

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/03/2026

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	1,237.54700	1,237.54700	0.00000	1,245.31100	1,245.31100	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,259.75700	1,259.75700	0.00000	1,267.70000	1,267.70000	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,283.16000	1,283.16000	0.00000	1,291.20000	1,291.20000	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,307.36700	1,307.36700	0.00000	1,315.50200	1,315.50200	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,331.83100	1,331.83100	0.00000	1,339.72500	1,339.72500	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,574.94300	1,574.94300	0.00000	1,594.01800	1,594.01800	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,603.20800	1,603.20800	0.00000	1,622.67700	1,622.67700	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,632.99000	1,632.99000	0.00000	1,652.75700	1,652.75700	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,663.79800	1,663.79800	0.00000	1,683.86400	1,683.86400	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,694.93100	1,694.93100	0.00000	1,714.86900	1,714.86900	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,336.89300	1,336.89300	0.00000	1,353.15500	1,353.15500	0.00	0.00	0.00	0	77.00
ALBI	On 06/08/2026		Index Future	0.00	1,360.88600	1,360.88600	0.00000	1,377.48300	1,377.48300	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,386.16700	1,386.16700	0.00000	1,403.01800	1,403.01800	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,412.31800	1,412.31800	0.00000	1,429.42500	1,429.42500	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,438.74500	1,438.74500	0.00000	1,455.74500	1,455.74500	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	9.64520	90.05926	0.00000	9.44797	91.01373	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.74974	91.71548	0.00000	9.54236	92.69044	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.85151	89.62968	0.00000	9.63483	90.61918	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.96071	91.34114	0.00000	9.73386	92.34544	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	10.07683	89.27426	0.00000	9.84462	90.26985	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	10.08287	87.95562	0.00000	9.88124	89.40842	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	10.16583	89.57315	0.00000	9.95699	91.05558	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	10.24381	86.97670	0.00000	10.02844	88.48315	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	10.32260	88.63763	0.00000	10.10052	90.16880	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	10.40806	86.05007	0.00000	10.18221	87.58278	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	1,310.00400	1,310.00400	0.00000	1,326.37800	1,326.37800	0.00	0.00	0.00	0	622.00
GOVI	On 06/08/2026		GOVI	0.00	1,333.51400	1,333.51400	0.00000	1,350.22500	1,350.22500	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,358.28700	1,358.28700	0.00000	1,375.25400	1,375.25400	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,383.91200	1,383.91200	0.00000	1,401.13800	1,401.13800	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,409.80700	1,409.80700	0.00000	1,426.93800	1,426.93800	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	146.13907	146.13907	0.00000	146.26297	146.26297	0.00	0.00	0.00	0	4,508.00
I2029	On 06/08/2026		Bond Future	0.00	148.82663	148.82663	0.00000	148.95751	148.95751	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.11631	150.11631	0.00000	150.24337	150.24337	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	152.98256	152.98256	0.00000	153.10529	153.10529	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.36624	154.36624	0.00000	154.44450	154.44450	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 Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2031	On 07/05/2026	Bond Future	0.00	114.45171	114.45171	0.00000	113.66401	113.66401	2.85	0.00	0.00	0	1,878.00
I2031	On 06/08/2026	Bond Future	0.00	114.13959	114.13959	0.00000	113.34073	113.34073	2.65	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	116.26465	116.26465	0.00000	115.44640	115.44640	2.44	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	116.01838	116.01838	0.00000	115.17795	115.17795	2.33	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	118.21352	118.21352	0.00000	117.32212	117.32212	2.13	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	140.71831	140.71831	0.00000	140.71464	140.71464	0.00	0.00	0.00	0	9,570.00
I2033	On 06/08/2026	Bond Future	0.00	143.30618	143.30618	0.00000	143.30690	143.30690	0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	144.39127	144.39127	0.00000	144.38604	144.38604	0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	147.14817	147.14817	0.00000	147.13637	147.13637	0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	148.31624	148.31624	0.00000	148.25934	148.25934	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	154.30483	154.30483	0.00000	153.76283	153.76283	0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	154.94817	154.94817	0.00000	154.40082	154.40082	0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	157.83284	157.83284	0.00000	157.26922	157.26922	0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	158.60740	158.60740	0.00000	158.02473	158.02473	0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	161.60897	161.60897	0.00000	160.96738	160.96738	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	118.84980	118.84980	0.00000	119.92887	119.92887	6.81	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	118.18855	118.18855	0.00000	119.29080	119.29080	6.74	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	120.38896	120.38896	0.00000	121.50704	121.50704	6.47	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	119.78250	119.78250	0.00000	120.91488	120.91488	6.39	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	122.04873	122.04873	0.00000	123.16560	123.16560	6.14	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	134.07553	134.07553	0.00000	132.99487	132.99487	0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	136.54119	136.54119	0.00000	135.44490	135.44490	0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	136.75621	136.75621	0.00000	135.63363	135.63363	0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	139.36736	139.36736	0.00000	138.21741	138.21741	0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	139.62926	139.62926	0.00000	138.41440	138.41440	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	136.37676	136.37676	0.00	0.00	17,759,028.30	130	17,367.00
I2050	On 06/08/2026	Bond Future	0.00	136.67600	136.67600	0.00000	136.44482	136.44482	0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	139.22049	139.22049	0.00000	138.97956	138.97956	0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	139.38572	139.38572	0.00000	139.13288	139.13288	0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	142.02341	142.02341	0.00000	141.72369	141.72369	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	124.06603	124.06603	0.00000	124.46879	124.46879	9.96	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	123.50066	123.50066	0.00000	123.91447	123.91447	9.90	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	125.80004	125.80004	0.00000	126.21662	126.21662	9.59	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	125.29696	125.29696	0.00000	125.71414	125.71414	9.52	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	127.66749	127.66749	0.00000	128.05431	128.05431	9.22	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	427.91000	427.91000	0.00000	429.11500	429.11500	0.00	0.00	0.00	0	263.00
IGOV	On 06/08/2026	Index Future	0.00	435.69500	435.69500	0.00000	436.93500	436.93500	0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	443.89200	443.89200	0.00000	445.13800	445.13800	0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	452.36700	452.36700	0.00000	453.61700	453.61700	0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	460.93100	460.93100	0.00000	462.06900	462.06900	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	7.24382	102.77949	0.00000	7.20352	102.80223	0.53	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.17367	100.90211	0.00000	7.09566	100.92966	0.36	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.43384	102.75737	0.00000	6.22423	102.78139	0.10	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	7.66622	105.12210	0.00000	7.46504	105.42516	1.48	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.74703	104.19751	0.00000	7.50277	104.48926	1.36	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.79406	105.46342	0.00000	7.49593	105.77350	1.12	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	292.52673	292.52673	0.00000	292.90193	292.90193	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	292.50261	292.50261	0.00000	292.89422	292.89422	0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	297.94791	297.94791	0.00000	298.33522	298.33522	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	298.12683	298.12683	0.00000	298.50588	298.50588	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	303.76859	303.76859	0.00000	304.06468	304.06468	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	8.47115	100.73428	0.00000	8.30259	101.26010	3.75	0.00	44,826,754.60	0.00	445	146,635.00
R2030	On 07/05/2026		Bond Future	7.21 Call	0.22000	0.00022	0.00000	0.03000	0.00003	0.220	3.63	0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	7.86000	0.00786	0.00000	14.84000	0.01484	7.860	3.38	0.02	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	1,768.25000	1.76825	0.00000	1,285.84000	1.28584	1,768.250	3.44	(0.93)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.57833	98.55237	0.00000	8.39417	99.09099	4.16	0.00	0.00	0.00	0	31,547.00
R2030	On 06/08/2026		Bond Future	7.21 Call	35.14000	0.03514	0.00000	4.91000	0.00491	35.140	3.81	0.04	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	132.75000	0.13275	0.00000	99.69000	0.09969	132.750	3.68	0.12	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,863.83000	1.86383	0.00000	1,357.85000	1.35785	1,863.830	3.79	(0.75)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.66360	100.36454	0.00000	8.46492	100.90908	3.80	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.75641	98.25070	0.00000	8.54047	98.80099	3.58	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.88542	100.08737	0.00000	8.66008	100.61734	3.30	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	8.86379	98.16275	0.00000	8.67606	98.99954		6.98	0.00	4,515,486.50	46	166,642.00
R2032	On 06/08/2026	Bond Future	0.00	8.95320	99.94366	0.00000	8.75397	100.79883		6.40	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	9.03521	97.62153	0.00000	8.82533	98.48849		6.27	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	9.12091	99.46352	0.00000	8.89933	100.34233		5.95	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	9.21884	97.16350	0.00000	8.99106	98.02850		5.77	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	8.93216	106.53316	0.00000	8.74467	107.52092		7.60	0.00	0.00	0	9,549.00
R2033	On 06/08/2026	Bond Future	0.00	9.01747	108.46591	0.00000	8.81942	109.47510		6.95	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	9.09530	105.41818	0.00000	8.88760	106.44163		6.83	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	9.17576	107.40731	0.00000	8.95759	108.44520		6.56	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	9.26636	104.37327	0.00000	9.04281	105.39785		6.37	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	9.20004	99.80441	0.00000	9.00285	100.97127		9.25	0.00	18,264,207.03	183	106,763.00
R2035	On 07/05/2026	Bond Future	8.29 Call	45.12000	0.04512	0.00000	3.85000	0.00385	45.120	9.00	0.04	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	5,462.17000	5.46217	0.00000	4,251.14000	4.25114	5,462.170	8.98	(0.96)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	4,052.47000	4.05247	0.00000	2,815.59000	2.81559	4,052.470	8.82	(0.90)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	361.73000	0.36173	0.00000	347.44000	0.34744	361.730	8.97	0.21	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	1,285.69000	1.28569	0.00000	478.94000	0.47894	1,285.690	9.63	(0.49)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	3,021.21000	3.02121	0.00000	3,805.44000	3.80544	3,021.210	10.63	0.77	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	3,112.79000	3.11279	0.00000	3,911.47000	3.91147	3,112.790	10.68	0.78	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	3,344.84000	3.34484	0.00000	4,178.06000	4.17806	3,344.840	10.80	0.80	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	146.52000	0.14652	0.00000	13.86000	0.01386	146.520	11.82	(0.08)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	139.55000	0.13955	0.00000	12.81000	0.01281	139.550	11.87	(0.08)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	123.53000	0.12353	0.00000	10.50000	0.01050	123.530	11.99	(0.07)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	43.64000	0.04364	0.00000	1.45000	0.00145	43.640	12.98	(0.03)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	41.59000	0.04159	0.00000	1.28000	0.00128	41.590	13.03	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	36.91000	0.03691	0.00000	0.93000	0.00093	36.910	13.14	(0.02)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	9.27995	101.61512	0.00000	9.07355	102.80642		8.57	0.00	0.00	0	100.00
R2035	On 06/08/2026	Bond Future	7.70 Call	121.88000	0.12188	0.00000	1.75000	0.00175	121.880	9.14	0.05	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	179.64000	0.17964	0.00000	9.05000	0.00905	179.640	8.69	0.08	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	351.79000	0.35179	0.00000	87.07000	0.08707	351.790	8.40	0.14	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	5,969.02000	5.96902	0.00000	4,505.97000	4.50597	5,969.020	8.37	(0.85)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	809.94000	0.80994	0.00000	585.44000	0.58544	809.940	8.33	0.27	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	947.54000	0.94754	0.00000	756.08000	0.75608	947.540	8.38	0.30	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	1,711.93000	1.71193	0.00000	1,749.14000	1.74914	1,711.930	8.64	0.45	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	2,328.82000	2.32882	0.00000	1,247.20000	1.24720	2,328.820	8.69	(0.52)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	1,954.97000	1.95497	0.00000	2,074.16000	2.07416	1,954.970	8.69	0.48	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	1,875.49000	1.87549	0.00000	926.67000	0.92667	1,875.490	8.95	(0.44)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	1,409.86000	1.40986	0.00000	616.89000	0.61689	1,409.860	9.37	(0.35)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	1,281.72000	1.28172	0.00000	537.20000	0.53720	1,281.720	9.52	(0.33)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	1,266.53000	1.26653	0.00000	528.05000	0.52805	1,266.530	9.54	(0.32)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	784.09000	0.78409	0.00000	260.60000	0.26060	784.090	10.31	(0.21)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	709.31000	0.70931	0.00000	223.62000	0.22362	709.310	10.49	(0.19)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	9.35596	98.98170	0.00000	9.14126	100.19094		8.77	0.00	0.00	0	210.00
R2035	On 05/11/2026	Bond Future	7.97 Call	440.63000	0.44063	0.00000	45.11000	0.04511	440.630	8.81	0.13	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	5,952.98000	5.95298	0.00000	4,302.13000	4.30213	5,952.980	8.35	(0.77)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	1,330.34000	1.33034	0.00000	1,003.28000	1.00328	1,330.340	8.34	0.33	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	3,876.09000	3.87609	0.00000	2,426.78000	2.42678	3,876.090	8.46	(0.62)	0.00	0	600.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
												Option					
R2035	On 05/11/2026	Bond Future	9.30	Put	2,892.41	0000	2.89241	0.00000	1,622.34	0000	1.62234	2,892.410	8.84	(0.50)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	1,872.93	0000	1.87293	0.00000	864.87	0000	0.86487	1,872.930	9.62	(0.36)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		9.43546		100.84928	0.00000	9.21174		102.07681		8.23	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	510.65	0000	0.51065	0.00000	31.31	0000	0.03131	510.650	8.76	0.13	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	782.05	0000	0.78205	0.00000	227.94	0000	0.22794	782.050	8.07	0.19	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	4,910.53	0000	4.91053	0.00000	3,290.71	0000	3.29071	4,910.530	7.93	(0.65)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		9.51699		98.23129	0.00000	9.28874		99.45121		7.91	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		9.49336		95.75463	0.00000	9.29138		97.04728		10.57	0.00	31,311,764.01	327	220,444.00
R2037	On 07/05/2026	Bond Future	9.00	Call	301.36	0000	0.30136	0.00000	246.61	0000	0.24661	301.360	10.24	0.17	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	1,406.76	0000	1.40676	0.00000	1,797.49	0000	1.79749	1,406.760	11.07	0.51	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	409.09	0000	0.40909	0.00000	67.56	0000	0.06756	409.090	12.57	(0.18)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	8,702.83	0000	8.70283	0.00000	9,944.83	0000	9.94483	8,702.830	14.96	0.97	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.26	0000	0.00026	0.00000	0.00000	0.00000	0.00000	0.260	15.76	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.57985		93.23178	0.00000	9.36933		94.55100		10.31	0.00	0.00	0	230.00
R2037	On 06/08/2026	Bond Future	10.02	Call	4,151.54	0000	4.15154	0.00000	4,590.45	0000	4.59045	4,151.540	11.77	0.67	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	691.96	0000	0.69196	0.00000	193.30	0000	0.19330	691.960	13.28	(0.17)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	359.24	0000	0.35924	0.00000	42.78	0000	0.04278	359.240	14.50	(0.09)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.65250		94.94619	0.00000	9.43461		96.28583		10.15	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,453.89	0000	2.45389	0.00000	2,272.73	0000	2.27273	2,453.890	10.10	0.45	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,891.45	0000	1.89145	0.00000	830.69	0000	0.83069	1,891.450	11.46	(0.32)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,167.96	0000	1.16796	0.00000	391.96	0000	0.39196	1,167.960	12.60	(0.21)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.72760		92.47971	0.00000	9.50175		93.84033		10.03	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	873.36	0000	0.87336	0.00000	168.18	0000	0.16818	873.360	9.95	0.19	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	4,829.43	0000	4.82943	0.00000	2,915.18	0000	2.91518	4,829.430	9.84	(0.60)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	3,330.28	0000	3.33028	0.00000	1,715.75	0000	1.71575	3,330.280	10.46	(0.46)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.81396		94.20825	0.00000	9.58387		95.56518		9.47	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		9.55691		110.47033	0.00000	9.35498		111.99301		10.65	0.00	0.00	0	4,641.00
R2038	On 06/08/2026	Bond Future	0.00		9.64117		112.47452	0.00000	9.43084		114.02850		9.82	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.71914		109.05929	0.00000	9.50126		110.63738		9.90	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.79866		111.11715	0.00000	9.57283		112.71995		9.50	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.88452		107.71117	0.00000	9.65440		109.30994		9.64	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		9.66135		102.66843	0.00000	9.45446		104.20840		11.71	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.74421		104.53110	0.00000	9.52918		106.10240		10.95	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.82098		101.47405	0.00000	9.59863		103.07007		10.95	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.89915		103.38874	0.00000	9.66911		105.01022		10.72	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.98312		100.34253	0.00000	9.74883		101.96268		10.63	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		9.71751		97.10936	0.00000	9.51067		98.61637		12.07	0.00	0.00	0	55,752.00
R2040	On 07/05/2026	Bond Future	8.65	Call	35.14	0000	0.03514	0.00000	0.53	0000	0.00053	35.140	12.06	0.02	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	6,902.73	0000	6.90273	0.00000	8,236.79	0000	8.23679	6,902.730	15.54	0.92	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	15.59	0000	0.01559	0.00000	0.05	0000	0.00005	15.590	17.96	(0.01)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	2.42	0000	0.00242	0.00000	0.00	0000	0.00000	2.420	17.96	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.80194		94.36048	0.00000	9.58713		95.89810		11.85	0.00	23,590,120.00	250	47,936.00
R2040	On 05/11/2026	Bond Future	0.00		9.87334		96.09566	0.00000	9.65170		97.65770		11.70	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	3,718.93	0.0000	3.71893	0.00000	3,656.92	3.65692	3,718.930	12.00	0.53	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,866.53	0.0000	1.86653	0.00000	741.26	0.74126	1,866.530	13.65	(0.28)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	1,169.42	0.0000	1.16942	0.00000	319.33	0.31933	1,169.420	14.89	(0.18)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.94692	0.0000	93.40041	0.00000	9.71797	94.98748		11.65	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,184.32	0.0000	1.18432	0.00000	291.35	0.29135	1,184.320	11.39	0.22	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	5,068.27	0.0000	5.06827	0.00000	2,886.92	2.88692	5,068.270	11.56	(0.55)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	3,523.34	0.0000	3.52334	0.00000	1,702.17	1.70217	3,523.340	12.36	(0.42)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		10.02999	0.0000	95.14608	0.00000	9.79702	96.73329		11.04	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.0000	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		9.74943	0.0000	104.14374	0.00000	9.54266	105.85559		12.76	0.00	0.00	0	10,039.00
R2042	On 06/08/2026	Bond Future	0.00		9.82769	0.0000	106.03321	0.00000	9.61336	107.77953		12.01	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.90005	0.0000	102.87771	0.00000	9.67894	104.65196		12.44	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.97338	0.0000	104.81891	0.00000	9.74520	106.62187		11.84	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		10.05160	0.0000	101.67340	0.00000	9.81949	103.47782		11.79	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000	0.0000	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		9.76412	0.0000	93.94699	0.00000	9.55740	95.58341		13.53	0.00	939,469.90	10	153,676.00
R2044	On 07/05/2026	Bond Future	10.00	Put	1,091.64	0.0000	1.09164	0.00000	299.13	0.29913	1,091.640	14.95	(0.34)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.84060	0.0000	91.26607	0.00000	9.62662	92.93525		13.83	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00	Put	7,569.00	0.0000	7.56900	0.00000	5,600.73	5.60073	7,569.000	13.17	(0.81)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	5,880.02	0.0000	5.88002	0.00000	3,857.10	3.85710	5,880.020	13.07	(0.73)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	3,402.34	0.0000	3.40234	0.00000	1,794.05	1.79405	3,402.340	13.83	(0.52)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.90501	0.0000	92.94434	0.00000	9.68484	94.64045		13.22	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.97097	0.0000	90.31489	0.00000	9.74421	92.03875		13.21	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		10.04484	0.0000	92.00290	0.00000	9.81442	93.73027		12.57	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.0000	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		9.72421	0.0000	92.95656	0.00000	9.52263	94.66535		14.67	0.00	0.00	0	276,768.00
R2048	On 07/05/2026	Bond Future	8.30	Call	9.90000	0.0000	0.00990	0.00000	0.00000	0.00000	9.900	15.79	0.01	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	48.49000	0.0000	0.04849	0.00000	1.13000	0.00113	48.490	14.63	0.03	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.79018	0.0000	94.64303	0.00000	9.58200	96.38590		13.84	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	7,747.27	0.0000	7.74727	0.00000	5,884.43	5.88443	7,747.270	13.44	(0.80)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	2,595.02	0.0000	2.59502	0.00000	1,194.76	1.19476	2,595.020	15.02	(0.40)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.85230	0.0000	91.94483	0.00000	9.63829	93.71598		14.39	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.91601	0.0000	93.67974	0.00000	9.69583	95.48004		13.73	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.97948	0.0000	90.99106	0.00000	9.75605	92.79644		13.70	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.0000	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		9.64314	0.0000	120.22809	0.00000	9.44153	122.50052		15.18	0.00	36,068,427.00	300	78,019.00
R2053	On 06/08/2026	Bond Future	0.00		9.70664	0.0000	122.40938	0.00000	9.49848	124.72692		14.28	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10	Call	259.00000	0.0000	0.25900	0.00000	2.73000	0.00273	259.000	15.42	0.06	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,566.90	0.0000	1.56690	0.00000	1,192.84	1.19284	1,566.900	13.77	0.27	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	8,542.07	0.0000	8.54207	0.00000	5,850.47	5.85047	8,542.070	13.77	(0.74)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	4,895.50	0.0000	4.89550	0.00000	2,554.81	2.55481	4,895.500	14.51	(0.53)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.76456	0.0000	118.79870	0.00000	9.55058	121.15391		14.37	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.82263	0.0000	121.04026	0.00000	9.60261	123.43451		13.77	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.88412	0.0000	117.44163	0.00000	9.66071	119.84339		14.14	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.0000	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		9.33314	0.0000	81.07796	0.00000	9.13629	82.17618		11.26	0.00	9,729,355.20	120	45,953.00
R209	On 06/08/2026	Bond Future	0.00		9.40841	0.0000	82.54890	0.00000	9.20360	83.66972		10.41	0.00	0.00	0	770.00
R209	On 05/11/2026	Bond Future	0.00		9.47742	0.0000	80.91531	0.00000	9.26547	82.05346		10.26	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	9.54778	82.44206	0.00000	9.32828	83.59795		9.70	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	601.53000	0.60153	0.00000	68.07000	0.06807	601.530	9.98	0.16	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	4,775.74000	4.77574	0.00000	3,104.04000	3.10404	4,775.740	9.46	(0.65)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.62423	80.83228	0.00000	9.40084	81.98462		9.77	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	932.49000	0.93249	0.00000	208.75000	0.20875	932.490	9.71	0.21	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	4,129.83000	4.12983	0.00000	2,543.16000	2.54316	4,129.830	9.58	(0.56)	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	261.18669	261.18669	0.00000	261.63836	261.63836		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00	265.98998	265.98998	0.00000	266.45840	266.45840		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	267.41432	267.41432	0.00000	267.88004	267.88004		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	272.52020	272.52020	0.00000	272.98279	272.98279		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	274.07669	274.07669	0.00000	274.46391	274.46391		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	8.69386	94.83530	0.00000	8.51589	95.49741		5.68	0.00	351,649,292.40	3,708	81,280.00
R213	On 06/08/2026	Bond Future	0.00	8.78378	96.55585	0.00000	8.59318	97.23302		5.28	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.87093	94.78037	0.00000	8.66849	95.46626		5.21	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.96522	96.56867	0.00000	8.74928	97.26317		4.80	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	9.06734	94.82238	0.00000	8.84461	95.50072		4.59	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	668.13000	0.66813	0.00000	454.17000	0.45417	668.130	4.32	0.26	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	1,706.81000	1.70681	0.00000	1,041.30000	1.04130	1,706.810	4.96	(0.45)	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	9.67588	76.55354	0.00000	9.47430	77.85417		13.74	0.00	0.00	0	38,818.00
R214	On 06/08/2026	Bond Future	0.00	9.74574	77.94239	0.00000	9.53732	79.26919		12.89	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.81189	76.07839	0.00000	9.59742	77.42649		12.88	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.88000	77.51381	0.00000	9.65911	78.88383		12.67	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.94830	75.66479	0.00000	9.72415	77.03682		12.54	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 :											538,653,904.94	5,519	1,779,499.00	
Grand Total:											538,653,904.94	5,519	1,779,499.00	