

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/03/2026

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	
Derivatives														
AL37	On 07/05/2026		Index Future	0.00	1,245.79900	1,245.79900	0.00000	1,242.64500	1,242.64500	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,268.19900	1,268.19900	0.00000	1,264.98900	1,264.98900	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,291.70900	1,291.70900	0.00000	1,288.44100	1,288.44100	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,316.02100	1,316.02100	0.00000	1,312.69100	1,312.69100	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,340.25100	1,340.25100	0.00000	1,336.85800	1,336.85800	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,594.88800	1,594.88800	0.00000	1,589.72300	1,589.72300	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,623.56300	1,623.56300	0.00000	1,618.30700	1,618.30700	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,653.66200	1,653.66200	0.00000	1,648.31000	1,648.31000	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,684.78600	1,684.78600	0.00000	1,679.33400	1,679.33400	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,715.80600	1,715.80600	0.00000	1,710.25100	1,710.25100	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,354.20000	1,354.20000	0.00000	1,349.58700	1,349.58700	0.00	0.00	54,168,000.00	4	77.00
ALBI	On 06/08/2026		Index Future	0.00	1,378.54800	1,378.54800	0.00000	1,373.85300	1,373.85300	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,404.10500	1,404.10500	0.00000	1,399.32400	1,399.32400	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,430.53100	1,430.53100	0.00000	1,425.66100	1,425.66100	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,456.87000	1,456.87000	0.00000	1,451.90800	1,451.90800	0.00	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	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	9.44901	91.00866	0.00000	9.50328	90.74476	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.54344	92.68533	0.00000	9.60029	92.41675	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.63594	90.61407	0.00000	9.69549	90.34078	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.73502	92.34026	0.00000	9.79760	92.06182	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.84588	90.26441	0.00000	9.91182	89.98030	0.00	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	0.00	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	0.00	0	0.00
ES42	On 07/05/2026		Bond Future	0.00	9.87706	89.43891	0.00000	9.93060	89.04947	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.95266	91.08671	0.00000	10.00796	90.69034	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	10.02395	88.51496	0.00000	10.08106	88.11153	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	10.09588	90.20122	0.00000	10.15491	89.79011	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	10.17743	87.61566	0.00000	10.23860	87.19634	0.00	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	0.00	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	0.00	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	0.00	0	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,327.43900	1,327.43900	0.00000	1,322.81800	1,322.81800	0.00	0.00	0.00	0	619.00
GOVI	On 06/08/2026		GOVI	0.00	1,351.30600	1,351.30600	0.00000	1,346.60300	1,346.60300	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,376.35700	1,376.35700	0.00000	1,371.56900	1,371.56900	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,402.26200	1,402.26200	0.00000	1,397.38400	1,397.38400	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,428.08000	1,428.08000	0.00000	1,423.11000	1,423.11000	0.00	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	0.00	0	0.00
I2029	On 07/05/2026		Bond Future	0.00	146.35077	146.35077	0.00000	146.34095	146.34095	0.00	0.00	5,854,030.80	40	4,508.00
I2029	On 06/08/2026		Bond Future	0.00	149.04704	149.04704	0.00000	149.03729	149.03729	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.33499	150.33499	0.00000	150.32585	150.32585	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.19870	153.19870	0.00000	153.18943	153.18943	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.54019	154.54019	0.00000	154.53074	154.53074	0.00	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	0.00	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	114.20519	114.20519	0.00000	114.16183	114.16183		1.88	0.00	9,136,415.20	80	1,878.00
I2031	On 06/08/2026	Bond Future	0.00	113.89225	113.89225	0.00000	113.84852	113.84852		1.77	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	116.00829	116.00829	0.00000	115.96411	115.96411		1.65	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	115.75158	115.75158	0.00000	115.70756	115.70756		1.59	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	117.90625	117.90625	0.00000	117.86080	117.86080		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	140.71638	140.71638	0.00000	140.85553	140.85553		0.00	0.00	4,221,491.40	30	8,692.00
I2033	On 06/08/2026	Bond Future	0.00	143.30881	143.30881	0.00000	143.45079	143.45079		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	144.38836	144.38836	0.00000	144.53365	144.53365		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	147.13878	147.13878	0.00000	147.28693	147.28693		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	148.26231	148.26231	0.00000	148.41316	148.41316		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	153.91708	153.91708	0.00000	153.53709	153.53709		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	154.55838	154.55838	0.00000	154.17176	154.17176		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	157.42977	157.42977	0.00000	157.03660	157.03660		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	158.18927	158.18927	0.00000	157.78941	157.78941		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	161.13482	161.13482	0.00000	160.72671	160.72671		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	119.11658	119.11658	0.00000	121.37562	121.37562		4.37	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	118.46387	118.46387	0.00000	120.76499	120.76499		4.68	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	120.66489	120.66489	0.00000	123.00926	123.00926		4.28	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	120.05791	120.05791	0.00000	122.44804	122.44804		4.14	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	122.29246	122.29246	0.00000	124.72659	124.72659		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	133.58183	133.58183	0.00000	133.38904	133.38904		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	136.04278	136.04278	0.00000	135.84672	135.84672		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	136.24317	136.24317	0.00000	136.04446	136.04446		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	138.83849	138.83849	0.00000	138.63607	138.63607		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	139.04810	139.04810	0.00000	138.84231	138.84231		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	136.83211	136.83211	0.00000	136.60791	136.60791		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	136.90895	136.90895	0.00000	136.68094	136.68094		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	139.45248	139.45248	0.00000	139.22051	139.22051		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	139.61553	139.61553	0.00000	139.38015	139.38015		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	142.21506	142.21506	0.00000	141.97476	141.97476		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	126.11604	126.11604	0.00000	126.74658	126.74658		6.39	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	125.59232	125.59232	0.00000	126.23520	126.23520		6.36	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	127.92572	127.92572	0.00000	128.58102	128.58102		6.19	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	127.45720	127.45720	0.00000	128.12593	128.12593		6.18	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	129.82952	129.82952	0.00000	130.51016	130.51016		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	427.87300	427.87300	0.00000	428.07400	428.07400		0.00	0.00	0.00	0	263.00
IGOV	On 06/08/2026	Index Future	0.00	435.67100	435.67100	0.00000	435.87600	435.87600		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	443.85000	443.85000	0.00000	444.06000	444.06000		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	452.30500	452.30500	0.00000	452.51900	452.51900		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	460.73200	460.73200	0.00000	460.94900	460.94900		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	ContractsTraded	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R187	On 07/05/2026		Bond Future	0.00	7.27609	102.76129	0.00000	7.38783	102.69830	0.41	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.21865	100.88624	0.00000	7.40777	100.81953	0.26	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.60906	102.73729	0.00000	7.19920	102.66973	0.07	0.00	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	0.00	0	0.00
R188	On 07/05/2026		Bond Future	0.00	7.49810	105.37529	0.00000	7.57628	105.25745	1.20	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.54241	104.44184	0.00000	7.63610	104.32988	1.03	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.54483	105.72256	0.00000	7.66032	105.60237	0.82	0.00	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	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	292.90513	292.90513	0.00000	295.42835	295.42835	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	292.89778	292.89778	0.00000	295.46812	295.46812	0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	298.33913	298.33913	0.00000	300.95822	300.95822	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	298.51155	298.51155	0.00000	301.18233	301.18233	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	304.06994	304.06994	0.00000	306.78892	306.78892	0.00	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	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	8.30882	101.24060	0.00000	8.37955	101.01960	3.04	0.00	45,558,270.00	0.00	450	144,193.00
R2030	On 07/05/2026		Bond Future	7.21 Call	0.04000	0.00004	0.00000	0.02000	0.00002	0.040	2.75	0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	15.10000	0.01510	0.00000	9.35000	0.00935	15.100	3.01	0.04	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	1,305.53000	1.30553	0.00000	1,502.39000	1.50239	1,305.530	3.23	(0.86)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.40091	99.07121	0.00000	8.47764	98.84641		2.88	0.00	0.00	0	31,547.00
R2030	On 06/08/2026		Bond Future	7.21 Call	4.86000	0.00486	0.00000	3.18000	0.00318	4.860	2.49	0.01	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	98.60000	0.09860	0.00000	75.80000	0.07580	98.600	2.84	0.12	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,374.10000	1.37410	0.00000	1,537.41000	1.53741	1,374.100	3.19	(0.70)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.47220	100.88907	0.00000	8.55546	100.66047		2.67	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.54844	98.78061	0.00000	8.63963	98.54782		2.55	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.66894	100.59644	0.00000	8.76980	100.35885		2.34	0.00	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	0.00	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	8.68721	98.94959	0.00000	8.75158	98.66184		4.42	0.00	8,905,463.10	90	166,688.00
R2032	On 06/08/2026	Bond Future	0.00	8.76575	100.74801	0.00000	8.83375	100.45527		4.15	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	8.83777	98.43684	0.00000	8.90963	98.13912		4.11	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.91251	100.28978	0.00000	8.98875	99.98649		3.93	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	9.00513	97.97479	0.00000	9.08636	97.66544		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	8.76601	107.40790	0.00000	8.83527	107.04214		6.47	0.00	0.00	0	9,549.00
R2033	On 06/08/2026	Bond Future	0.00	8.84187	109.36008	0.00000	8.91473	108.98790		6.45	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.91121	106.32465	0.00000	8.98786	105.94601		6.26	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.98249	108.32608	0.00000	9.06336	107.94039		6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	9.06918	105.27633	0.00000	9.15480	104.88298		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	8.99854	100.99698	0.00000	9.05198	100.67886		5.44	0.00	94,533,173.28	936	106,827.00
R2035	On 07/05/2026	Bond Future	8.29 Call	4.45000	0.00445	0.00000	2.80000	0.00280	4.450	5.05	0.01	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	4,226.18000	4.22618	0.00000	4,542.20000	4.54220	4,226.180	5.09	(0.99)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	2,795.30000	2.79530	0.00000	3,093.52000	3.09352	2,795.300	5.55	(0.92)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	362.83000	0.36283	0.00000	288.84000	0.28884	362.830	6.08	0.28	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	481.01000	0.48101	0.00000	596.32000	0.59632	481.010	7.00	(0.31)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	3,833.87000	3.83387	0.00000	3,549.96000	3.54996	3,833.870	7.91	0.92	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	3,939.82000	3.93982	0.00000	3,653.82000	3.65382	3,939.820	7.95	0.92	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	4,206.19000	4.20619	0.00000	3,915.49000	3.91549	4,206.190	8.05	0.94	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	14.74000	0.01474	0.00000	21.25000	0.02125	14.740	8.85	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	13.64000	0.01364	0.00000	19.72000	0.01972	13.640	8.89	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	11.23000	0.01123	0.00000	16.35000	0.01635	11.230	8.99	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	1.61000	0.00161	0.00000	2.52000	0.00252	1.610	9.53	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	1.42000	0.00142	0.00000	2.24000	0.00224	1.420	9.53	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	1.04000	0.00104	0.00000	1.66000	0.00166	1.040	9.53	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	9.06905	102.83261	0.00000	9.12478	102.50898		5.23	0.00	0.00	0	100.00
R2035	On 06/08/2026	Bond Future	7.70 Call	1.88000	0.00188	0.00000	1.32000	0.00132	1.880	4.54	0.00	2,720.52	130	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	9.58000	0.00958	0.00000	6.99000	0.00699	9.580	4.52	0.01	11,987.40	130	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	90.32000	0.09032	0.00000	71.64000	0.07164	90.320	4.88	0.07	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	4,483.79000	4.48379	0.00000	4,783.76000	4.78376	4,483.790	4.96	(0.91)	(1,084,541.19)	130	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	597.13000	0.59713	0.00000	515.52000	0.51552	597.130	5.62	0.28	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	769.58000	0.76958	0.00000	672.17000	0.67217	769.580	5.77	0.33	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	1,769.24000	1.76924	0.00000	1,604.60000	1.60460	1,769.240	6.39	0.54	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	1,242.30000	1.24230	0.00000	1,386.82000	1.38682	1,242.300	6.53	(0.41)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	2,095.58000	2.09558	0.00000	1,914.72000	1.91472	2,095.580	6.55	0.59	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	923.91000	0.92391	0.00000	1,039.10000	1.03910	923.910	6.86	(0.32)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	616.00000	0.61600	0.00000	699.23000	0.69923	616.000	7.25	(0.23)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	536.72000	0.53672	0.00000	611.04000	0.61104	536.720	7.38	(0.20)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	527.62000	0.52762	0.00000	600.89000	0.60089	527.620	7.39	(0.20)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	261.24000	0.26124	0.00000	301.42000	0.30142	261.240	8.03	(0.11)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	224.35000	0.22435	0.00000	259.48000	0.25948	224.350	8.17	(0.09)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	9.13654	100.21774	0.00000	9.19464	99.88848		5.27	0.00	0.00	0	210.00
R2035	On 05/11/2026	Bond Future	7.97 Call	46.57000	0.04657	0.00000	37.18000	0.03718	46.570	4.59	0.03	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	4,282.61000	4.28261	0.00000	4,557.40000	4.55740	4,282.610	5.23	(0.82)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	1,016.17000	1.01617	0.00000	910.78000	0.91078	1,016.170	5.75	0.34	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	2,415.62000	2.41562	0.00000	2,611.78000	2.61178	2,415.620	6.03	(0.57)	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	1,615.58000	1.61558	0.00000	1,762.00000	1.76200	1,615.580	6.54	(0.42)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	862.26000	0.86226	0.00000	950.72000	0.95072	862.260	7.26	(0.25)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		9.20680	102.10414	0.00000	9.26754	101.76877		5.10	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	32.21000	0.03221	0.00000	26.00000	0.02600	32.210	4.35	0.02	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	232.23000	0.23223	0.00000	199.07000	0.19907	232.230	4.73	0.11	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	3,276.42000	3.27642	0.00000	3,496.89000	3.49689	3,276.420	5.56	(0.64)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		9.28361	99.47886	0.00000	9.34721	99.13683		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		9.28208	97.10738	0.00000	9.33567	96.76178		6.13	0.00	55,351,206.60	570	220,367.00
R2037	On 07/05/2026	Bond Future	9.00	Call	266.49000	0.26649	0.00000	207.42000	0.20742	266.490	6.75	0.21	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	1,850.14000	1.85014	0.00000	1,628.34000	1.62834	1,850.140	7.98	0.70	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	68.28000	0.06828	0.00000	92.97000	0.09297	68.280	9.28	(0.05)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	10,005.0400	10.00504	0.00000	9,660.34000	9.66034	10,005.040	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		9.35965	94.61226	0.00000	9.41533	94.26061		6.16	0.00	0.00	0	230.00
R2037	On 06/08/2026	Bond Future	10.02	Call	4,644.72000	4.64472	0.00000	4,372.58000	4.37258	4,644.720	8.90	0.80	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	191.88000	0.19188	0.00000	221.97000	0.22197	191.880	10.19	(0.07)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	42.63000	0.04263	0.00000	51.12000	0.05112	42.630	10.29	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.42454	96.34837	0.00000	9.48227	95.99060		5.93	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,310.46000	2.31046	0.00000	2,131.29000	2.13129	2,310.460	7.30	0.53	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	821.49000	0.82149	0.00000	905.31000	0.90531	821.490	8.63	(0.21)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	388.12000	0.38812	0.00000	431.86000	0.43186	388.120	9.49	(0.11)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.49129	93.90399	0.00000	9.55129	93.53960		5.98	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	174.59000	0.17459	0.00000	147.04000	0.14704	174.590	5.29	0.08	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,882.60000	2.88260	0.00000	3,096.60000	3.09660	2,882.600	6.51	(0.57)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,696.00000	1.69600	0.00000	1,838.21000	1.83821	1,696.000	7.36	(0.37)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.57301	95.62988	0.00000	9.63553	95.25821		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		9.36093	111.94771	0.00000	9.41447	111.54133		6.31	0.00	0.00	0	4,641.00
R2038	On 06/08/2026	Bond Future	0.00		9.43702	113.98240	0.00000	9.49262	113.56883		6.13	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.50765	110.59064	0.00000	9.56535	110.16985		6.02	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.57947	112.67235	0.00000	9.63944	112.24375		5.85	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.66134	109.26124	0.00000	9.72381	108.82422		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		9.44006	104.31682	0.00000	9.49349	103.91536		6.68	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.51424	106.21286	0.00000	9.56961	105.80434		6.45	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.58312	103.18274	0.00000	9.64047	102.76703		6.52	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.65303	105.12494	0.00000	9.71250	104.70156		6.31	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.73216	102.07936	0.00000	9.79398	101.64759		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		9.50644	98.64755	0.00000	9.55990	98.25459		6.93	0.00	10,851,230.50	110	55,698.00
R2040	On 07/05/2026	Bond Future	8.65	Call	0.64000	0.00064	0.00000	0.37000	0.00037	0.640	6.17	0.00	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	8,269.03000	8.26903	0.00000	7,883.51000	7.88351	8,269.030	11.45	0.99	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.06000	0.00006	0.00000	0.11000	0.00011	0.060	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		9.58275	95.92983	0.00000	9.63811	95.52996		7.00	0.00	0.00	0	48,186.00

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	0.00		9.64715	97.69015	0.00000	9.70436	97.28324			6.78	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	3,682.78000	3.68278	0.00000	3,439.92000	3.43992	3,682.780		8.77	0.62	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	740.16000	0.74016	0.00000	816.66000	0.81666	740.160		10.23	(0.17)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	319.48000	0.31948	0.00000	357.13000	0.35713	319.480		10.86	(0.08)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.71325	95.02060	0.00000	9.77249	94.60609			6.87	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	296.80000	0.29680	0.00000	253.55000	0.25355	296.800		6.12	0.12	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,874.51000	2.87451	0.00000	3,092.52000	3.09252	2,874.510		7.70	(0.50)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,695.77000	1.69577	0.00000	1,838.69000	1.83869	1,695.770		8.67	(0.32)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.79216	96.76681	0.00000	9.85361	96.34424			6.67	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		9.53839	105.89139	0.00000	9.59163	105.44634			7.34	0.00	691,364,885.31	6,529	10,039.00
R2042	On 06/08/2026	Bond Future	0.00		9.60894	107.81601	0.00000	9.66398	107.36310			7.36	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.67435	104.68928	0.00000	9.73121	104.22841			7.26	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.74045	106.65991	0.00000	9.79926	106.19044			6.99	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.81459	103.51643	0.00000	9.87554	103.03773			7.11	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		9.54296	95.69938	0.00000	9.59610	95.27369			7.81	0.00	0.00	0	147,436.00
R2044	On 07/05/2026	Bond Future	10.00	Put	291.21000	0.29121	0.00000	373.32000	0.37332	291.210		10.99	(0.15)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.61169	93.05344	0.00000	9.66656	92.62018			9.01	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00	Put	5,507.47000	5.50747	0.00000	5,874.56000	5.87456	5,507.470		9.01	(0.83)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,778.24000	3.77824	0.00000	4,100.11000	4.10011	3,778.240		8.64	(0.71)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,753.19000	1.75319	0.00000	1,946.43000	1.94643	1,753.190		10.09	(0.41)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.66943	94.76096	0.00000	9.72595	94.32012			8.07	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.72831	92.16148	0.00000	9.78664	91.71242			7.82	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.79802	93.85513	0.00000	9.85831	93.39740			7.61	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		9.50809	94.79059	0.00000	9.56082	94.33768			8.47	0.00	46,447,389.10	490	276,789.00
R2048	On 07/05/2026	Bond Future	8.30	Call	0.00000	0.00000	0.00000	0.00000	0.00000			7.40	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	1.53000	0.00153	0.00000	0.92000	0.00092	1.530		7.63	0.00	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.56701	96.51346	0.00000	9.62133	96.05253			10.47	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	5,791.26000	5.79126	0.00000	6,161.96000	6.16196	5,791.260		10.47	(0.78)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,167.19000	1.16719	0.00000	1,309.29000	1.30929	1,167.190		11.22	(0.28)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.62283	93.84608	0.00000	9.67874	93.37697			9.27	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.67990	95.61253	0.00000	9.73753	95.13467			8.15	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.73965	92.93125	0.00000	9.79910	92.44407			8.32	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		9.42191	122.72562	0.00000	9.47461	122.12261			8.72	0.00	0.00	0	77,719.00
R2053	On 06/08/2026	Bond Future	0.00		9.47826	124.95615	0.00000	9.53253	124.34256			9.94	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10	Call	3.28000	0.00328	0.00000	2.33000	0.00233	3.280		7.48	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,266.27000	1.26627	0.00000	1,108.24000	1.10824	1,266.270		9.66	0.29	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	5,694.67000	5.69467	0.00000	6,150.23000	6.15023	5,694.670		9.66	(0.71)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,469.17000	2.46917	0.00000	2,746.55000	2.74655	2,469.170		10.34	(0.42)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.52974	121.38757	0.00000	9.58559	120.76310			9.26	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.58115	123.67250	0.00000	9.63867	123.03642			8.41	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.63860	120.08566	0.00000	9.69795	119.43721			8.59	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.13706	82.17184	0.00000	9.19031	81.87289			6.24	0.00	0.00	0	45,933.00
R209	On 06/08/2026	Bond Future	0.00		9.20440	83.66530	0.00000	9.25963	83.36112			6.03	0.00	0.00	0	770.00

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 05/11/2026	Bond Future	0.00	9.26627	82.04912	0.00000	9.32353	81.73965		6.07	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	9.32911	83.59354	0.00000	9.38859	83.27826		5.89	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	68.46000	0.06846	0.00000	56.59000	0.05659	68.460	5.15	0.04	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	3,109.74000	3.10974	0.00000	3,320.30000	3.32030	3,109.740	6.23	(0.65)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.40173	81.97999	0.00000	9.46365	81.65851		5.92	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	209.27000	0.20927	0.00000	180.34000	0.18034	209.270	5.31	0.10	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,548.39000	2.54839	0.00000	2,720.32000	2.72032	2,548.390	6.73	(0.52)	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	261.34476	261.34476	0.00000	261.06725	261.06725		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00	266.15958	266.15958	0.00000	265.87739	265.87739		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	267.57663	267.57663	0.00000	267.29074	267.29074		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	272.67365	272.67365	0.00000	272.38246	272.38246		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	274.15047	274.15047	0.00000	273.85420	273.85420		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	8.51677	95.49412	0.00000	8.59157	95.21516		3.88	0.00	415,685,904.36	4,353	81,469.00
R213	On 06/08/2026	Bond Future	0.00	8.59409	97.22978	0.00000	8.67378	96.94594		3.58	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.66944	95.46303	0.00000	8.75443	95.17434		3.51	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.75029	97.25991	0.00000	8.84149	96.96584		3.31	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.84574	95.49726	0.00000	8.94399	95.19731		3.21	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	454.53000	0.45453	0.00000	385.88000	0.38588	454.530	3.11	0.25	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	1,044.44000	1.04444	0.00000	1,161.80000	1.16180	1,044.440	3.96	(0.37)	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	9.46993	77.88271	0.00000	9.52282	77.53823		7.72	0.00	361,220,008.98	4,638	38,818.00
R214	On 06/08/2026	Bond Future	0.00	9.53281	79.29826	0.00000	9.58736	78.94764		7.49	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.59275	77.45622	0.00000	9.64896	77.09943		7.57	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.65428	78.91418	0.00000	9.71230	78.55074		7.36	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.71920	77.06752	0.00000	9.77913	76.69705		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 :											1,802,227,635.37	18,710	1,769,913.00	
Grand Total:											1,802,227,635.37	18,710	1,769,913.00	