

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/03/2026

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	1,235.90200	1,235.90200	0.00000	1,237.54700	1,237.54700	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,258.08300	1,258.08300	0.00000	1,259.75700	1,259.75700	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,281.45000	1,281.45000	0.00000	1,283.16000	1,283.16000	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,305.62400	1,305.62400	0.00000	1,307.36700	1,307.36700	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,330.05800	1,330.05800	0.00000	1,331.83100	1,331.83100	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,566.46400	1,566.46400	0.00000	1,574.94300	1,574.94300	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,594.57700	1,594.57700	0.00000	1,603.20800	1,603.20800	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,624.19400	1,624.19400	0.00000	1,632.99000	1,632.99000	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,654.83300	1,654.83300	0.00000	1,663.79800	1,663.79800	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,685.80400	1,685.80400	0.00000	1,694.93100	1,694.93100	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,327.91600	1,327.91600	0.00000	1,336.89300	1,336.89300	0.00	0.00	0.00	0	77.00
ALBI	On 06/08/2026		Index Future	0.00	1,351.74800	1,351.74800	0.00000	1,360.88600	1,360.88600	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,376.85400	1,376.85400	0.00000	1,386.16700	1,386.16700	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,402.82800	1,402.82800	0.00000	1,412.31800	1,412.31800	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,429.08200	1,429.08200	0.00000	1,438.74500	1,438.74500	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	9.74100	89.60025	0.00000	9.64520	90.05926	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.85018	91.24806	0.00000	9.74974	91.71548	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.95687	89.15349	0.00000	9.85151	89.62968	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	10.07149	90.85583	0.00000	9.96071	91.34114	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	10.19336	88.77986	0.00000	10.07683	89.27426	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	10.22400	86.95967	0.00000	10.08287	87.95562	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	10.31178	88.55893	0.00000	10.16583	89.57315	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	10.39476	85.94348	0.00000	10.24381	86.97670	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	10.47874	87.58462	0.00000	10.32260	88.63763	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	10.56972	84.97722	0.00000	10.40806	86.05007	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	1,300.99500	1,300.99500	0.00000	1,310.00400	1,310.00400	0.00	0.00	0.00	0	622.00
GOVI	On 06/08/2026		GOVI	0.00	1,324.34500	1,324.34500	0.00000	1,333.51400	1,333.51400	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,348.94200	1,348.94200	0.00000	1,358.28700	1,358.28700	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,374.38900	1,374.38900	0.00000	1,383.91200	1,383.91200	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,400.11100	1,400.11100	0.00000	1,409.80700	1,409.80700	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	145.92627	145.92627	0.00000	146.13907	146.13907	0.00	0.00	7,150,387.23	49	4,557.00
I2029	On 06/08/2026		Bond Future	0.00	148.60995	148.60995	0.00000	148.82663	148.82663	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	149.89480	149.89480	0.00000	150.11631	150.11631	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	152.75676	152.75676	0.00000	152.98256	152.98256	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.12787	154.12787	0.00000	154.36624	154.36624	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	114.03218	114.03218	0.00000	114.45171	114.45171		2.85	0.00	0.00	0	1,878.00
I2031	On 06/08/2026	Bond Future	0.00	113.71241	113.71241	0.00000	114.13959	114.13959		2.65	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	115.82933	115.82933	0.00000	116.26465	116.26465		2.44	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	115.56562	115.56562	0.00000	116.01838	116.01838		2.33	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	117.75232	117.75232	0.00000	118.21352	118.21352		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	140.18431	140.18431	0.00000	140.71831	140.71831		0.00	0.00	34,765,708.88	248	9,818.00
I2033	On 06/08/2026	Bond Future	0.00	142.76241	142.76241	0.00000	143.30618	143.30618		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	143.83694	143.83694	0.00000	144.39127	144.39127		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	146.58323	146.58323	0.00000	147.14817	147.14817		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	147.73312	147.73312	0.00000	148.31624	148.31624		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	153.00347	153.00347	0.00000	154.30483	154.30483		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	153.62299	153.62299	0.00000	154.94817	154.94817		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	156.48294	156.48294	0.00000	157.83284	157.83284		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	157.22331	157.22331	0.00000	158.60740	158.60740		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	160.19874	160.19874	0.00000	161.60897	161.60897		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	120.34045	120.34045	0.00000	118.84980	118.84980		6.81	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	119.70652	119.70652	0.00000	118.18855	118.18855		6.74	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	121.93521	121.93521	0.00000	120.38896	120.38896		6.47	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	121.34751	121.34751	0.00000	119.78250	119.78250		6.39	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	123.64346	123.64346	0.00000	122.04873	122.04873		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	132.22214	132.22214	0.00000	134.07553	134.07553		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	134.65391	134.65391	0.00000	136.54119	136.54119		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	134.83262	134.83262	0.00000	136.75621	136.75621		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	137.40707	137.40707	0.00000	139.36736	139.36736		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	137.61860	137.61860	0.00000	139.62926	139.62926		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	137.51923	137.51923	0.00000	136.60791	136.60791		0.00	0.00	0.00	0	17,367.00
I2050	On 06/08/2026	Bond Future	0.00	137.60415	137.60415	0.00000	136.67600	136.67600		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	140.16560	140.16560	0.00000	139.22049	139.22049		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	140.34267	140.34267	0.00000	139.38572	139.38572		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	142.99859	142.99859	0.00000	142.02341	142.02341		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	125.08432	125.08432	0.00000	124.06603	124.06603		9.96	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	124.53775	124.53775	0.00000	123.50066	123.50066		9.90	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	126.85623	126.85623	0.00000	125.80004	125.80004		9.59	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	126.36254	126.36254	0.00000	125.29696	125.29696		9.52	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	128.75334	128.75334	0.00000	127.66749	127.66749		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	426.70900	426.70900	0.00000	427.91000	427.91000		0.00	0.00	0.00	0	263.00
IGOV	On 06/08/2026	Index Future	0.00	434.47200	434.47200	0.00000	435.69500	435.69500		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	442.64500	442.64500	0.00000	443.89200	443.89200		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	451.09600	451.09600	0.00000	452.36700	452.36700		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	459.63700	459.63700	0.00000	460.93100	460.93100		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	7.37401	102.70609	0.00000	7.24382	102.77949	0.53	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.39467	100.82415	0.00000	7.17367	100.90211	0.36	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	7.12841	102.67783	0.00000	6.43384	102.75737	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	7.78353	104.94589	0.00000	7.66622	105.12210	1.48	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.88789	104.02975	0.00000	7.74703	104.19751	1.36	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.96843	105.28264	0.00000	7.79406	105.46342	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	292.52389	292.52389	0.00000	292.52673	292.52673	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	292.50010	292.50010	0.00000	292.50261	292.50261	0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	297.94491	297.94491	0.00000	297.94791	297.94791	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	298.11436	298.11436	0.00000	298.12683	298.12683	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	303.75636	303.75636	0.00000	303.76859	303.76859	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	8.49587	100.65746	0.00000	8.47115	100.73428	3.75	0.00	25,164,365.00	0.00	250	146,685.00
R2030	On 07/05/2026		Bond Future	7.21 Call	0.10000	0.00010	0.00000	0.22000	0.00022	0.100	3.63	0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	4.95000	0.00495	0.00000	7.86000	0.00786	4.950	3.38	0.01	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	1,834.93000	1.83493	0.00000	1,768.25000	1.76825	1,834.930	3.44	(0.95)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.60517	98.47417	0.00000	8.57833	98.55237	4.16	0.00	0.00	0.00	0	31,547.00
R2030	On 06/08/2026		Bond Future	7.21 Call	30.19000	0.03019	0.00000	35.14000	0.03514	30.190	3.81	0.03	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	118.49000	0.11849	0.00000	132.75000	0.13275	118.490	3.68	0.11	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,914.58000	1.91458	0.00000	1,863.83000	1.86383	1,914.580	3.79	(0.76)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.69282	100.28476	0.00000	8.66360	100.36454	3.80	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.78844	98.16940	0.00000	8.75641	98.25070	3.58	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.92073	100.00465	0.00000	8.88542	100.08737	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	8.90377	97.98569	0.00000	8.86379	98.16275		6.98	0.00	0.00	0	166,642.00
R2032	On 06/08/2026	Bond Future	0.00	8.99547	99.76342	0.00000	8.95320	99.94366		6.40	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	9.07997	97.43787	0.00000	9.03521	97.62153		6.27	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	9.16843	99.27633	0.00000	9.12091	99.46352		5.95	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	9.26937	96.97290	0.00000	9.21884	97.16350		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	8.97722	106.29752	0.00000	8.93216	106.53316		7.60	0.00	0.00	0	9,549.00
R2033	On 06/08/2026	Bond Future	0.00	9.06491	108.22600	0.00000	9.01747	108.46591		6.95	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	9.14529	105.17374	0.00000	9.09530	105.41818		6.83	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	9.22854	107.15818	0.00000	9.17576	107.40731		6.56	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	9.32214	104.11960	0.00000	9.26636	104.37327		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	9.28573	99.30293	0.00000	9.20004	99.80441		9.25	0.00	60,276,878.51	607	107,038.00
R2035	On 07/05/2026	Bond Future	8.29 Call	22.99000	0.02299	0.00000	45.12000	0.04512	22.990	9.00	0.02	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	5,939.77000	5.93977	0.00000	5,462.17000	5.46217	5,939.770	8.98	(0.98)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	4,496.65000	4.49665	0.00000	4,052.47000	4.05247	4,496.650	8.82	(0.94)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	238.21000	0.23821	0.00000	361.73000	0.36173	238.210	8.97	0.16	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	1,501.58000	1.50158	0.00000	1,285.69000	1.28569	1,501.580	9.63	(0.56)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	2,602.13000	2.60213	0.00000	3,021.21000	3.02121	2,602.130	10.63	0.73	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	2,689.65000	2.68965	0.00000	3,112.79000	3.11279	2,689.650	10.68	0.74	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	2,912.24000	2.91224	0.00000	3,344.84000	3.34484	2,912.240	10.80	0.77	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	166.69000	0.16669	0.00000	146.52000	0.14652	166.690	11.82	(0.09)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	158.50000	0.15850	0.00000	139.55000	0.13955	158.500	11.87	(0.09)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	139.71000	0.13971	0.00000	123.53000	0.12353	139.710	11.99	(0.08)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	47.21000	0.04721	0.00000	43.64000	0.04364	47.210	12.98	(0.03)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	44.89000	0.04489	0.00000	41.59000	0.04159	44.890	13.03	(0.03)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	39.60000	0.03960	0.00000	36.91000	0.03691	39.600	13.14	(0.02)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	9.36942	101.10452	0.00000	9.27995	101.61512		8.57	0.00	0.00	0	100.00
R2035	On 06/08/2026	Bond Future	7.70 Call	91.53000	0.09153	0.00000	121.88000	0.12188	91.530	9.14	0.04	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	136.38000	0.13638	0.00000	179.64000	0.17964	136.380	8.69	0.06	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	275.37000	0.27537	0.00000	351.79000	0.35179	275.370	8.40	0.11	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	6,396.81000	6.39681	0.00000	5,969.02000	5.96902	6,396.810	8.37	(0.88)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	663.82000	0.66382	0.00000	809.94000	0.80994	663.820	8.33	0.23	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	784.22000	0.78422	0.00000	947.54000	0.94754	784.220	8.38	0.26	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	1,470.83000	1.47083	0.00000	1,711.93000	1.71193	1,470.830	8.64	0.41	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	2,580.12000	2.58012	0.00000	2,328.82000	2.32882	2,580.120	8.69	(0.56)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	1,693.41000	1.69341	0.00000	1,954.97000	1.95497	1,693.410	8.69	0.45	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	2,086.65000	2.08665	0.00000	1,875.49000	1.87549	2,086.650	8.95	(0.48)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	1,573.79000	1.57379	0.00000	1,409.86000	1.40986	1,573.790	9.37	(0.39)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	1,431.81000	1.43181	0.00000	1,281.72000	1.28172	1,431.810	9.52	(0.36)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	1,414.97000	1.41497	0.00000	1,266.53000	1.26653	1,414.970	9.54	(0.35)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	876.76000	0.87676	0.00000	784.09000	0.78409	876.760	10.31	(0.23)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	792.75000	0.79275	0.00000	709.31000	0.70931	792.750	10.49	(0.21)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	9.44937	98.46161	0.00000	9.35596	98.98170		8.77	0.00	0.00	0	210.00
R2035	On 05/11/2026	Bond Future	7.97 Call	367.00000	0.36700	0.00000	440.63000	0.44063	367.000	8.81	0.12	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	6,347.52000	6.34752	0.00000	5,952.98000	5.95298	6,347.520	8.35	(0.80)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	1,153.26000	1.15326	0.00000	1,330.34000	1.33034	1,153.260	8.34	0.30	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	4,188.50000	4.18850	0.00000	3,876.09000	3.87609	4,188.500	8.46	(0.65)	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	3,144.40	0000	3.14440	0.00000	2,892.41	0000	2.89241	3,144.400	8.84	(0.54)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	2,045.79	0000	2.04579	0.00000	1,872.93	0000	1.87293	2,045.790	9.62	(0.38)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		9.53318		100.31933	0.00000	9.43546		100.84928		8.23	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	438.19	0000	0.43819	0.00000	510.65	0000	0.51065	438.190	8.76	0.11	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	675.07	0000	0.67507	0.00000	782.05	0000	0.78205	675.070	8.07	0.17	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	5,251.18	0000	5.25118	0.00000	4,910.53	0000	4.91053	5,251.180	7.93	(0.68)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		9.61916		97.69158	0.00000	9.51699		98.23129		7.91	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	0.00		9.58902		95.15070	0.00000	9.49336		95.75463		10.57	0.00	19,791,345.60	208	220,632.00
R2037	On 07/05/2026	Bond Future	9.00	Call	184.90	0000	0.18490	0.00000	301.36	0000	0.30136	184.900	10.24	0.12	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	1,070.43	0000	1.07043	0.00000	1,406.76	0000	1.40676	1,070.430	11.07	0.43	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	487.56	0000	0.48756	0.00000	409.09	0000	0.40909	487.560	12.57	(0.22)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	8,104.82	0000	8.10482	0.00000	8,702.83	0000	8.70283	8,104.820	14.96	0.97	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.24	0000	0.00024	0.00000	0.26	0000	0.00026	0.240	15.76	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.67934		92.61695	0.00000	9.57985		93.23178		10.31	0.00	0.00	0	230.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,720.41	0000	3.72041	0.00000	4,151.54	0000	4.15154	3,720.410	11.77	0.64	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	779.04	0000	0.77904	0.00000	691.96	0000	0.69196	779.040	13.28	(0.19)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	402.92	0000	0.40292	0.00000	359.24	0000	0.35924	402.920	14.50	(0.10)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.75582		94.31988	0.00000	9.65250		94.94619		10.15	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,160.67	0000	2.16067	0.00000	2,453.89	0000	2.45389	2,160.670	10.10	0.42	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	2,081.86	0000	2.08186	0.00000	1,891.45	0000	1.89145	2,081.860	11.46	(0.35)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,286.82	0000	1.28682	0.00000	1,167.96	0000	1.16796	1,286.820	12.60	(0.23)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.83507		91.84152	0.00000	9.72760		92.47971		10.03	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	746.12	0000	0.74612	0.00000	873.36	0000	0.87336	746.120	9.95	0.17	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	5,205.85	0000	5.20585	0.00000	4,829.43	0000	4.82943	5,205.850	9.84	(0.63)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	3,615.16	0000	3.61516	0.00000	3,330.28	0000	3.33028	3,615.160	10.46	(0.49)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.92578		93.55827	0.00000	9.81396		94.20825		9.47	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.64749		109.79686	0.00000	9.55691		110.47033		10.65	0.00	658,781.16	6	4,638.00
R2038	On 06/08/2026	Bond Future	0.00		9.73532		111.78888	0.00000	9.64117		112.47452		9.82	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.81699		108.36092	0.00000	9.71914		109.05929		9.90	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.90044		110.40553	0.00000	9.79866		111.11715		9.50	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.99043		106.98638	0.00000	9.88452		107.71117		9.64	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.75694		101.96794	0.00000	9.66135		102.66843		11.71	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.84339		103.81784	0.00000	9.74421		104.53110		10.95	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.92385		100.74757	0.00000	9.82098		101.47405		10.95	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		10.00592		102.64854	0.00000	9.89915		103.38874		10.72	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		10.09398		99.58863	0.00000	9.98312		100.34253		10.63	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		9.86384		96.06357	0.00000	9.71751		97.10936		12.07	0.00	2,113,398.54	22	55,752.00
R2040	On 07/05/2026	Bond Future	8.65	Call	12.34	0000	0.01234	0.00000	35.14	0000	0.03514	12.340	12.06	0.01	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	5,923.46	0000	5.92346	0.00000	6,902.73	0000	6.90273	5,923.460	15.54	0.89	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	19.75	0000	0.01975	0.00000	15.59	0000	0.01559	19.750	17.96	(0.01)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	2.98	0000	0.00298	0.00000	2.42	0000	0.00242	2.980	17.96	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.95365		93.29572	0.00000	9.80194		94.36048		11.85	0.00	0.00	0	47,936.00
R2040	On 05/11/2026	Bond Future	0.00		10.03033		95.01123	0.00000	9.87334		96.09566		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	3,146.32	0.0000	3.14632	0.00000	3,718.93	0.0000	3,146.320	12.00	0.48	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	2,163.91	0.0000	2.16391	0.00000	1,866.53	0.0000	2,163.910	13.65	(0.31)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	1,359.68	0.0000	1.35968	0.00000	1,169.42	0.0000	1,359.680	14.89	(0.21)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		10.10961	0.0000	92.29548	0.00000	9.94692	0.0000	93.40041	11.65	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	946.48	0.0000	0.94648	0.00000	1,184.32	0.0000	946.480	11.39	0.19	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	5,686.52	0.0000	5.68652	0.00000	5,068.27	0.0000	5,686.520	11.56	(0.60)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	3,990.84	0.0000	3.99084	0.00000	3,523.34	0.0000	3,990.840	12.36	(0.46)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		10.19863	0.0000	94.02061	0.00000	10.02999	0.0000	95.14608	11.04	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		9.89571	0.0000	102.95786	0.00000	9.74943	0.0000	104.14374	12.76	0.00	11,325,364.60	110	10,149.00
R2042	On 06/08/2026	Bond Future	0.00		9.97910	0.0000	104.82578	0.00000	9.82769	0.0000	106.03321	12.01	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		10.05670	0.0000	101.64797	0.00000	9.90005	0.0000	102.87771	12.44	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		10.13554	0.0000	103.56597	0.00000	9.97338	0.0000	104.81891	11.84	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		10.21954	0.0000	100.39707	0.00000	10.05160	0.0000	101.67340	11.79	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		9.90528	0.0000	92.85460	0.00000	9.76412	0.0000	93.94699	13.53	0.00	485,908,121.80	5,233	153,671.00
R2044	On 07/05/2026	Bond Future	10.00	Put	1,442.20	0.0000	1.44220	0.00000	1,091.64	0.0000	1,442.200	14.95	(0.43)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.98653	0.0000	90.15383	0.00000	9.84060	0.0000	91.26607	13.83	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00	Put	8,471.40	0.0000	8.47140	0.00000	7,569.00	0.0000	8,471.400	13.17	(0.85)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	6,691.86	0.0000	6.69186	0.00000	5,880.02	0.0000	6,691.860	13.07	(0.78)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	3,979.77	0.0000	3.97977	0.00000	3,402.34	0.0000	3,979.770	13.83	(0.58)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		10.05557	0.0000	91.81158	0.00000	9.90501	0.0000	92.94434	13.22	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		10.12651	0.0000	89.16064	0.00000	9.97097	0.0000	90.31489	13.21	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		10.20554	0.0000	90.82722	0.00000	10.04484	0.0000	92.00290	12.57	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		9.87041	0.0000	91.74870	0.00000	9.72421	0.0000	92.95656	14.67	0.00	917,487.00	10	276,763.00
R2048	On 07/05/2026	Bond Future	8.30	Call	2.97000	0.0000	0.00297	0.00000	9.90000	0.0000	2.970	15.79	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	17.50000	0.0000	0.01750	0.00000	48.49000	0.0000	17.500	14.63	0.01	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.94099	0.0000	93.41326	0.00000	9.79018	0.0000	94.64303	13.84	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	8,733.45	0.0000	8.73345	0.00000	7,747.27	0.0000	8,733.450	13.44	(0.84)	(33,603,408.46)	4,013	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	3,086.76	0.0000	3.08676	0.00000	2,595.02	0.0000	3,086.760	15.02	(0.46)	(10,277,821.30)	2,251	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		10.00776	0.0000	90.69235	0.00000	9.85230	0.0000	91.94483	14.39	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		10.07644	0.0000	92.40349	0.00000	9.91601	0.0000	93.67974	13.73	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		10.14490	0.0000	89.69104	0.00000	9.97948	0.0000	90.99106	13.70	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		9.78937	0.0000	118.62498	0.00000	9.64314	0.0000	120.22809	15.18	0.00	237,249.96	2	78,018.00
R2053	On 06/08/2026	Bond Future	0.00		9.85747	0.0000	120.77721	0.00000	9.70664	0.0000	122.40938	14.28	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10	Call	169.46	0.0000	0.16946	0.00000	259.00	0.0000	169.460	15.42	0.04	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,142.82	0.0000	1.14282	0.00000	1,566.90	0.0000	1,142.820	13.77	0.21	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	9,750.16	0.0000	9.75016	0.00000	8,542.07	0.0000	9,750.160	13.77	(0.79)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	5,757.28	0.0000	5.75728	0.00000	4,895.50	0.0000	5,757.280	14.51	(0.59)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.92005	0.0000	117.13630	0.00000	9.76456	0.0000	118.79870	14.37	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.98297	0.0000	119.34653	0.00000	9.82263	0.0000	121.04026	13.77	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		10.04951	0.0000	115.71644	0.00000	9.88412	0.0000	117.44163	14.14	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.42884	0.0000	80.55092	0.00000	9.33314	0.0000	81.07796	11.26	0.00	966,611.04	12	45,953.00
R209	On 06/08/2026	Bond Future	0.00		9.50776	0.0000	82.01232	0.00000	9.40841	0.0000	82.54890	10.41	0.00	0.00	0	770.00
R209	On 05/11/2026	Bond Future	0.00		9.58056	0.0000	80.36881	0.00000	9.47742	0.0000	80.91531	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	9.65497	81.88518	0.00000	9.54778	82.44206		9.70	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	510.89000	0.51089	0.00000	601.53000	0.60153	510.890	9.98	0.14	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	5,132.64000	5.13264	0.00000	4,775.74000	4.77574	5,132.640	9.46	(0.68)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.73569	80.26506	0.00000	9.62423	80.83228		9.77	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	811.01000	0.81101	0.00000	932.49000	0.93249	811.010	9.71	0.19	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	4,441.27000	4.44127	0.00000	4,129.83000	4.12983	4,441.270	9.58	(0.58)	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	261.17836	261.17836	0.00000	261.18669	261.18669		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00	265.98156	265.98156	0.00000	265.98998	265.98998		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	267.40394	267.40394	0.00000	267.41432	267.41432		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	272.50959	272.50959	0.00000	272.52020	272.52020		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	274.04597	274.04597	0.00000	274.07669	274.07669		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	8.73911	94.66786	0.00000	8.69386	94.83530		5.68	0.00	211,298,663.52	2,232	81,280.00
R213	On 06/08/2026	Bond Future	0.00	8.83202	96.38540	0.00000	8.78378	96.55585		5.28	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.92248	94.60668	0.00000	8.87093	94.78037		5.21	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	9.02058	96.39163	0.00000	8.96522	96.56867		4.80	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	9.12686	94.64212	0.00000	9.06734	94.82238		4.59	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	617.13000	0.61713	0.00000	668.13000	0.66813	617.130	4.32	0.25	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	1,781.08000	1.78108	0.00000	1,706.81000	1.70681	1,781.080	4.96	(0.46)	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	9.81703	75.66133	0.00000	9.67588	76.55354		13.74	0.00	260,274,975.20	3,440	41,002.00
R214	On 06/08/2026	Bond Future	0.00	9.89145	77.03403	0.00000	9.74574	77.94239		12.89	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.96224	75.15324	0.00000	9.81189	76.07839		12.88	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	10.03530	76.57123	0.00000	9.88000	77.51381		12.67	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	10.10863	74.70459	0.00000	9.94830	75.66479		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 :											1,076,968,108.28	18,693	1,782,589.00	
Grand Total:											1,076,968,108.28	18,693	1,782,589.00	