

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/03/2026

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 07/05/2026		Index Future	0.00	1,242.64500	1,242.64500	0.00000	1,250.44100	1,250.44100		0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,264.98900	1,264.98900	0.00000	1,272.92600	1,272.92600		0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,288.44100	1,288.44100	0.00000	1,296.52700	1,296.52700		0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,312.69100	1,312.69100	0.00000	1,320.93000	1,320.93000		0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,336.85800	1,336.85800	0.00000	1,345.24600	1,345.24600		0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,589.72300	1,589.72300	0.00000	1,605.21100	1,605.21100		0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,618.30700	1,618.30700	0.00000	1,634.07500	1,634.07500		0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,648.31000	1,648.31000	0.00000	1,664.37200	1,664.37200		0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,679.33400	1,679.33400	0.00000	1,695.69800	1,695.69800		0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,710.25100	1,710.25100	0.00000	1,726.91400	1,726.91400		0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,349.58700	1,349.58700	0.00000	1,362.73000	1,362.73000		0.00	0.00	0	79.00
ALBI	On 06/08/2026		Index Future	0.00	1,373.85300	1,373.85300	0.00000	1,387.23300	1,387.23300		0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,399.32400	1,399.32400	0.00000	1,412.95400	1,412.95400		0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,425.66100	1,425.66100	0.00000	1,439.54800	1,439.54800		0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,451.90800	1,451.90800	0.00000	1,466.04800	1,466.04800		0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	9.50328	90.74476	0.00000	9.34571	91.51368		0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.60029	92.41675	0.00000	9.43512	93.19989		0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.69549	90.34078	0.00000	9.52228	91.13862		0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.79760	92.06182	0.00000	9.61556	92.87482		0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.91182	89.98030	0.00000	9.72038	90.80827		0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES42	On 07/05/2026		Bond Future	0.00	9.93060	89.04947	0.00000	9.77385	90.19684		0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	10.00796	90.69034	0.00000	9.84597	91.85890		0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	10.08106	88.11153	0.00000	9.91365	89.30193		0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	10.15491	89.79011	0.00000	9.98189	91.00318		0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	10.23860	87.19634	0.00000	10.05959	88.43186		0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,322.81800	1,322.81800	0.00000	1,335.97700	1,335.97700		0.00	0.00	0	619.00
GOVI	On 06/08/2026		GOVI	0.00	1,346.60300	1,346.60300	0.00000	1,359.99900	1,359.99900		0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,371.56900	1,371.56900	0.00000	1,385.21500	1,385.21500		0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,397.38400	1,397.38400	0.00000	1,411.28700	1,411.28700		0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,423.11000	1,423.11000	0.00000	1,437.26700	1,437.26700		0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0	0.00
I2029	On 07/05/2026		Bond Future	0.00	146.34095	146.34095	0.00000	146.36579	146.36579		0.00	0.00	0	4,468.00
I2029	On 06/08/2026		Bond Future	0.00	149.03729	149.03729	0.00000	149.06268	149.06268		0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.32585	150.32585	0.00000	150.35242	150.35242		0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.18943	153.18943	0.00000	153.21655	153.21655		0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.53074	154.53074	0.00000	154.56074	154.56074		0.00	0.00	0	0.00
I2029	On 31/03/2029		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
									Option					
I2031	On 07/05/2026	Bond Future	0.00	114.16183	114.16183	0.00000	113.86846	113.86846		1.88	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	113.84852	113.84852	0.00000	113.54997	113.54997		1.77	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	115.96411	115.96411	0.00000	115.66015	115.66015		1.65	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	115.70756	115.70756	0.00000	115.40127	115.40127		1.59	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	117.86080	117.86080	0.00000	117.54857	117.54857		1.46	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00	140.85553	140.85553	0.00000	141.93317	141.93317		0.00	0.00	0.00	0	8,671.00
I2033	On 06/08/2026	Bond Future	0.00	143.45079	143.45079	0.00000	144.54841	144.54841		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	144.53365	144.53365	0.00000	145.65212	145.65212		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	147.28693	147.28693	0.00000	148.42667	148.42667		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	148.41316	148.41316	0.00000	149.57649	149.57649		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00	153.53709	153.53709	0.00000	156.87140	156.87140		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	154.17176	154.17176	0.00000	157.56778	157.56778		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	157.03660	157.03660	0.00000	160.49587	160.49587		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	157.78941	157.78941	0.00000	161.31771	161.31771		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	160.72671	160.72671	0.00000	164.32050	164.32050		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00	121.37562	121.37562	0.00000	122.56135	122.56135		4.37	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	120.76499	120.76499	0.00000	121.97284	121.97284		4.68	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	123.00926	123.00926	0.00000	124.23955	124.23955		4.28	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	122.44804	122.44804	0.00000	123.70594	123.70594		4.14	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	124.72659	124.72659	0.00000	126.00758	126.00758		4.01	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00	133.38904	133.38904	0.00000	133.97857	133.97857		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	135.84672	135.84672	0.00000	136.44729	136.44729		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	136.04446	136.04446	0.00000	136.65705	136.65705		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	138.63607	138.63607	0.00000	139.26028	139.26028		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	138.84231	138.84231	0.00000	139.48232	139.48232		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00	136.60791	136.60791	0.00000	137.52218	137.52218		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	136.68094	136.68094	0.00000	137.61204	137.61204		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	139.22051	139.22051	0.00000	140.16930	140.16930		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	139.38015	139.38015	0.00000	140.34963	140.34963		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	141.97476	141.97476	0.00000	142.96187	142.96187		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00	126.74658	126.74658	0.00000	126.12245	126.12245		6.39	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	126.23520	126.23520	0.00000	125.59976	125.59976		6.36	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	128.58102	128.58102	0.00000	127.93388	127.93388		6.19	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	128.12593	128.12593	0.00000	127.47070	127.47070		6.18	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	130.51016	130.51016	0.00000	129.84232	129.84232		6.03	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00	428.07400	428.07400	0.00000	430.84800	430.84800		0.00	0.00	0.00	0	263.00
IGOV	On 06/08/2026	Index Future	0.00	435.87600	435.87600	0.00000	438.70100	438.70100		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	444.06000	444.06000	0.00000	446.93800	446.93800		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	452.51900	452.51900	0.00000	455.45200	455.45200		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	460.94900	460.94900	0.00000	463.93600	463.93600		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IS10	On 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0	0.00
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	8.37200		0.00	0.00	0	0.00
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	8.69000	105.12997	0.00000	8.69000	105.12997	0.43	0.00	0.00	0	0.00
R186	On 06/08/2026		Bond Future	0.00	8.57000	102.10931	0.00000	8.57000	102.10931	0.29	0.00	0.00	0	0.00
R186	On 05/11/2026		Bond Future	0.00	8.12000	104.29868	0.00000	8.12000	104.29868	0.11	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R187	On 07/05/2026		Bond Future	0.00	7.38783	102.69830	0.00000	7.20590	102.80088	0.41	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.40777	100.81953	0.00000	7.09867	100.92860	0.26	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	7.19920	102.66973	0.00000	6.22834	102.78092	0.07	0.00	0.00	0	0.00
R187	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R188	On 07/05/2026		Bond Future	0.00	7.57628	105.25745	0.00000	7.41392	105.50235	1.20	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.63610	104.32988	0.00000	7.44112	104.56307	1.03	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.66032	105.60237	0.00000	7.41911	105.85361	0.82	0.00	0.00	0	0.00
R188	On 21/12/2027		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	295.42835	295.42835	0.00000	295.43254	295.43254	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	295.46812	295.46812	0.00000	295.47251	295.47251	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	300.95822	300.95822	0.00000	300.96294	300.96294	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	301.18233	301.18233	0.00000	301.19226	301.19226	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	306.78892	306.78892	0.00000	306.79847	306.79847	0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	8.37955	101.01960	0.00000	8.20374	101.57006	3.04	0.00	7,071,372.00	70	144,093.00
R2030	On 07/05/2026		Bond Future	7.21 Call	0.02000	0.00002	0.00000	0.19000	0.00019	0.020	2.75	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	9.35000	0.00935	0.00000	35.42000	0.03542	9.350	3.01	0.02	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	1,502.39000	1.50239	0.00000	1,041.74000	1.04174	1,502.390	3.23	(0.90)	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.47764	98.84641	0.00000	8.28671	99.40696		2.88	0.00	0	31,547.00
R2030	On 06/08/2026		Bond Future	7.21 Call	3.18000	0.00318	0.00000	9.76000	0.00976	3.180	2.49	0.01	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	75.80000	0.07580	0.00000	148.61000	0.14861	75.800	2.84	0.10	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,537.41000	1.53741	0.00000	1,156.37000	1.15637	1,537.410	3.19	(0.74)	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.55546	100.66047	0.00000	8.34794	101.23145		2.67	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.63963	98.54782	0.00000	8.41225	99.12955		2.55	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.76980	100.35885	0.00000	8.51894	100.95111		2.34	0.00	0	0.00
R2030	On 31/01/2030		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 07/05/2026	Bond Future	0.00	8.75158	98.66184	0.00000	8.59323	99.37158		4.42	0.00	118,196,884.32	1,198	167,678.00
R2032	On 06/08/2026	Bond Future	0.00	8.83375	100.45527	0.00000	8.66633	101.17797		4.15	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	8.90963	98.13912	0.00000	8.73247	98.87514		4.11	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.98875	99.98649	0.00000	8.80077	100.73640		3.93	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	9.08636	97.66544	0.00000	8.88644	98.42901		3.88	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00	8.83527	107.04214	0.00000	8.68236	107.85181		6.47	0.00	0.00	0	9,549.00
R2033	On 06/08/2026	Bond Future	0.00	8.91473	108.98790	0.00000	8.75377	109.81235		6.45	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.98786	105.94601	0.00000	8.81834	106.78574		6.26	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	9.06336	107.94039	0.00000	8.88448	108.79595		6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	9.15480	104.88298	0.00000	8.96573	105.75411		6.15	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00	9.05198	100.67886	0.00000	8.89448	101.62026		5.44	0.00	375,330,790.08	3,728	106,797.00
R2035	On 07/05/2026	Bond Future	8.29 Call	2.80000	0.00280	0.00000	14.45000	0.01445	2.800	5.05	0.01	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	4,542.20000	4.54220	0.00000	3,615.20000	3.61520	4,542.200	5.09	(0.99)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	3,093.52000	3.09352	0.00000	2,251.53000	2.25153	3,093.520	5.55	(0.94)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	288.84000	0.28884	0.00000	589.04000	0.58904	288.840	6.08	0.23	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	596.32000	0.59632	0.00000	333.70000	0.33370	596.320	7.00	(0.36)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	3,549.96000	3.54996	0.00000	4,423.25000	4.42325	3,549.960	7.91	0.90	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	3,653.82000	3.65382	0.00000	4,531.62000	4.53162	3,653.820	7.95	0.90	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	3,915.49000	3.91549	0.00000	4,803.33000	4.80333	3,915.490	8.05	0.92	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	21.25000	0.02125	0.00000	9.83000	0.00983	21.250	8.85	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	19.72000	0.01972	0.00000	9.10000	0.00910	19.720	8.89	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	16.35000	0.01635	0.00000	7.51000	0.00751	16.350	8.99	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	2.52000	0.00252	0.00000	1.09000	0.00109	2.520	9.53	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	2.24000	0.00224	0.00000	0.96000	0.00096	2.240	9.53	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	1.66000	0.00166	0.00000	0.71000	0.00071	1.660	9.53	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	9.12478	102.50898	0.00000	8.96040	103.46753		5.23	0.00	0.00	0	100.00
R2035	On 06/08/2026	Bond Future	7.70 Call	1.32000	0.00132	0.00000	4.23000	0.00423	1.320	4.54	0.00	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	6.99000	0.00699	0.00000	19.24000	0.01924	6.990	4.52	0.01	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	71.64000	0.07164	0.00000	147.34000	0.14734	71.640	4.88	0.06	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	4,783.76000	4.78376	0.00000	3,919.19000	3.91919	4,783.760	4.96	(0.93)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	515.52000	0.51552	0.00000	804.69000	0.80469	515.520	5.62	0.25	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	672.17000	0.67217	0.00000	1,011.19000	1.01119	672.170	5.77	0.30	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	1,604.60000	1.60460	0.00000	2,145.44000	2.14544	1,604.600	6.39	0.51	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	1,386.82000	1.38682	0.00000	1,010.67000	1.01067	1,386.820	6.53	(0.44)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	1,914.72000	1.91472	0.00000	2,502.11000	2.50211	1,914.720	6.55	0.56	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	1,039.10000	1.03910	0.00000	745.38000	0.74538	1,039.100	6.86	(0.35)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	699.23000	0.69923	0.00000	492.45000	0.49245	699.230	7.25	(0.25)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	611.04000	0.61104	0.00000	427.94000	0.42794	611.040	7.38	(0.23)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	600.89000	0.60089	0.00000	420.56000	0.42056	600.890	7.39	(0.22)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	301.42000	0.30142	0.00000	206.45000	0.20645	301.420	8.03	(0.12)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	259.48000	0.25948	0.00000	177.12000	0.17712	259.480	8.17	(0.10)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	9.19464	99.88848	0.00000	9.02310	100.86475		5.27	0.00	20,976,580.80	210	210.00
R2035	On 05/11/2026	Bond Future	7.97 Call	37.18000	0.03718	0.00000	74.49000	0.07449	37.180	4.59	0.03	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	4,557.40000	4.55740	0.00000	3,773.34000	3.77334	4,557.400	5.23	(0.84)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	910.78000	0.91078	0.00000	1,263.96000	1.26396	910.780	5.75	0.32	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	2,611.78000	2.61178	0.00000	2,072.78000	2.07278	2,611.780	6.03	(0.60)	0.00	0	600.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/11/2026	Bond Future	9.30	Put	1,762.00000		1.76200	0.00000	1,369.18000	1.36918	1,762.000	6.54	(0.44)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	950.72000		0.95072	0.00000	721.17000	0.72117	950.720	7.26	(0.27)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		9.26754	101.76877		0.00000	9.08817	102.76344		5.10	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	26.00000		0.02600	0.00000	50.21000	0.05021	26.000	4.35	0.02	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	199.07000		0.19907	0.00000	317.03000	0.31703	199.070	4.73	0.10	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	3,496.89000		3.49689	0.00000	2,878.95000	2.87895	3,496.890	5.56	(0.66)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		9.34721	99.13683		0.00000	9.15970	100.14967		5.13	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000		0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	0.00		9.33567	96.76178		0.00000	9.17853	97.78001		6.13	0.00	13,353,125.64	138	220,227.00
R2037	On 07/05/2026	Bond Future	9.00	Call	207.42000		0.20742	0.00000	458.19000	0.45819	207.420	6.75	0.17	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	1,628.34000		1.62834	0.00000	2,366.07000	2.36607	1,628.340	7.98	0.65	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	92.97000		0.09297	0.00000	45.68000	0.04568	92.970	9.28	(0.07)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	9,660.34000		9.66034	0.00000	10,677.16000	10.67716	9,660.340	10.76	1.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00000		0.00000	0.00000	0.00000	0.00000		10.76	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.41533	94.26061		0.00000	9.25196	95.29741		6.16	0.00	0.00	0	230.00
R2037	On 06/08/2026	Bond Future	10.02	Call	4,372.58000		4.37258	0.00000	5,214.54000	5.21454	4,372.580	8.90	0.78	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	221.97000		0.22197	0.00000	152.78000	0.15278	221.970	10.19	(0.08)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	51.12000		0.05112	0.00000	32.75000	0.03275	51.120	10.29	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.48227	95.99060		0.00000	9.31272	97.04654		5.93	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,131.29000		2.13129	0.00000	2,705.72000	2.70572	2,131.290	7.30	0.50	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	905.31000		0.90531	0.00000	690.46000	0.69046	905.310	8.63	(0.23)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	431.86000		0.43186	0.00000	323.58000	0.32358	431.860	9.49	(0.12)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.55129	93.53960		0.00000	9.37503	94.61546		5.98	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	147.04000		0.14704	0.00000	246.35000	0.24635	147.040	5.29	0.07	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	3,096.60000		3.09660	0.00000	2,505.29000	2.50529	3,096.600	6.51	(0.59)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,838.21000		1.83821	0.00000	1,455.60000	1.45560	1,838.210	7.36	(0.39)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.63553	95.25821		0.00000	9.45218	96.35377		5.81	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000		0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.41447	111.54133		0.00000	9.25230	112.77873		6.31	0.00	13,273,418.27	119	4,641.00
R2038	On 06/08/2026	Bond Future	0.00		9.49262	113.56883		0.00000	9.32413	114.82883		6.13	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.56535	110.16985		0.00000	9.39034	111.45316		6.02	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.63944	112.24375		0.00000	9.45752	113.55123		5.85	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.72381	108.82422		0.00000	9.53459	110.15553		5.69	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000		0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.49349	103.91536		0.00000	9.33654	105.10099		6.68	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.56961	105.80434		0.00000	9.40688	107.01155		6.45	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.64047	102.76703		0.00000	9.47180	103.99652		6.52	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.71250	104.70156		0.00000	9.53754	105.95428		6.31	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.79398	101.64759		0.00000	9.61240	102.92321		6.41	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000	0.00000		0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000		0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		9.55990	98.25459		0.00000	9.40300	99.41443		6.93	0.00	0.00	0	55,678.00
R2040	On 07/05/2026	Bond Future	8.65	Call	0.37000	0.00037		0.00000	2.83000	0.00283	0.370	6.17	0.00	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	7,883.51000		7.88351	0.00000	9,030.41000	9.03041	7,883.510	11.45	0.98	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.11000	0.00011		0.00000	0.04000	0.00004	0.110	12.18	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.00000	0.00000		0.00000	0.00000	0.00000		12.18	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.63811	95.52996		0.00000	9.47555	96.71095		7.00	0.00	0.00	0	48,186.00
R2040	On 05/11/2026	Bond Future	0.00		9.70436	97.28324		0.00000	9.53625	98.48603		6.78	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2040	On 05/11/2026	Bond Future	9.91	Call	3,439.92	0.0000	3.43992	0.00000	4,206.78	0.00000	4.20678	3,439.920	8.77	0.60	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	816.66	0.0000	0.81666	0.00000	622.76	0.00000	0.62276	816.660	10.23	(0.18)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	357.13	0.0000	0.35713	0.00000	265.03	0.00000	0.26503	357.130	10.86	(0.09)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.77249	0.0000	94.60609	0.00000	9.59840	0.00000	95.83157		6.87	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	253.55	0.0000	0.25355	0.00000	406.67	0.00000	0.40667	253.550	6.12	0.10	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,092.52	0.0000	3.09252	0.00000	2,493.98	0.00000	2.49398	3,092.520	7.70	(0.53)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,838.69	0.0000	1.83869	0.00000	1,456.25	0.00000	1.45625	1,838.690	8.67	(0.34)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.85361	0.0000	96.34424	0.00000	9.67326	0.00000	97.59208		6.67	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		9.59163	0.0000	105.44634	0.00000	9.42466	0.00000	106.85160		7.34	0.00	0.00	0	4,346.00
R2042	On 06/08/2026	Bond Future	0.00		9.66398	0.0000	107.36310	0.00000	9.49130	0.00000	108.79394		7.36	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.73121	0.0000	104.22841	0.00000	9.55270	0.00000	105.68562		7.26	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.79926	0.0000	106.19044	0.00000	9.61462	0.00000	107.67512		6.99	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.87554	0.0000	103.03773	0.00000	9.68446	0.00000	104.54963		7.11	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		9.59610	0.0000	95.27369	0.00000	9.44951	0.00000	96.45520		7.81	0.00	396,148,003.02	4,158	147,436.00
R2044	On 07/05/2026	Bond Future	10.00	Put	373.32	0.0000	0.37332	0.00000	209.07	0.00000	0.20907	373.320	10.99	(0.18)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.66656	0.0000	92.62018	0.00000	9.51515	0.00000	93.82325		9.01	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00	Put	5,874.56	0.0000	5.87456	0.00000	4,898.11	0.00000	4.89811	5,874.560	9.01	(0.85)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	4,100.11	0.0000	4.10011	0.00000	3,262.72	0.00000	3.26272	4,100.110	8.64	(0.74)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,946.43	0.0000	1.94643	0.00000	1,472.08	0.00000	1.47208	1,946.430	10.09	(0.44)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.72595	0.0000	94.32012	0.00000	9.56987	0.00000	95.54530		8.07	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.78664	0.0000	91.71242	0.00000	9.62555	0.00000	92.96072		7.82	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.85831	0.0000	93.39740	0.00000	9.69200	0.00000	94.66847		7.61	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		9.56082	0.0000	94.33768	0.00000	9.41430	0.00000	95.60501		8.47	0.00	17,075,120.08	181	276,789.00
R2048	On 07/05/2026	Bond Future	8.30	Call	0.00000	0.00000	0.00000	0.00000	0.01000	0.00000	0.00001		7.40	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	0.92000	0.0000	0.00092	0.00000	5.48000	0.00000	0.00548	0.920	7.63	0.00	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.62133	0.0000	96.05253	0.00000	9.47035	0.00000	97.34287		10.47	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	6,161.96	0.0000	6.16196	0.00000	5,176.87	0.00000	5.17687	6,161.960	10.47	(0.80)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,309.29	0.0000	1.30929	0.00000	969.00	0.00000	0.96900	1,309.290	11.22	(0.30)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.67874	0.0000	93.37697	0.00000	9.52325	0.00000	94.69117		9.27	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.73753	0.0000	95.13467	0.00000	9.57725	0.00000	96.47364		8.15	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.79910	0.0000	92.44407	0.00000	9.63398	0.00000	93.80753		8.32	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		9.47461	0.0000	122.12261	0.00000	9.32809	0.00000	123.81186		8.72	0.00	0.00	0	77,719.00
R2053	On 06/08/2026	Bond Future	0.00		9.53253	0.0000	124.34256	0.00000	9.38158	0.00000	126.06253		9.94	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10	Call	2.33000	0.0000	0.00233	0.00000	6.80000	0.00000	0.00680	2.330	7.48	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,108.24	0.0000	1.10824	0.00000	1,631.78	0.00000	1.63178	1,108.240	9.66	0.26	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	6,150.23	0.0000	6.15023	0.00000	4,953.80	0.00000	4.95380	6,150.230	9.66	(0.74)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,746.55	0.0000	2.74655	0.00000	2,058.92	0.00000	2.05892	2,746.550	10.34	(0.45)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.58559	0.0000	120.76310	0.00000	9.43016	0.00000	122.51484		9.26	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.63867	0.0000	123.03642	0.00000	9.47858	0.00000	124.82116		8.41	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.69795	0.0000	119.43721	0.00000	9.53299	0.00000	121.25453		8.59	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.19031	0.0000	81.87289	0.00000	9.03322	0.00000	82.75888		6.24	0.00	59,849,082.59	731	45,933.00
R209	On 06/08/2026	Bond Future	0.00		9.25963	0.0000	83.36112	0.00000	9.09659	0.00000	84.26329		6.03	0.00	0.00	0	770.00
R209	On 05/11/2026	Bond Future	0.00		9.32353	0.0000	81.73965	0.00000	9.15434	0.00000	82.65844		6.07	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 04/02/2027	Bond Future	0.00	9.38859	83.27826	0.00000	9.21283	84.21441		5.89	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	56.59000	0.05659	0.00000	101.21000	0.10121	56.590	5.15	0.04	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	3,320.30000	3.32030	0.00000	2,728.90000	2.72890	3,320.300	6.23	(0.67)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.46365	81.65851	0.00000	9.28094	82.61176		5.92	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	180.34000	0.18034	0.00000	281.92000	0.28192	180.340	5.31	0.09	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,720.32000	2.72032	0.00000	2,242.41000	2.24241	2,720.320	6.73	(0.54)	0.00	0	4,620.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	261.06725	261.06725	0.00000	261.07545	261.07545		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00	265.87739	265.87739	0.00000	265.88590	265.88590		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	267.29074	267.29074	0.00000	267.30098	267.30098		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	272.38246	272.38246	0.00000	272.39293	272.39293		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	273.85420	273.85420	0.00000	273.87081	273.87081		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	8.59157	95.21516	0.00000	8.42743	95.82863		3.88	0.00	0.00	0	85,542.00
R213	On 06/08/2026	Bond Future	0.00	8.67378	96.94594	0.00000	8.49878	97.57063		3.58	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.75443	95.17434	0.00000	8.56753	95.81062		3.51	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.84149	96.96584	0.00000	8.64089	97.61414		3.31	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.94399	95.19731	0.00000	8.72829	95.85736		3.21	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	385.88000	0.38588	0.00000	552.94000	0.55294	385.880	3.11	0.22	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	1,161.80000	1.16180	0.00000	920.62000	0.92062	1,161.800	3.96	(0.40)	0.00	0	2,830.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	9.52282	77.53823	0.00000	9.36611	78.56533		7.72	0.00	0.00	0	38,763.00
R214	On 06/08/2026	Bond Future	0.00	9.58736	78.94764	0.00000	9.42568	79.99349		7.49	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.64896	77.09943	0.00000	9.48224	78.16456		7.57	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.71230	78.55074	0.00000	9.54020	79.63593		7.36	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.77913	76.69705	0.00000	9.60157	77.80206		7.46	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
SIVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											1,021,274,376.80	10,533	1,768,799.00	
Grand Total:											1,021,274,376.80	10,533	1,768,799.00	