

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/03/2026

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	1,241.66800	1,241.66800	0.00000	1,235.90200	1,235.90200		0.00	0.00	0	0.00	
AL37	On 06/08/2026		Index Future	0.00	1,263.95200	1,263.95200	0.00000	1,258.08300	1,258.08300		0.00	0.00	0	0.00	
AL37	On 05/11/2026		Index Future	0.00	1,287.42600	1,287.42600	0.00000	1,281.45000	1,281.45000		0.00	0.00	0	0.00	
AL37	On 04/02/2027		Index Future	0.00	1,311.71200	1,311.71200	0.00000	1,305.62400	1,305.62400		0.00	0.00	0	0.00	
AL37	On 06/05/2027		Index Future	0.00	1,336.26200	1,336.26200	0.00000	1,330.05800	1,330.05800		0.00	0.00	0	0.00	
AL7T	On 07/05/2026		Index Future	0.00	1,575.51300	1,575.51300	0.00000	1,566.46400	1,566.46400		0.00	0.00	0	0.00	
AL7T	On 06/08/2026		Index Future	0.00	1,603.78900	1,603.78900	0.00000	1,594.57700	1,594.57700		0.00	0.00	0	0.00	
AL7T	On 05/11/2026		Index Future	0.00	1,633.57500	1,633.57500	0.00000	1,624.19400	1,624.19400		0.00	0.00	0	0.00	
AL7T	On 04/02/2027		Index Future	0.00	1,664.39100	1,664.39100	0.00000	1,654.83300	1,654.83300		0.00	0.00	0	0.00	
AL7T	On 06/05/2027		Index Future	0.00	1,695.54100	1,695.54100	0.00000	1,685.80400	1,685.80400		0.00	0.00	0	0.00	
ALBI	On 07/05/2026		Index Future	0.00	1,333.41200	1,333.41200	0.00000	1,327.91600	1,327.91600		0.00	0.00	13,334,120.00	1	77.00
ALBI	On 06/08/2026		Index Future	0.00	1,357.34300	1,357.34300	0.00000	1,351.74800	1,351.74800		0.00	0.00	0	0.00	
ALBI	On 05/11/2026		Index Future	0.00	1,382.55100	1,382.55100	0.00000	1,376.85400	1,376.85400		0.00	0.00	0	0.00	
ALBI	On 04/02/2027		Index Future	0.00	1,408.63200	1,408.63200	0.00000	1,402.82800	1,402.82800		0.00	0.00	0	0.00	
ALBI	On 06/05/2027		Index Future	0.00	1,434.99600	1,434.99600	0.00000	1,429.08200	1,429.08200		0.00	0.00	0	0.00	
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
ES33	On 07/05/2026		Bond Future	0.00	9.64360	90.06695	0.00000	9.74100	89.60025		0.00	0.00	0	0.00	
ES33	On 06/08/2026		Bond Future	0.00	9.74803	91.72346	0.00000	9.85018	91.24806		0.00	0.00	0	0.00	
ES33	On 05/11/2026		Bond Future	0.00	9.84986	89.63716	0.00000	9.95687	89.15349		0.00	0.00	0	0.00	
ES33	On 04/02/2027		Bond Future	0.00	9.95900	91.34866	0.00000	10.07149	90.85583		0.00	0.00	0	0.00	
ES33	On 06/05/2027		Bond Future	0.00	10.07489	89.28252	0.00000	10.19336	88.77986		0.00	0.00	0	0.00	
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
ES42	On 07/05/2026		Bond Future	0.00	10.18348	87.24388	0.00000	10.22400	86.95967		0.00	0.00	0	0.00	
ES42	On 06/08/2026		Bond Future	0.00	10.26985	88.84850	0.00000	10.31178	88.55893		0.00	0.00	0	0.00	
ES42	On 05/11/2026		Bond Future	0.00	10.35148	86.23784	0.00000	10.39476	85.94348		0.00	0.00	0	0.00	
ES42	On 04/02/2027		Bond Future	0.00	10.43398	87.88453	0.00000	10.47874	87.58462		0.00	0.00	0	0.00	
ES42	On 06/05/2027		Bond Future	0.00	10.52329	85.28331	0.00000	10.56972	84.97722		0.00	0.00	0	0.00	
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	
GOVI	On 07/05/2026		GOVI	0.00	1,306.47300	1,306.47300	0.00000	1,300.99500	1,300.99500		0.00	0.00	0	622.00	
GOVI	On 06/08/2026		GOVI	0.00	1,329.92100	1,329.92100	0.00000	1,324.34500	1,324.34500		0.00	0.00	0	0.00	
GOVI	On 05/11/2026		GOVI	0.00	1,354.62000	1,354.62000	0.00000	1,348.94200	1,348.94200		0.00	0.00	0	0.00	
GOVI	On 04/02/2027		GOVI	0.00	1,380.17400	1,380.17400	0.00000	1,374.38900	1,374.38900		0.00	0.00	0	0.00	
GOVI	On 06/05/2027		GOVI	0.00	1,406.00500	1,406.00500	0.00000	1,400.11100	1,400.11100		0.00	0.00	0	0.00	
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0	0.00	
I2029	On 07/05/2026		Bond Future	0.00	146.18053	146.18053	0.00000	145.92627	145.92627		0.00	0.00	7,893,748.62	54	4,503.00
I2029	On 06/08/2026		Bond Future	0.00	148.86910	148.86910	0.00000	148.60995	148.60995		0.00	0.00	0	0.00	
I2029	On 05/11/2026		Bond Future	0.00	150.15817	150.15817	0.00000	149.89480	149.89480		0.00	0.00	0	0.00	
I2029	On 04/02/2027		Bond Future	0.00	153.02495	153.02495	0.00000	152.75676	152.75676		0.00	0.00	0	0.00	
I2029	On 06/05/2027		Bond Future	0.00	154.40714	154.40714	0.00000	154.12787	154.12787		0.00	0.00	0	0.00	
I2029	On 31/03/2029		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2031	On 07/05/2026	Bond Future	0.00	114.14558	114.14558	0.00000	114.03218	114.03218		2.85	0.00	0.00	0	1,878.00
I2031	On 06/08/2026	Bond Future	0.00	113.82789	113.82789	0.00000	113.71241	113.71241		2.65	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	115.94630	115.94630	0.00000	115.82933	115.82933		2.44	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	115.68952	115.68952	0.00000	115.56562	115.56562		2.33	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	117.87923	117.87923	0.00000	117.75232	117.75232		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	140.70825	140.70825	0.00000	140.18431	140.18431		0.00	0.00	0.00	0	9,818.00
I2033	On 06/08/2026	Bond Future	0.00	143.29627	143.29627	0.00000	142.76241	142.76241		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	144.37988	144.37988	0.00000	143.83694	143.83694		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	147.13632	147.13632	0.00000	146.58323	146.58323		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	148.30174	148.30174	0.00000	147.73312	147.73312		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	153.91540	153.91540	0.00000	153.00347	153.00347		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	154.55168	154.55168	0.00000	153.62299	153.62299		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	157.42791	157.42791	0.00000	156.48294	156.48294		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	158.19056	158.19056	0.00000	157.22331	157.22331		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	161.18517	161.18517	0.00000	160.19874	160.19874		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	118.84514	118.84514	0.00000	120.34045	120.34045		6.81	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	118.18363	118.18363	0.00000	119.70652	119.70652		6.74	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	120.38317	120.38317	0.00000	121.93521	121.93521		6.47	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	119.77144	119.77144	0.00000	121.34751	121.34751		6.39	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	122.03823	122.03823	0.00000	123.64346	123.64346		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	134.36403	134.36403	0.00000	132.22214	132.22214		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	136.83518	136.83518	0.00000	134.65391	134.65391		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	137.05425	137.05425	0.00000	134.83262	134.83262		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	139.67091	139.67091	0.00000	137.40707	137.40707		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	139.93432	139.93432	0.00000	137.61860	137.61860		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	136.82941	136.82941	0.00000	137.51923	137.51923		0.00	0.00	1,368,294.10	10	17,367.00
I2050	On 06/08/2026	Bond Future	0.00	136.90175	136.90175	0.00000	137.60415	137.60415		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	139.44945	139.44945	0.00000	140.16560	140.16560		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	139.61600	139.61600	0.00000	140.34267	140.34267		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	142.25887	142.25887	0.00000	142.99859	142.99859		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	125.07759	125.07759	0.00000	125.08432	125.08432		9.96	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	124.53082	124.53082	0.00000	124.53775	124.53775		9.90	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	126.84835	126.84835	0.00000	126.85623	126.85623		9.59	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	126.36031	126.36031	0.00000	126.36254	126.36254		9.52	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	128.75184	128.75184	0.00000	128.75334	128.75334		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	428.28500	428.28500	0.00000	426.70900	426.70900		0.00	0.00	0.00	0	263.00
IGOV	On 06/08/2026	Index Future	0.00	436.07700	436.07700	0.00000	434.47200	434.47200		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	444.27900	444.27900	0.00000	442.64500	442.64500		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	452.76100	452.76100	0.00000	451.09600	451.09600		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	461.33400	461.33400	0.00000	459.63700	459.63700		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 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	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	0.00
R186	On 06/08/2026		Bond Future	0.00	8.57000	102.10931	0.00000	8.57000	102.10931	0.29		0.00	0.00	0	0.00
R186	On 05/11/2026		Bond Future	0.00	8.12000	104.29868	0.00000	8.12000	104.29868	0.11		0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	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	7.31098	102.74162	0.00000	7.37401	102.70609	0.53		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.28733	100.86200	0.00000	7.39467	100.82415	0.36		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.79769	102.71569	0.00000	7.12841	102.67783	0.10		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	7.68195	105.09845	0.00000	7.78353	104.94589	1.48		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.76582	104.17511	0.00000	7.88789	104.02975	1.36		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.81811	105.43846	0.00000	7.96843	105.28264	1.12		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	293.46851	293.46851	0.00000	292.52389	292.52389	0.00		0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	293.46233	293.46233	0.00000	292.50010	292.50010	0.00		0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	298.92334	298.92334	0.00000	297.94491	297.94491	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	299.11627	299.11627	0.00000	298.11436	298.11436	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	304.77896	304.77896	0.00000	303.75636	303.75636	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	8.36123	101.07678	0.00000	8.49587	100.65746	3.75		0.00	321,626,313.96	3,182	144,483.00
R2030	On 07/05/2026		Bond Future	7.21 Call	0.33000	0.00033	0.00000	0.10000	0.00010	0.330	3.63	0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	12.94000	0.01294	0.00000	4.95000	0.00495	12.940	3.38	0.03	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	1,446.52000	1.44652	0.00000	1,834.93000	1.83493	1,446.520	3.44	(0.89)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.45892	98.90120	0.00000	8.60517	98.47417	4.16		0.00	0.00	0	31,547.00
R2030	On 06/08/2026		Bond Future	7.21 Call	47.52000	0.04752	0.00000	30.19000	0.03019	47.520	3.81	0.05	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	174.07000	0.17407	0.00000	118.49000	0.11849	174.070	3.68	0.16	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,600.49000	1.60049	0.00000	1,914.58000	1.91458	1,600.490	3.79	(0.70)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.53413	100.71897	0.00000	8.69282	100.28476	3.80		0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.61461	98.61162	0.00000	8.78844	98.16940	3.58		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.72866	100.45567	0.00000	8.92073	100.00465	3.30		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
R2032	On 07/05/2026		Bond Future	0.00	8.78658	98.50583	0.00000	8.90377	97.98569	6.98		0.00	0.00	0	166,642.00

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 06/08/2026	Bond Future	0.00	8.87153	100.29309	0.00000	8.99547	99.76342		6.40	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	8.94897	97.97661	0.00000	9.07997	97.43787		6.27	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	9.02946	99.82503	0.00000	9.16843	99.27633		5.95	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	9.12139	97.53240	0.00000	9.26937	96.97290		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	8.86550	106.88300	0.00000	8.97722	106.29752		7.60	0.00	12,184,662.00	114	9,663.00
R2033	On 06/08/2026	Bond Future	0.00	8.94726	108.82226	0.00000	9.06491	108.22600		6.95	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	9.02153	105.78023	0.00000	9.14529	105.17374		6.83	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	9.09796	107.77592	0.00000	9.22854	107.15818		6.56	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	9.18396	104.74944	0.00000	9.32214	104.11960		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	9.17960	99.92453	0.00000	9.28573	99.30293		9.25	0.00	40,669,283.71	407	107,038.00
R2035	On 07/05/2026	Bond Future	8.29 Call	37.56000	0.03756	0.00000	22.99000	0.02299	37.560	9.00	0.03	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	5,334.08000	5.33408	0.00000	5,939.77000	5.93977	5,334.080	8.98	(0.96)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	3,918.65000	3.91865	0.00000	4,496.65000	4.49665	3,918.650	8.82	(0.91)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	343.65000	0.34365	0.00000	238.21000	0.23821	343.650	8.97	0.21	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	1,162.98000	1.16298	0.00000	1,501.58000	1.50158	1,162.980	9.63	(0.48)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	3,062.58000	3.06258	0.00000	2,602.13000	2.60213	3,062.580	10.63	0.79	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	3,156.21000	3.15621	0.00000	2,689.65000	2.68965	3,156.210	10.68	0.80	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	3,393.31000	3.39331	0.00000	2,912.24000	2.91224	3,393.310	10.80	0.82	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	110.26000	0.11026	0.00000	166.69000	0.16669	110.260	11.82	(0.07)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	104.54000	0.10454	0.00000	158.50000	0.15850	104.540	11.87	(0.06)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	91.51000	0.09151	0.00000	139.71000	0.13971	91.510	11.99	(0.06)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	29.30000	0.02930	0.00000	47.21000	0.04721	29.300	12.98	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	27.80000	0.02780	0.00000	44.89000	0.04489	27.800	13.03	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	24.39000	0.02439	0.00000	39.60000	0.03960	24.390	13.14	(0.02)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	9.25859	101.73753	0.00000	9.36942	101.10452		8.57	0.00	0.00	0	100.00
R2035	On 06/08/2026	Bond Future	7.70 Call	119.16000	0.11916	0.00000	91.53000	0.09153	119.160	9.14	0.05	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	177.35000	0.17735	0.00000	136.38000	0.13638	177.350	8.69	0.08	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	351.41000	0.35141	0.00000	275.37000	0.27537	351.410	8.40	0.14	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	5,846.79000	5.84679	0.00000	6,396.81000	6.39681	5,846.790	8.37	(0.85)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	817.29000	0.81729	0.00000	663.82000	0.66382	817.290	8.33	0.27	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	957.26000	0.95726	0.00000	784.22000	0.78422	957.260	8.38	0.30	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	1,735.03000	1.73503	0.00000	1,470.83000	1.47083	1,735.030	8.64	0.45	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	2,233.40000	2.23340	0.00000	2,580.12000	2.58012	2,233.400	8.69	(0.51)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	1,982.47000	1.98247	0.00000	1,693.41000	1.69341	1,982.470	8.69	0.49	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	1,788.83000	1.78883	0.00000	2,086.65000	2.08665	1,788.830	8.95	(0.43)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	1,334.88000	1.33488	0.00000	1,573.79000	1.57379	1,334.880	9.37	(0.34)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	1,210.54000	1.21054	0.00000	1,431.81000	1.43181	1,210.540	9.52	(0.32)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	1,195.83000	1.19583	0.00000	1,414.97000	1.41497	1,195.830	9.54	(0.31)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	731.01000	0.73101	0.00000	876.76000	0.87676	731.010	10.31	(0.20)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	659.54000	0.65954	0.00000	792.75000	0.79275	659.540	10.49	(0.19)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	9.33382	99.10551	0.00000	9.44937	98.46161		8.77	0.00	0.00	0	210.00
R2035	On 05/11/2026	Bond Future	7.97 Call	443.90000	0.44390	0.00000	367.00000	0.36700	443.900	8.81	0.13	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	5,840.09000	5.84009	0.00000	6,347.52000	6.34752	5,840.090	8.35	(0.77)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	1,349.99000	1.34999	0.00000	1,153.26000	1.15326	1,349.990	8.34	0.33	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	3,777.50000	3.77750	0.00000	4,188.50000	4.18850	3,777.500	8.46	(0.61)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30 Put	2,805.79000	2.80579	0.00000	3,144.40000	3.14440	2,805.790	8.84	(0.50)	0.00	0	200.00

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	9.80	Put	1,804.39000	1.80439	0.00000	2,045.79000	2.04579	1,804.390	9.62	(0.35)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		9.41233	100.97527	0.00000	9.53318	100.31933		8.23	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	515.94000	0.51594	0.00000	438.19000	0.43819	515.940	8.76	0.13	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	793.34000	0.79334	0.00000	675.07000	0.67507	793.340	8.07	0.20	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	4,810.95000	4.81095	0.00000	5,251.18000	5.25118	4,810.950	7.93	(0.65)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		9.49268	98.36028	0.00000	9.61916	97.69158		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		9.50291	95.69410	0.00000	9.58902	95.15070		10.57	0.00	595,600,078.40	6,224	226,526.00
R2037	On 07/05/2026	Bond Future	9.00	Call	250.64000	0.25064	0.00000	184.90000	0.18490	250.640	10.24	0.16	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	1,305.53000	1.30553	0.00000	1,070.43000	1.07043	1,305.530	11.07	0.50	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	367.20000	0.36720	0.00000	487.56000	0.48756	367.200	12.57	(0.17)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	8,629.66000	8.62966	0.00000	8,104.82000	8.10482	8,629.660	14.96	0.98	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.12000	0.00012	0.00000	0.24000	0.00024	0.120	15.76	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.58976	93.17029	0.00000	9.67934	92.61695		10.31	0.00	0.00	0	230.00
R2037	On 06/08/2026	Bond Future	10.02	Call	4,073.82000	4.07382	0.00000	3,720.41000	3.72041	4,073.820	11.77	0.67	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	673.78000	0.67378	0.00000	779.04000	0.77904	673.780	13.28	(0.17)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	344.56000	0.34456	0.00000	402.92000	0.40292	344.560	14.50	(0.09)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.66291	94.88282	0.00000	9.75582	94.31988		10.15	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,398.56000	2.39856	0.00000	2,160.67000	2.16067	2,398.560	10.10	0.45	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,884.49000	1.88449	0.00000	2,081.86000	2.08186	1,884.490	11.46	(0.33)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,157.00000	1.15700	0.00000	1,286.82000	1.28682	1,157.000	12.60	(0.21)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.73847	92.41490	0.00000	9.83507	91.84152		10.03	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	846.10000	0.84610	0.00000	746.12000	0.74612	846.100	9.95	0.19	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	4,847.56000	4.84756	0.00000	5,205.85000	5.20585	4,847.560	9.84	(0.60)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	3,337.35000	3.33735	0.00000	3,615.16000	3.61516	3,337.350	10.46	(0.46)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.82516	94.14287	0.00000	9.92578	93.55827		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		9.56160	110.43531	0.00000	9.64749	109.79686		10.65	0.00	0.00	0	4,638.00
R2038	On 06/08/2026	Bond Future	0.00		9.64602	112.43905	0.00000	9.73532	111.78888		9.82	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.72430	109.02231	0.00000	9.81699	108.36092		9.90	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.80406	111.07923	0.00000	9.90044	110.40553		9.50	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.89004	107.67322	0.00000	9.99043	106.98638		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		9.67118	102.59608	0.00000	9.75694	101.96794		11.71	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.75439	104.45756	0.00000	9.84339	103.81784		10.95	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.83165	101.39835	0.00000	9.92385	100.74757		10.95	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.91026	103.31136	0.00000	10.00592	102.64854		10.72	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.99456	100.26436	0.00000	10.09398	99.58863		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		9.81333	96.42267	0.00000	9.86384	96.06357		12.07	0.00	0.00	0	55,752.00
R2040	On 07/05/2026	Bond Future	8.65	Call	14.79000	0.01479	0.00000	12.34000	0.01234	14.790	12.06	0.01	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	6,235.53000	6.23553	0.00000	5,923.46000	5.92346	6,235.530	15.54	0.91	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	14.70000	0.01470	0.00000	19.75000	0.01975	14.700	17.96	(0.01)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	2.06000	0.00206	0.00000	2.98000	0.00298	2.060	17.96	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.90125	93.66152	0.00000	9.95365	93.29572		11.85	0.00	0.00	0	47,936.00
R2040	On 05/11/2026	Bond Future	0.00		9.97620	95.38311	0.00000	10.03033	95.01123		11.70	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	3,320.38000	3.32038	0.00000	3,146.32000	3.14632	3,320.380	12.00	0.50	0.00	0	2,300.00

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	10.67	Put	2,041.43000	2.04143	0.00000	2,163.91000	2.16391	2,041.430	13.65	(0.30)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	1,277.33000	1.27733	0.00000	1,359.68000	1.35968	1,277.330	14.89	(0.20)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		10.05354	92.67417	0.00000	10.10961	92.29548		11.65	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,014.90000	1.01490	0.00000	946.48000	0.94648	1,014.900	11.39	0.20	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	5,456.50000	5.45650	0.00000	5,686.52000	5.68652	5,456.500	11.56	(0.58)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	3,811.88000	3.81188	0.00000	3,990.84000	3.99084	3,811.880	12.36	(0.45)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		10.14042	94.40689	0.00000	10.19863	94.02061		11.04	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		9.84562	103.36162	0.00000	9.89571	102.95786		12.76	0.00	0.00	0	10,149.00
R2042	On 06/08/2026	Bond Future	0.00		9.92723	105.23701	0.00000	9.97910	104.82578		12.01	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		10.00312	102.06608	0.00000	10.05670	101.64797		12.44	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		10.08010	103.99172	0.00000	10.13554	103.56597		11.84	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		10.16204	100.83135	0.00000	10.21954	100.39707		11.79	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		9.87552	93.08324	0.00000	9.90528	92.85460		13.53	0.00	0.00	0	153,671.00
R2044	On 07/05/2026	Bond Future	10.00	Put	1,323.95000	1.32395	0.00000	1,442.20000	1.44220	1,323.950	14.95	(0.41)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.95574	90.38677	0.00000	9.98653	90.15383		13.83	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00	Put	8,267.54000	8.26754	0.00000	8,471.40000	8.47140	8,267.540	13.17	(0.84)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	6,503.31000	6.50331	0.00000	6,691.86000	6.69186	6,503.310	13.07	(0.77)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	3,834.82000	3.83482	0.00000	3,979.77000	3.97977	3,834.820	13.83	(0.57)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		10.02388	92.04820	0.00000	10.05557	91.81158		13.22	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		10.09379	89.40159	0.00000	10.12651	89.16064		13.21	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		10.17167	91.07306	0.00000	10.20554	90.82722		12.57	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		9.83622	92.02884	0.00000	9.87041	91.74870		14.67	0.00	0.00	0	276,763.00
R2048	On 07/05/2026	Bond Future	8.30	Call	3.17000	0.00317	0.00000	2.97000	0.00297	3.170	15.79	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	19.13000	0.01913	0.00000	17.50000	0.01750	19.130	14.63	0.01	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.90570	93.69860	0.00000	9.94099	93.41326		13.84	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	8,487.07000	8.48707	0.00000	8,733.45000	8.73345	8,487.070	13.44	(0.83)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	2,944.72000	2.94472	0.00000	3,086.76000	3.08676	2,944.720	15.02	(0.45)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.97146	90.98229	0.00000	10.00776	90.69235		14.39	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		10.03899	92.69879	0.00000	10.07644	92.40349		13.73	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		10.10621	89.99236	0.00000	10.14490	89.69104		13.70	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		9.76036	118.94006	0.00000	9.78937	118.62498		15.18	0.00	0.00	0	78,018.00
R2053	On 06/08/2026	Bond Future	0.00		9.82754	121.09801	0.00000	9.85747	120.77721		14.28	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10	Call	178.64000	0.17864	0.00000	169.46000	0.16946	178.640	15.42	0.04	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,200.86000	1.20086	0.00000	1,142.82000	1.14282	1,200.860	13.77	0.22	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	9,487.40000	9.48740	0.00000	9,750.16000	9.75016	9,487.400	13.77	(0.78)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	5,554.56000	5.55456	0.00000	5,757.28000	5.75728	5,554.560	14.51	(0.58)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.88926	117.46229	0.00000	9.92005	117.13630		14.37	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.95124	119.67836	0.00000	9.98297	119.34653		13.77	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		10.01671	116.05509	0.00000	10.04951	115.71644		14.14	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.33330	81.07707	0.00000	9.42884	80.55092		11.26	0.00	0.00	0	45,953.00
R209	On 06/08/2026	Bond Future	0.00		9.40856	82.54809	0.00000	9.50776	82.01232		10.41	0.00	0.00	0	770.00
R209	On 05/11/2026	Bond Future	0.00		9.47769	80.91387	0.00000	9.58056	80.36881		10.26	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.54810	82.44039	0.00000	9.65497	81.88518		9.70	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	
R209	On 04/02/2027	Bond Future	8.03	Call	589.61000	0.58961	0.00000	510.89000	0.51089	589.610	9.98	0.16	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	4,759.69000	4.75969	0.00000	5,132.64000	5.13264	4,759.690	9.46	(0.65)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.62446	80.83111	0.00000	9.73569	80.26506		9.77	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	920.50000	0.92050	0.00000	811.01000	0.81101	920.500	9.71	0.21	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	4,114.54000	4.11454	0.00000	4,441.27000	4.44127	4,114.540	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		261.73497	261.73497	0.00000	261.17836	261.17836		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00		266.54887	266.54887	0.00000	265.98156	265.98156		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		267.98084	267.98084	0.00000	267.40394	267.40394		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		273.09715	273.09715	0.00000	272.50959	272.50959		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		274.65843	274.65843	0.00000	274.04597	274.04597		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		8.61641	95.12274	0.00000	8.73911	94.66786		5.68	0.00	6,658,591.80	70	81,241.00
R213	On 06/08/2026	Bond Future	0.00		8.70118	96.84858	0.00000	8.83202	96.38540		5.28	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.78294	95.07774	0.00000	8.92248	94.60668		5.21	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.87084	96.87144	0.00000	9.02058	96.39163		4.80	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.96563	95.13140	0.00000	9.12686	94.64212		4.59	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	745.36000	0.74536	0.00000	617.13000	0.61713	745.360	4.32	0.28	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	1,563.41000	1.56341	0.00000	1,781.08000	1.78108	1,563.410	4.96	(0.42)	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		9.77756	75.90930	0.00000	9.81703	75.66133		13.74	0.00	0.00	0	41,002.00
R214	On 06/08/2026	Bond Future	0.00		9.85069	77.28656	0.00000	9.89145	77.03403		12.89	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.92026	75.40993	0.00000	9.96224	75.15324		12.88	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.99196	76.83259	0.00000	10.03530	76.57123		12.67	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		10.06381	74.97126	0.00000	10.10863	74.70459		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 :											999,335,092.59	10,062	1,786,302.00		
Grand Total:											999,335,092.59	10,062	1,786,302.00		