

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/03/2026

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	1,245.31100	1,245.31100	0.00000	1,245.79900	1,245.79900	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,267.70000	1,267.70000	0.00000	1,268.19900	1,268.19900	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,291.20000	1,291.20000	0.00000	1,291.70900	1,291.70900	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,315.50200	1,315.50200	0.00000	1,316.02100	1,316.02100	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,339.72500	1,339.72500	0.00000	1,340.25100	1,340.25100	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,594.01800	1,594.01800	0.00000	1,594.88800	1,594.88800	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,622.67700	1,622.67700	0.00000	1,623.56300	1,623.56300	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,652.75700	1,652.75700	0.00000	1,653.66200	1,653.66200	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,683.86400	1,683.86400	0.00000	1,684.78600	1,684.78600	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,714.86900	1,714.86900	0.00000	1,715.80600	1,715.80600	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,353.15500	1,353.15500	0.00000	1,354.20000	1,354.20000	0.00	0.00	0.00	0	77.00
ALBI	On 06/08/2026		Index Future	0.00	1,377.48300	1,377.48300	0.00000	1,378.54800	1,378.54800	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,403.01800	1,403.01800	0.00000	1,404.10500	1,404.10500	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,429.42500	1,429.42500	0.00000	1,430.53100	1,430.53100	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,455.74500	1,455.74500	0.00000	1,456.87000	1,456.87000	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	9.44797	91.01373	0.00000	9.44901	91.00866	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.54236	92.69044	0.00000	9.54344	92.68533	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.63483	90.61918	0.00000	9.63594	90.61407	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.73386	92.34544	0.00000	9.73502	92.34026	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.84462	90.26985	0.00000	9.84588	90.26441	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	9.88124	89.40842	0.00000	9.87706	89.43891	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.95699	91.05558	0.00000	9.95266	91.08671	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	10.02844	88.48315	0.00000	10.02395	88.51496	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	10.10052	90.16880	0.00000	10.09588	90.20122	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	10.18221	87.58278	0.00000	10.17743	87.61566	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	1,326.37800	1,326.37800	0.00000	1,327.43900	1,327.43900	0.00	0.00	39,791,340.00	3	622.00
GOVI	On 06/08/2026		GOVI	0.00	1,350.22500	1,350.22500	0.00000	1,351.30600	1,351.30600	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,375.25400	1,375.25400	0.00000	1,376.35700	1,376.35700	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,401.13800	1,401.13800	0.00000	1,402.26200	1,402.26200	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,426.93800	1,426.93800	0.00000	1,428.08000	1,428.08000	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	146.26297	146.26297	0.00000	146.35077	146.35077	0.00	0.00	0.00	0	4,508.00
I2029	On 06/08/2026		Bond Future	0.00	148.95751	148.95751	0.00000	149.04704	149.04704	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.24337	150.24337	0.00000	150.33499	150.33499	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.10529	153.10529	0.00000	153.19870	153.19870	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.44450	154.44450	0.00000	154.54019	154.54019	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	113.66401	113.66401	0.00000	114.20519	114.20519		1.88	0.00	0.00	0	1,878.00
I2031	On 06/08/2026	Bond Future	0.00	113.34073	113.34073	0.00000	113.89225	113.89225		1.77	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	115.44640	115.44640	0.00000	116.00829	116.00829		1.65	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	115.17795	115.17795	0.00000	115.75158	115.75158		1.59	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	117.32212	117.32212	0.00000	117.90625	117.90625		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	140.71464	140.71464	0.00000	140.71638	140.71638		0.00	0.00	123,547,453.92	878	9,570.00
I2033	On 06/08/2026	Bond Future	0.00	143.30690	143.30690	0.00000	143.30881	143.30881		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	144.38604	144.38604	0.00000	144.38836	144.38836		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	147.13637	147.13637	0.00000	147.13878	147.13878		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	148.25934	148.25934	0.00000	148.26231	148.26231		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	153.76283	153.76283	0.00000	153.91708	153.91708		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	154.40082	154.40082	0.00000	154.55838	154.55838		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	157.26922	157.26922	0.00000	157.42977	157.42977		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	158.02473	158.02473	0.00000	158.18927	158.18927		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	160.96738	160.96738	0.00000	161.13482	161.13482		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	119.92887	119.92887	0.00000	119.11658	119.11658		4.37	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	119.29080	119.29080	0.00000	118.46387	118.46387		4.68	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	121.50704	121.50704	0.00000	120.66489	120.66489		4.28	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	120.91488	120.91488	0.00000	120.05791	120.05791		4.14	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	123.16560	123.16560	0.00000	122.29246	122.29246		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	132.99487	132.99487	0.00000	133.58183	133.58183		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	135.44490	135.44490	0.00000	136.04278	136.04278		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	135.63363	135.63363	0.00000	136.24317	136.24317		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	138.21741	138.21741	0.00000	138.83849	138.83849		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	138.41440	138.41440	0.00000	139.04810	139.04810		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	136.37676	136.37676	0.00000	136.83211	136.83211		0.00	0.00	1,636,521.12	12	17,237.00
I2050	On 06/08/2026	Bond Future	0.00	136.44482	136.44482	0.00000	136.90895	136.90895		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	138.97956	138.97956	0.00000	139.45248	139.45248		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	139.13288	139.13288	0.00000	139.61553	139.61553		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	141.72369	141.72369	0.00000	142.21506	142.21506		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	124.46879	124.46879	0.00000	126.11604	126.11604		6.39	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	123.91447	123.91447	0.00000	125.59232	125.59232		6.36	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	126.21662	126.21662	0.00000	127.92572	127.92572		6.19	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	125.71414	125.71414	0.00000	127.45720	127.45720		6.18	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	128.05431	128.05431	0.00000	129.82952	129.82952		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	429.11500	429.11500	0.00000	427.87300	427.87300		0.00	0.00	0.00	0	263.00
IGOV	On 06/08/2026	Index Future	0.00	436.93500	436.93500	0.00000	435.67100	435.67100		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	445.13800	445.13800	0.00000	443.85000	443.85000		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	453.61700	453.61700	0.00000	452.30500	452.30500		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	462.06900	462.06900	0.00000	460.73200	460.73200		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	0.00	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	7.20352	102.80223	0.00000	7.27609	102.76129	0.41	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.09566	100.92966	0.00000	7.21865	100.88624	0.26	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.22423	102.78139	0.00000	6.60906	102.73729	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	7.46504	105.42516	0.00000	7.49810	105.37529	1.20	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.50277	104.48926	0.00000	7.54241	104.44184	1.03	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.49593	105.77350	0.00000	7.54483	105.72256	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	292.90193	292.90193	0.00000	292.90513	292.90513	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	292.89422	292.89422	0.00000	292.89778	292.89778	0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	298.33522	298.33522	0.00000	298.33913	298.33913	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	298.50588	298.50588	0.00000	298.51155	298.51155	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	304.06468	304.06468	0.00000	304.06994	304.06994	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	8.30259	101.26010	0.00000	8.30882	101.24060	3.04	0.00	294,363,110.70	0.00	2,907	146,635.00
R2030	On 07/05/2026		Bond Future	7.21 Call	0.03000	0.00003	0.00000	0.04000	0.00004	0.030	2.75	0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	14.84000	0.01484	0.00000	15.10000	0.01510	14.840	3.01	0.04	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	1,285.84000	1.28584	0.00000	1,305.53000	1.30553	1,285.840	3.23	(0.86)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.39417	99.09099	0.00000	8.40091	99.07121	2.88	0.00	0.00	0.00	0	31,547.00
R2030	On 06/08/2026		Bond Future	7.21 Call	4.91000	0.00491	0.00000	4.86000	0.00486	4.910	2.49	0.01	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	99.69000	0.09969	0.00000	98.60000	0.09860	99.690	2.84	0.12	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,357.85000	1.35785	0.00000	1,374.10000	1.37410	1,357.850	3.19	(0.69)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.46492	100.90908	0.00000	8.47220	100.88907	2.67	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.54047	98.80099	0.00000	8.54844	98.78061	2.55	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.66008	100.61734	0.00000	8.66894	100.59644	2.34	0.00	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	8.67606	98.99954	0.00000	8.68721	98.94959		4.42	0.00	296,998.62	3	166,688.00
R2032	On 06/08/2026	Bond Future	0.00	8.75397	100.79883	0.00000	8.76575	100.74801		4.15	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	8.82533	98.48849	0.00000	8.83777	98.43684		4.11	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.89933	100.34233	0.00000	8.91251	100.28978		3.93	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.99106	98.02850	0.00000	9.00513	97.97479		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	8.74467	107.52092	0.00000	8.76601	107.40790		6.47	0.00	0.00	0	9,549.00
R2033	On 06/08/2026	Bond Future	0.00	8.81942	109.47510	0.00000	8.84187	109.36008		6.45	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.88760	106.44163	0.00000	8.91121	106.32465		6.26	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.95759	108.44520	0.00000	8.98249	108.32608		6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	9.04281	105.39785	0.00000	9.06918	105.27633		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	9.00285	100.97127	0.00000	8.99854	100.99698		5.44	0.00	0.00	0	106,827.00
R2035	On 07/05/2026	Bond Future	8.29 Call	3.85000	0.00385	0.00000	4.45000	0.00445	3.850	5.05	0.01	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	4,251.14000	4.25114	0.00000	4,226.18000	4.22618	4,251.140	5.09	(0.99)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	2,815.59000	2.81559	0.00000	2,795.30000	2.79530	2,815.590	5.55	(0.92)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	347.44000	0.34744	0.00000	362.83000	0.36283	347.440	6.08	0.27	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	478.94000	0.47894	0.00000	481.01000	0.48101	478.940	7.00	(0.31)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	3,805.44000	3.80544	0.00000	3,833.87000	3.83387	3,805.440	7.91	0.92	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	3,911.47000	3.91147	0.00000	3,939.82000	3.93982	3,911.470	7.95	0.93	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	4,178.06000	4.17806	0.00000	4,206.19000	4.20619	4,178.060	8.05	0.94	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	13.86000	0.01386	0.00000	14.74000	0.01474	13.860	8.85	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	12.81000	0.01281	0.00000	13.64000	0.01364	12.810	8.89	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	10.50000	0.01050	0.00000	11.23000	0.01123	10.500	8.99	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	1.45000	0.00145	0.00000	1.61000	0.00161	1.450	9.53	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	1.28000	0.00128	0.00000	1.42000	0.00142	1.280	9.53	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.93000	0.00093	0.00000	1.04000	0.00104	0.930	9.53	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	9.07355	102.80642	0.00000	9.06905	102.83261		5.23	0.00	0.00	0	100.00
R2035	On 06/08/2026	Bond Future	7.70 Call	1.75000	0.00175	0.00000	1.88000	0.00188	1.750	4.54	0.00	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	9.05000	0.00905	0.00000	9.58000	0.00958	9.050	4.52	0.01	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	87.07000	0.08707	0.00000	90.32000	0.09032	87.070	4.88	0.07	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	4,505.97000	4.50597	0.00000	4,483.79000	4.48379	4,505.970	4.96	(0.92)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	585.44000	0.58544	0.00000	597.13000	0.59713	585.440	5.62	0.28	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	756.08000	0.75608	0.00000	769.58000	0.76958	756.080	5.77	0.33	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	1,749.14000	1.74914	0.00000	1,769.24000	1.76924	1,749.140	6.39	0.54	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	1,247.20000	1.24720	0.00000	1,242.30000	1.24230	1,247.200	6.53	(0.41)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	2,074.16000	2.07416	0.00000	2,095.58000	2.09558	2,074.160	6.55	0.59	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	926.67000	0.92667	0.00000	923.91000	0.92391	926.670	6.86	(0.33)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	616.89000	0.61689	0.00000	616.00000	0.61600	616.890	7.25	(0.23)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	537.20000	0.53720	0.00000	536.72000	0.53672	537.200	7.38	(0.20)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	528.05000	0.52805	0.00000	527.62000	0.52762	528.050	7.39	(0.20)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	260.60000	0.26060	0.00000	261.24000	0.26124	260.600	8.03	(0.11)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	223.62000	0.22362	0.00000	224.35000	0.22435	223.620	8.17	(0.09)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	9.14126	100.19094	0.00000	9.13654	100.21774		5.27	0.00	0.00	0	210.00
R2035	On 05/11/2026	Bond Future	7.97 Call	45.11000	0.04511	0.00000	46.57000	0.04657	45.110	4.59	0.03	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	4,302.13000	4.30213	0.00000	4,282.61000	4.28261	4,302.130	5.23	(0.82)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	1,003.28000	1.00328	0.00000	1,016.17000	1.01617	1,003.280	5.75	0.34	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	2,426.78000	2.42678	0.00000	2,415.62000	2.41562	2,426.780	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	1,622.34000	1.62234	0.00000	1,615.58000	1.61558	1,622.340	6.54	(0.42)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80 Put	864.87000	0.86487	0.00000	862.26000	0.86226	864.870	7.26	(0.25)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00	9.21174	102.07681	0.00000	9.20680	102.10414		5.10	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70 Call	31.31000	0.03131	0.00000	32.21000	0.03221	31.310	4.35	0.02	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20 Call	227.94000	0.22794	0.00000	232.23000	0.23223	227.940	4.73	0.11	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85 Put	3,290.71000	3.29071	0.00000	3,276.42000	3.27642	3,290.710	5.56	(0.64)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00	9.28874	99.45121	0.00000	9.28361	99.47886		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	9.29138	97.04728	0.00000	9.28208	97.10738		6.13	0.00	167,891,794.40	1,730	220,367.00
R2037	On 07/05/2026	Bond Future	9.00 Call	246.61000	0.24661	0.00000	266.49000	0.26649	246.610	6.75	0.20	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49 Call	1,797.49000	1.79749	0.00000	1,850.14000	1.85014	1,797.490	7.98	0.69	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06 Put	67.56000	0.06756	0.00000	68.28000	0.06828	67.560	9.28	(0.05)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95 Call	9,944.83000	9.94483	0.00000	10,005.04000	10.00504	9,944.830	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	9.36933	94.55100	0.00000	9.35965	94.61226		6.16	0.00	0.00	0	230.00
R2037	On 06/08/2026	Bond Future	10.02 Call	4,590.45000	4.59045	0.00000	4,644.72000	4.64472	4,590.450	8.90	0.80	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70 Put	193.30000	0.19330	0.00000	191.88000	0.19188	193.300	10.19	(0.07)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30 Put	42.78000	0.04278	0.00000	42.63000	0.04263	42.780	10.29	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00	9.43461	96.28583	0.00000	9.42454	96.34837		5.93	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46 Call	2,272.73000	2.27273	0.00000	2,310.46000	2.31046	2,272.730	7.30	0.52	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23 Put	830.69000	0.83069	0.00000	821.49000	0.82149	830.690	8.63	(0.22)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83 Put	391.96000	0.39196	0.00000	388.12000	0.38812	391.960	9.49	(0.11)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00	9.50175	93.84033	0.00000	9.49129	93.90399		5.98	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44 Call	168.18000	0.16818	0.00000	174.59000	0.17459	168.180	5.29	0.08	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31 Put	2,915.18000	2.91518	0.00000	2,882.60000	2.88260	2,915.180	6.51	(0.57)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81 Put	1,715.75000	1.71575	0.00000	1,696.00000	1.69600	1,715.750	7.36	(0.37)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00	9.58387	95.56518	0.00000	9.57301	95.62988		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	9.35498	111.99301	0.00000	9.36093	111.94771		6.31	0.00	0.00	0	4,641.00
R2038	On 06/08/2026	Bond Future	0.00	9.43084	114.02850	0.00000	9.43702	113.98240		6.13	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00	9.50126	110.63738	0.00000	9.50765	110.59064		6.02	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00	9.57283	112.71995	0.00000	9.57947	112.67235		5.85	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00	9.65440	109.30994	0.00000	9.66134	109.26124		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	9.45446	104.20840	0.00000	9.44006	104.31682		6.68	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00	9.52918	106.10240	0.00000	9.51424	106.21286		6.45	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00	9.59863	103.07007	0.00000	9.58312	103.18274		6.52	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00	9.66911	105.01022	0.00000	9.65303	105.12494		6.31	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00	9.74883	101.96268	0.00000	9.73216	102.07936		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	9.51067	98.61637	0.00000	9.50644	98.64755		6.93	0.00	34,910,194.98	354	55,752.00
R2040	On 07/05/2026	Bond Future	8.65 Call	0.53000	0.00053	0.00000	0.64000	0.00064	0.530	6.17	0.00	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70 Call	8,236.79000	8.23679	0.00000	8,269.03000	8.26903	8,236.790	11.45	0.99	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72 Put	0.05000	0.00005	0.00000	0.06000	0.00006	0.050	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	9.58713	95.89810	0.00000	9.58275	95.92983		7.00	0.00	0.00	0	48,186.00
R2040	On 05/11/2026	Bond Future	0.00	9.65170	97.65770	0.00000	9.64715	97.69015		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 Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
											Option					
R2040	On 05/11/2026	Bond Future	9.91	Call	3,656.92	0.0000	3.65692	0.00000	3,682.78	0.00000	3,656.92	8.77	0.62	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	741.26	0.0000	0.74126	0.00000	740.16	0.00000	741.26	10.23	(0.17)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	319.33	0.0000	0.31933	0.00000	319.48	0.00000	319.33	10.86	(0.08)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.71797	0.0000	94.98748	0.00000	9.71325	0.00000		6.87	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	291.35	0.0000	0.29135	0.00000	296.80	0.00000	291.35	6.12	0.11	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,886.92	0.0000	2.88692	0.00000	2,874.51	0.00000	2,886.92	7.70	(0.51)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,702.17	0.0000	1.70217	0.00000	1,695.77	0.00000	1,702.17	8.67	(0.33)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.79702	0.0000	96.73329	0.00000	9.79216	0.00000		6.67	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		9.54266	0.0000	105.85559	0.00000	9.53839	0.00000		7.34	0.00	0.00	0	10,039.00
R2042	On 06/08/2026	Bond Future	0.00		9.61336	0.0000	107.77953	0.00000	9.60894	0.00000		7.36	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.67894	0.0000	104.65196	0.00000	9.67435	0.00000		7.26	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.74520	0.0000	106.62187	0.00000	9.74045	0.00000		6.99	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.81949	0.0000	103.47782	0.00000	9.81459	0.00000		7.11	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		9.55740	0.0000	95.58341	0.00000	9.54296	0.00000		7.81	0.00	597,396,312.50	6,250	153,686.00
R2044	On 07/05/2026	Bond Future	10.00	Put	299.13	0.0000	0.29913	0.00000	291.21	0.00000	299.13	10.99	(0.16)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.62662	0.0000	92.93525	0.00000	9.61169	0.00000		9.01	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00	Put	5,600.73	0.0000	5.60073	0.00000	5,507.47	0.00000	5,600.73	9.01	(0.83)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,857.10	0.0000	3.85710	0.00000	3,778.24	0.00000	3,857.10	8.64	(0.72)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,794.05	0.0000	1.79405	0.00000	1,753.19	0.00000	1,794.05	10.09	(0.42)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.68484	0.0000	94.64045	0.00000	9.66943	0.00000		8.07	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.74421	0.0000	92.03875	0.00000	9.72831	0.00000		7.82	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.81442	0.0000	93.73027	0.00000	9.79802	0.00000		7.61	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		9.52263	0.0000	94.66535	0.00000	9.50809	0.00000		8.47	0.00	15,619,782.75	165	276,768.00
R2048	On 07/05/2026	Bond Future	8.30	Call	0.00000	0.0000	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	1.13000	0.0000	0.00113	0.00000	1.53000	0.00000	1.130	7.63	0.00	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.58200	0.0000	96.38590	0.00000	9.56701	0.00000		10.47	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	5,884.43	0.0000	5.88443	0.00000	5,791.26	0.00000	5,884.43	10.47	(0.79)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,194.76	0.0000	1.19476	0.00000	1,167.19	0.00000	1,194.76	11.22	(0.28)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.63829	0.0000	93.71598	0.00000	9.62283	0.00000		9.27	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.69583	0.0000	95.48004	0.00000	9.67990	0.00000		8.15	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.75605	0.0000	92.79644	0.00000	9.73965	0.00000		8.32	0.00	185,592.88	2	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		9.44153	0.0000	122.50052	0.00000	9.42191	0.00000		8.72	0.00	0.00	0	77,719.00
R2053	On 06/08/2026	Bond Future	0.00		9.49848	0.0000	124.72692	0.00000	9.47826	0.00000		9.94	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10	Call	2.73000	0.0000	0.00273	0.00000	3.28000	0.00000	2.730	7.48	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,192.84	0.0000	1.19284	0.00000	1,266.27	0.00000	1,192.84	9.66	0.27	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	5,850.47	0.0000	5.85047	0.00000	5,694.67	0.00000	5,850.47	9.66	(0.73)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,554.81	0.0000	2.55481	0.00000	2,469.17	0.00000	2,554.81	10.34	(0.43)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.55058	0.0000	121.15391	0.00000	9.52974	0.00000		9.26	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.60261	0.0000	123.43451	0.00000	9.58115	0.00000		8.41	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.66071	0.0000	119.84339	0.00000	9.63860	0.00000		8.59	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.13629	0.0000	82.17618	0.00000	9.13706	0.00000		6.24	0.00	0.00	0	45,933.00
R209	On 06/08/2026	Bond Future	0.00		9.20360	0.0000	83.66972	0.00000	9.20440	0.00000		6.03	0.00	0.00	0	770.00
R209	On 05/11/2026	Bond Future	0.00		9.26547	0.0000	82.05346	0.00000	9.26627	0.00000		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	ContractsTraded	Open Interest
R209	On 04/02/2027	Bond Future	0.00	9.32828	83.59795	0.00000	9.32911	83.59354		5.89	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	68.07000	0.06807	0.00000	68.46000	0.06846	68.070	5.15	0.04	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	3,104.04000	3.10404	0.00000	3,109.74000	3.10974	3,104.040	6.23	(0.65)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.40084	81.98462	0.00000	9.40173	81.97999		5.92	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	208.75000	0.20875	0.00000	209.27000	0.20927	208.750	5.31	0.10	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,543.16000	2.54316	0.00000	2,548.39000	2.54839	2,543.160	6.73	(0.51)	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	261.63836	261.63836	0.00000	261.34476	261.34476		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00	266.45840	266.45840	0.00000	266.15958	266.15958		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	267.88004	267.88004	0.00000	267.57663	267.57663		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	272.98279	272.98279	0.00000	272.67365	272.67365		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	274.46391	274.46391	0.00000	274.15047	274.15047		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	8.51589	95.49741	0.00000	8.51677	95.49412		3.88	0.00	10,027,228.05	105	81,574.00
R213	On 06/08/2026	Bond Future	0.00	8.59318	97.23302	0.00000	8.59409	97.22978		3.58	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.66849	95.46626	0.00000	8.66944	95.46303		3.51	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.74928	97.26317	0.00000	8.75029	97.25991		3.31	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.84461	95.50072	0.00000	8.84574	95.49726		3.21	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	454.17000	0.45417	0.00000	454.53000	0.45453	454.170	3.11	0.25	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	1,041.30000	1.04130	0.00000	1,044.44000	1.04444	1,041.300	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	9.47430	77.85417	0.00000	9.46993	77.88271		7.72	0.00	0.00	0	38,818.00
R214	On 06/08/2026	Bond Future	0.00	9.53732	79.26919	0.00000	9.53281	79.29826		7.49	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.59742	77.42649	0.00000	9.59275	77.45622		7.57	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.65911	78.88383	0.00000	9.65428	78.91418		7.36	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.72415	77.03682	0.00000	9.71920	77.06752		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 :											1,285,666,329.92	12,409	1,779,636.00	
Grand Total:											1,285,666,329.92	12,409	1,779,636.00	