INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/08/2026

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Derivatives | | | | | | | | | | | | | | | |
| AL37 | On 06/08/2026 | Index Future | 0.00 | | 1,302.33900 | 1,302.33900 | 0.00000 | 1,302.33900 | 1,302.33900 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| AL37 | On 05/11/2026 | Index Future | 0.00 | | 1,321.28200 | 1,321.28200 | 0.00000 | 1,318.88800 | 1,318.88800 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| AL37 | On 04/02/2027 | Index Future | 0.00 | | 1,345.94800 | 1,345.94800 | 0.00000 | 1,343.51200 | 1,343.51200 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| AL37 | On 06/05/2027 | Index Future | 0.00 | | 1,371.77700 | 1,371.77700 | 0.00000 | 1,369.29500 | 1,369.29500 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| AL37 | On 05/08/2027 | Index Future | 0.00 | | 1,398.49500 | 1,398.49500 | 0.00000 | 1,395.96600 | 1,395.96600 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| AL37 | On 04/11/2027 | Index Future | 0.00 | | 1,424.03500 | 1,424.03500 | 0.00000 | 1,421.45600 | 1,421.45600 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| AL7T | On 06/08/2026 | Index Future | 0.00 | | 1,700.72700 | 1,700.72700 | 0.00000 | 1,700.72700 | 1,700.72700 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| AL7T | On 05/11/2026 | Index Future | 0.00 | | 1,716.10300 | 1,716.10300 | 0.00000 | 1,710.68500 | 1,710.68500 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| AL7T | On 04/02/2027 | Index Future | 0.00 | | 1,748.14100 | 1,748.14100 | 0.00000 | 1,742.62400 | 1,742.62400 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| AL7T | On 06/05/2027 | Index Future | 0.00 | | 1,781.68700 | 1,781.68700 | 0.00000 | 1,776.06600 | 1,776.06600 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| AL7T | On 05/08/2027 | Index Future | 0.00 | | 1,816.38900 | 1,816.38900 | 0.00000 | 1,810.66000 | 1,810.66000 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| AL7T | On 04/11/2027 | Index Future | 0.00 | | 1,849.56200 | 1,849.56200 | 0.00000 | 1,843.72100 | 1,843.72100 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| ALBI | On 06/08/2026 | Index Future | 0.00 | | 1,433.81500 | 1,433.81500 | 0.00000 | 1,433.81500 | 1,433.81500 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| ALBI | On 05/11/2026 | Index Future | 0.00 | | 1,444.81400 | 1,444.81400 | 0.00000 | 1,439.92200 | 1,439.92200 | 0.00 | 0.00 | 0.00 | | 0 | 75.00 |
| ALBI | On 04/02/2027 | Index Future | 0.00 | | 1,471.78700 | 1,471.78700 | 0.00000 | 1,466.80600 | 1,466.80600 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| ALBI | On 06/05/2027 | Index Future | 0.00 | | 1,500.03000 | 1,500.03000 | 0.00000 | 1,494.95500 | 1,494.95500 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| ALBI | On 05/08/2027 | Index Future | 0.00 | | 1,529.24700 | 1,529.24700 | 0.00000 | 1,524.07300 | 1,524.07300 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| ALBI | On 04/11/2027 | Index Future | 0.00 | | 1,557.17500 | 1,557.17500 | 0.00000 | 1,551.90200 | 1,551.90200 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| ES33 | On 05/11/2026 | Bond Future | 0.00 | | 8.98204 | 93.68500 | 0.00000 | 9.03658 | 93.42388 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| ES33 | On 04/02/2027 | Bond Future | 0.00 | | 9.05077 | 95.45676 | 0.00000 | 9.10796 | 95.19115 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| ES33 | On 06/05/2027 | Bond Future | 0.00 | | 9.10941 | 93.51559 | 0.00000 | 9.16945 | 93.24509 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| ES33 | On 05/08/2027 | Bond Future | 0.00 | | 9.16522 | 95.37714 | 0.00000 | 9.22842 | 95.10133 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| ES33 | On 04/11/2027 | Bond Future | 0.00 | | 9.25525 | 93.32252 | 0.00000 | 9.32210 | 93.04066 | 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 05/11/2026 | Bond Future | 0.00 | | 9.62054 | 91.44415 | 0.00000 | 9.67936 | 91.00823 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| ES42 | On 04/02/2027 | Bond Future | 0.00 | | 9.68081 | 93.17382 | 0.00000 | 9.74150 | 92.73006 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| ES42 | On 06/05/2027 | Bond Future | 0.00 | | 9.73768 | 90.71930 | 0.00000 | 9.80036 | 90.26716 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| ES42 | On 05/08/2027 | Bond Future | 0.00 | | 9.79184 | 92.52530 | 0.00000 | 9.85659 | 92.06421 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| ES42 | On 04/11/2027 | Bond Future | 0.00 | | 9.86422 | 89.94783 | 0.00000 | 9.93131 | 89.47738 | 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 06/08/2026 | GOVI | 0.00 | | 1,407.08200 | 1,407.08200 | 0.00000 | 1,407.08200 | 1,407.08200 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| GOVI | On 05/11/2026 | GOVI | 0.00 | | 1,417.47800 | 1,417.47800 | 0.00000 | 1,412.50300 | 1,412.50300 | 0.00 | 0.00 | 0.00 | | 0 | 664.00 |
| GOVI | On 04/02/2027 | GOVI | 0.00 | | 1,443.94000 | 1,443.94000 | 0.00000 | 1,438.87500 | 1,438.87500 | 0.00 | 0.00 | 0.00 | | 0 | 58.00 |
| GOVI | On 06/05/2027 | GOVI | 0.00 | | 1,471.64900 | 1,471.64900 | 0.00000 | 1,466.48800 | 1,466.48800 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| GOVI | On 05/08/2027 | GOVI | 0.00 | | 1,500.31200 | 1,500.31200 | 0.00000 | 1,495.05100 | 1,495.05100 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| GOVI | On 04/11/2027 | GOVI | 0.00 | | 1,527.71200 | 1,527.71200 | 0.00000 | 1,522.35000 | 1,522.35000 | 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 05/11/2026 | Bond Future | 0.00 | | 153.43767 | 153.43767 | 0.00000 | 153.38538 | 153.38538 | 0.00 | 0.00 | 0.00 | | 0 | 13,269.00 |
| I2029 | On 04/02/2027 | Bond Future | 0.00 | | 156.33931 | 156.33931 | 0.00000 | 156.28670 | 156.28670 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |
| I2029 | On 06/05/2027 | Bond Future | 0.00 | | 157.83536 | 157.83536 | 0.00000 | 157.78186 | 157.78186 | 0.00 | 0.00 | 0.00 | | 0 | 0.00 |

| Contract Details | | | Strike | Call /Put | MTM Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | ContractsTraded | Open Interest |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| I2029 | On 05/08/2027 | Bond Future | 0.00 | | 160.97715 | 160.97715 | 0.00000 | 160.92265 | 160.92265 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2029 | On 04/11/2027 | Bond Future | 0.00 | | 162.34288 | 162.34288 | 0.00000 | 162.28513 | 162.28513 | | 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 |
| I2031 | On 05/11/2026 | Bond Future | 0.00 | | 119.35687 | 119.35687 | 0.00000 | 119.31465 | 119.31465 | | 2.20 | 0.00 | 0.00 | 0 | 17,178.00 |
| I2031 | On 04/02/2027 | Bond Future | 0.00 | | 119.10415 | 119.10415 | 0.00000 | 119.06130 | 119.06130 | | 2.05 | 0.00 | 0.00 | 0 | 681.00 |
| I2031 | On 06/05/2027 | Bond Future | 0.00 | | 121.41779 | 121.41779 | 0.00000 | 121.37446 | 121.37446 | | 1.86 | 0.00 | 0.00 | 0 | 0.00 |
| I2031 | On 05/08/2027 | Bond Future | 0.00 | | 121.26666 | 121.26666 | 0.00000 | 121.22163 | 121.22163 | | 1.76 | 0.00 | 0.00 | 0 | 0.00 |
| I2031 | On 04/11/2027 | Bond Future | 0.00 | | 123.47833 | 123.47833 | 0.00000 | 123.43125 | 123.43125 | | 1.61 | 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 05/11/2026 | Bond Future | 0.00 | | 149.02156 | 149.02156 | 0.00000 | 148.42824 | 148.42824 | | 0.00 | 0.00 | 0.00 | 0 | 16,218.00 |
| I2033 | On 04/02/2027 | Bond Future | 0.00 | | 151.83961 | 151.83961 | 0.00000 | 151.23575 | 151.23575 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 06/05/2027 | Bond Future | 0.00 | | 153.14219 | 153.14219 | 0.00000 | 152.52671 | 152.52671 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 05/08/2027 | Bond Future | 0.00 | | 156.19057 | 156.19057 | 0.00000 | 155.56288 | 155.56288 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2033 | On 04/11/2027 | Bond Future | 0.00 | | 157.36039 | 157.36039 | 0.00000 | 156.71908 | 156.71908 | | 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 05/11/2026 | Bond Future | 0.00 | | 165.23629 | 165.23629 | 0.00000 | 165.49552 | 165.49552 | | 0.00 | 0.00 | 0.00 | 0 | 4,103.00 |
| I2038 | On 04/02/2027 | Bond Future | 0.00 | | 166.08232 | 166.08232 | 0.00000 | 166.34677 | 166.34677 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 06/05/2027 | Bond Future | 0.00 | | 169.30832 | 169.30832 | 0.00000 | 169.57839 | 169.57839 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 05/08/2027 | Bond Future | 0.00 | | 170.34698 | 170.34698 | 0.00000 | 170.62165 | 170.62165 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2038 | On 04/11/2027 | Bond Future | 0.00 | | 173.45587 | 173.45587 | 0.00000 | 173.73402 | 173.73402 | | 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 05/11/2026 | Bond Future | 0.00 | | 127.47771 | 127.47771 | 0.00000 | 127.42923 | 127.42923 | | 6.69 | 0.00 | 0.00 | 0 | 0.00 |
| I2043 | On 04/02/2027 | Bond Future | 0.00 | | 126.93188 | 126.93188 | 0.00000 | 126.88253 | 126.88253 | | 6.47 | 0.00 | 0.00 | 0 | 3,116.00 |
| I2043 | On 06/05/2027 | Bond Future | 0.00 | | 129.39761 | 129.39761 | 0.00000 | 129.34782 | 129.34782 | | 6.17 | 0.00 | 0.00 | 0 | 0.00 |
| I2043 | On 05/08/2027 | Bond Future | 0.00 | | 128.94830 | 128.94830 | 0.00000 | 128.89650 | 128.89650 | | 6.04 | 0.00 | 0.00 | 0 | 0.00 |
| I2043 | On 04/11/2027 | Bond Future | 0.00 | | 131.29961 | 131.29961 | 0.00000 | 131.24540 | 131.24540 | | 5.82 | 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 05/11/2026 | Bond Future | 0.00 | | 145.13751 | 145.13751 | 0.00000 | 145.08045 | 145.08045 | | 0.00 | 0.00 | 0.00 | 0 | 18,563.00 |
| I2046 | On 04/02/2027 | Bond Future | 0.00 | | 147.88220 | 147.88220 | 0.00000 | 147.82473 | 147.82473 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 06/05/2027 | Bond Future | 0.00 | | 148.33388 | 148.33388 | 0.00000 | 148.27536 | 148.27536 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 05/08/2027 | Bond Future | 0.00 | | 151.28663 | 151.28663 | 0.00000 | 151.22690 | 151.22690 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2046 | On 04/11/2027 | Bond Future | 0.00 | | 151.57493 | 151.57493 | 0.00000 | 151.51143 | 151.51143 | | 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 05/11/2026 | Bond Future | 0.00 | | 149.04310 | 149.04310 | 0.00000 | 148.73620 | 148.73620 | | 0.00 | 0.00 | 0.00 | 0 | 18,702.00 |
| I2050 | On 04/02/2027 | Bond Future | 0.00 | | 149.32468 | 149.32468 | 0.00000 | 149.01251 | 149.01251 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 06/05/2027 | Bond Future | 0.00 | | 152.22536 | 152.22536 | 0.00000 | 151.90750 | 151.90750 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 05/08/2027 | Bond Future | 0.00 | | 152.65931 | 152.65931 | 0.00000 | 152.33439 | 152.33439 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2050 | On 04/11/2027 | Bond Future | 0.00 | | 155.44524 | 155.44524 | 0.00000 | 155.11262 | 155.11262 | | 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 05/11/2026 | Bond Future | 0.00 | | 137.78017 | 137.78017 | 0.00000 | 137.72997 | 137.72997 | | 9.67 | 0.00 | 0.00 | 0 | 0.00 |
| I2058 | On 04/02/2027 | Bond Future | 0.00 | | 137.42928 | 137.42928 | 0.00000 | 137.37826 | 137.37826 | | 9.38 | 0.00 | 0.00 | 0 | 0.00 |
| I2058 | On 06/05/2027 | Bond Future | 0.00 | | 140.09880 | 140.09880 | 0.00000 | 140.04732 | 140.04732 | | 9.00 | 0.00 | 0.00 | 0 | 0.00 |
| I2058 | On 05/08/2027 | Bond Future | 0.00 | | 139.86269 | 139.86269 | 0.00000 | 139.80894 | 139.80894 | | 8.82 | 0.00 | 0.00 | 0 | 0.00 |
| I2058 | On 04/11/2027 | Bond Future | 0.00 | | 142.41335 | 142.41335 | 0.00000 | 142.35720 | 142.35720 | | 8.56 | 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 06/08/2026 | Index Future | 0.00 | | 455.70600 | 455.70600 | 0.00000 | 455.70600 | 455.70600 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 05/11/2026 | Index Future | 0.00 | | 463.17200 | 463.17200 | 0.00000 | 462.90800 | 462.90800 | | 0.00 | 0.00 | 0.00 | 0 | 258.00 |

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| IGOV | On 04/02/2027 | Index Future | 0.00 | | 471.93100 | 471.93100 | 0.00000 | 471.66200 | 471.66200 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 06/05/2027 | Index Future | 0.00 | | 481.09700 | 481.09700 | 0.00000 | 480.82300 | 480.82300 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 05/08/2027 | Index Future | 0.00 | | 490.57400 | 490.57400 | 0.00000 | 490.29600 | 490.29600 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| IGOV | On 04/11/2027 | Index Future | 0.00 | | 499.63900 | 499.63900 | 0.00000 | 499.35400 | 499.35400 | | 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 |
| 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 05/11/2026 | Bond Future | 0.00 | | 6.94869 | 102.69840 | 0.00000 | 6.94003 | 102.69939 | | 0.12 | 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 05/11/2026 | Bond Future | 0.00 | | 7.40010 | 105.87344 | 0.00000 | 7.40096 | 105.87254 | | 1.09 | 0.00 | 0.00 | 0 | 0.00 |
| R188 | On 04/02/2027 | Bond Future | 0.00 | | 7.35230 | 104.00874 | 0.00000 | 7.35282 | 104.00830 | | 0.95 | 0.00 | 0.00 | 0 | 0.00 |
| R188 | On 06/05/2027 | Bond Future | 0.00 | | 7.18252 | 106.00531 | 0.00000 | 7.18268 | 106.00521 | | 0.65 | 0.00 | 0.00 | 0 | 0.00 |
| R188 | On 05/08/2027 | Bond Future | 0.00 | | 6.63273 | 102.78452 | 0.00000 | 6.63277 | 102.78450 | | 0.39 | 0.00 | 0.00 | 0 | 0.00 |
| R188 | On 04/11/2027 | Bond Future | 0.00 | | 5.11997 | 104.63355 | 0.00000 | 5.12890 | 104.63248 | | 0.12 | 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 05/11/2026 | Bond Future | 0.00 | | 308.02786 | 308.02786 | 0.00000 | 307.90964 | 307.90964 | | 0.00 | 0.00 | 0.00 | 0 | 732.00 |
| R202 | On 04/02/2027 | Bond Future | 0.00 | | 308.24463 | 308.24463 | 0.00000 | 308.12519 | 308.12519 | | 0.00 | 0.00 | 0.00 | 0 | 513.00 |
| R202 | On 06/05/2027 | Bond Future | 0.00 | | 314.23206 | 314.23206 | 0.00000 | 314.11120 | 314.11120 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 05/08/2027 | Bond Future | 0.00 | | 314.75037 | 314.75037 | 0.00000 | 314.62551 | 314.62551 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R202 | On 04/11/2027 | Bond Future | 0.00 | | 320.49442 | 320.49442 | 0.00000 | 320.36427 | 320.36427 | | 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 05/11/2026 | Bond Future | 0.00 | | 7.82046 | 102.70131 | 0.00000 | 7.88646 | 102.51593 | | 3.71 | 0.00 | 5,135,065.50 | 50 | 153,172.00 |
| R2030 | On 04/02/2027 | Bond Future | 0.00 | | 7.84052 | 100.61129 | 0.00000 | 7.91262 | 100.42291 | | 3.43 | 0.00 | 0.00 | 0 | 22,442.00 |
| R2030 | On 06/05/2027 | Bond Future | 0.00 | | 7.85402 | 102.54269 | 0.00000 | 7.93339 | 102.35103 | | 3.07 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 05/08/2027 | Bond Future | 0.00 | | 7.85648 | 100.55146 | 0.00000 | 7.94494 | 100.35610 | | 2.81 | 0.00 | 0.00 | 0 | 0.00 |
| R2030 | On 04/11/2027 | Bond Future | 0.00 | | 7.90802 | 102.36083 | 0.00000 | 8.00762 | 102.16094 | | 2.59 | 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 05/11/2026 | Bond Future | 0.00 | | 8.18581 | 101.19006 | 0.00000 | 8.22954 | 101.00241 | | 6.15 | 0.00 | 0.00 | 0 | 198,550.00 |
| R2032 | On 04/02/2027 | Bond Future | 0.00 | | 8.22470 | 103.07944 | 0.00000 | 8.27097 | 102.88871 | | 5.70 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 04/02/2027 | Bond Future | 7.58 | Call | 474.42000 | 0.47442 | 0.00000 | 434.76000 | 0.43476 | 474.420 | 5.08 | 0.23 | 0.00 | 0 | 500.00 |
| R2032 | On 04/02/2027 | Bond Future | 8.08 | Call | 1,198.46000 | 1.19846 | 0.00000 | 1,120.20000 | 1.12020 | 1,198.460 | 5.27 | 0.44 | 0.00 | 0 | 500.00 |
| R2032 | On 04/02/2027 | Bond Future | 8.36 | Put | 1,284.43000 | 1.28443 | 0.00000 | 1,373.88000 | 1.37388 | 1,284.430 | 5.54 | (0.44) | 0.00 | 0 | 500.00 |
| R2032 | On 06/05/2027 | Bond Future | 0.00 | | 8.25314 | 100.89731 | 0.00000 | 8.30221 | 100.70333 | | 5.42 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 06/05/2027 | Bond Future | 7.58 | Call | 672.35000 | 0.67235 | 0.00000 | 624.30000 | 0.62430 | 672.350 | 4.92 | 0.27 | 0.00 | 0 | 500.00 |
| R2032 | On 06/05/2027 | Bond Future | 7.94 | Call | 1,155.70000 | 1.15570 | 0.00000 | 1,084.19000 | 1.08419 | 1,155.700 | 5.00 | 0.39 | 0.00 | 0 | 500.00 |

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| R2032 | On 06/05/2027 | Bond Future | 8.08 | Call | 1,404.82000 | 1.40482 | 0.00000 | 1,323.41000 | 1.32341 | 1,404.820 | 5.07 | 0.45 | 0.00 | 0 | 500.00 |
| R2032 | On 06/05/2027 | Bond Future | 8.44 | Call | 2,207.62000 | 2.20762 | 0.00000 | 2,101.53000 | 2.10153 | 2,207.620 | 5.37 | 0.57 | 0.00 | 0 | 500.00 |
| R2032 | On 06/05/2027 | Bond Future | 8.47 | Put | 1,428.71000 | 1.42871 | 0.00000 | 1,514.67000 | 1.51467 | 1,428.710 | 5.39 | (0.42) | 0.00 | 0 | 500.00 |
| R2032 | On 06/05/2027 | Bond Future | 8.93 | Put | 925.99000 | 0.92599 | 0.00000 | 986.54000 | 0.98654 | 925.990 | 5.88 | (0.29) | 0.00 | 0 | 500.00 |
| R2032 | On 05/08/2027 | Bond Future | 0.00 | | 8.27590 | 102.88321 | 0.00000 | 8.32819 | 102.68545 | | 4.96 | 0.00 | 0.00 | 0 | 0.00 |
| R2032 | On 05/08/2027 | Bond Future | 7.94 | Call | 1,304.12000 | 1.30412 | 0.00000 | 1,228.91000 | 1.22891 | 1,304.120 | 4.63 | 0.40 | 0.00 | 0 | 500.00 |
| R2032 | On 05/08/2027 | Bond Future | 8.44 | Call | 2,297.85000 | 2.29785 | 0.00000 | 2,191.60000 | 2.19160 | 2,297.850 | 4.92 | 0.56 | 0.00 | 0 | 500.00 |
| R2032 | On 05/08/2027 | Bond Future | 9.08 | Put | 995.31000 | 0.99531 | 0.00000 | 1,055.04000 | 1.05504 | 995.310 | 5.47 | (0.28) | 0.00 | 0 | 500.00 |
| R2032 | On 04/11/2027 | Bond Future | 0.00 | | 8.33568 | 100.57758 | 0.00000 | 8.39181 | 100.37522 | | 4.74 | 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 05/11/2026 | Bond Future | 0.00 | | 8.30735 | 109.36921 | 0.00000 | 8.35620 | 109.11879 | | 7.02 | 0.00 | 0.00 | 0 | 8,980.00 |
| R2033 | On 04/02/2027 | Bond Future | 0.00 | | 8.34888 | 111.41131 | 0.00000 | 8.40029 | 111.15673 | | 6.22 | 0.00 | 0.00 | 0 | 0.00 |
| R2033 | On 06/05/2027 | Bond Future | 0.00 | | 8.38114 | 108.50665 | 0.00000 | 8.43535 | 108.24759 | | 6.01 | 0.00 | 0.00 | 0 | 0.00 |
| R2033 | On 05/08/2027 | Bond Future | 0.00 | | 8.40865 | 110.64230 | 0.00000 | 8.46600 | 110.37822 | | 5.56 | 0.00 | 0.00 | 0 | 0.00 |
| R2033 | On 04/11/2027 | Bond Future | 0.00 | | 8.46888 | 107.59359 | 0.00000 | 8.52990 | 107.32364 | | 5.39 | 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 05/11/2026 | Bond Future | 0.00 | | 8.49260 | 103.96446 | 0.00000 | 8.54605 | 103.64654 | | 8.31 | 0.00 | 9,356,801.40 | 90 | 100,117.00 |
| R2035 | On 05/11/2026 | Bond Future | 7.97 | Call | 433.10000 | 0.43310 | 0.00000 | 377.21000 | 0.37721 | 433.100 | 7.82 | 0.21 | 0.00 | 0 | 600.00 |
| R2035 | On 05/11/2026 | Bond Future | 8.47 | Put | 1,655.26000 | 1.65526 | 0.00000 | 1,831.22000 | 1.83122 | 1,655.260 | 8.27 | (0.51) | 0.00 | 0 | 600.00 |
| R2035 | On 05/11/2026 | Bond Future | 8.80 | Call | 2,733.73000 | 2.73373 | 0.00000 | 2,533.74000 | 2.53374 | 2,733.730 | 8.81 | 0.67 | 0.00 | 0 | 200.00 |
| R2035 | On 05/11/2026 | Bond Future | 8.97 | Put | 676.51000 | 0.67651 | 0.00000 | 769.82000 | 0.76982 | 676.510 | 9.13 | (0.25) | 0.00 | 0 | 600.00 |
| R2035 | On 05/11/2026 | Bond Future | 9.30 | Put | 368.92000 | 0.36892 | 0.00000 | 426.30000 | 0.42630 | 368.920 | 9.76 | (0.15) | 0.00 | 0 | 200.00 |
| R2035 | On 05/11/2026 | Bond Future | 9.80 | Put | 143.76000 | 0.14376 | 0.00000 | 169.64000 | 0.16964 | 143.760 | 10.66 | (0.06) | 0.00 | 0 | 200.00 |
| R2035 | On 04/02/2027 | Bond Future | 0.00 | | 8.53653 | 105.90533 | 0.00000 | 8.59229 | 105.58197 | | 7.78 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 04/02/2027 | Bond Future | 7.70 | Call | 475.71000 | 0.47571 | 0.00000 | 425.10000 | 0.42510 | 475.710 | 7.12 | 0.18 | 0.00 | 0 | 3,000.00 |
| R2035 | On 04/02/2027 | Bond Future | 7.86 | Call | 651.52000 | 0.65152 | 0.00000 | 585.74000 | 0.58574 | 651.520 | 7.08 | 0.23 | 0.00 | 0 | 500.00 |
| R2035 | On 04/02/2027 | Bond Future | 8.20 | Call | 1,235.29000 | 1.23529 | 0.00000 | 1,127.90000 | 1.12790 | 1,235.290 | 7.16 | 0.36 | 0.00 | 0 | 3,000.00 |
| R2035 | On 04/02/2027 | Bond Future | 8.36 | Call | 1,628.00000 | 1.62800 | 0.00000 | 1,498.17000 | 1.49817 | 1,628.000 | 7.28 | 0.43 | 0.00 | 0 | 500.00 |
| R2035 | On 04/02/2027 | Bond Future | 8.43 | Call | 1,824.78000 | 1.82478 | 0.00000 | 1,685.00000 | 1.68500 | 1,824.780 | 7.36 | 0.46 | 0.00 | 0 | 1,050.00 |
| R2035 | On 04/02/2027 | Bond Future | 8.67 | Put | 1,831.82000 | 1.83182 | 0.00000 | 1,982.35000 | 1.98235 | 1,831.820 | 7.67 | (0.43) | 0.00 | 0 | 500.00 |
| R2035 | On 04/02/2027 | Bond Future | 8.85 | Put | 1,475.60000 | 1.47560 | 0.00000 | 1,603.61000 | 1.60361 | 1,475.600 | 7.94 | (0.37) | 0.00 | 0 | 3,000.00 |
| R2035 | On 04/02/2027 | Bond Future | 8.93 | Put | 1,341.43000 | 1.34143 | 0.00000 | 1,460.28000 | 1.46028 | 1,341.430 | 8.07 | (0.34) | 0.00 | 0 | 1,050.00 |
| R2035 | On 04/02/2027 | Bond Future | 9.43 | Put | 749.01000 | 0.74901 | 0.00000 | 822.37000 | 0.82237 | 749.010 | 8.90 | (0.20) | 0.00 | 0 | 1,050.00 |
| R2035 | On 06/05/2027 | Bond Future | 0.00 | | 8.56840 | 103.43343 | 0.00000 | 8.62658 | 103.10416 | | 7.59 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 06/05/2027 | Bond Future | 7.86 | Call | 947.68000 | 0.94768 | 0.00000 | 867.47000 | 0.86747 | 947.680 | 6.99 | 0.26 | 0.00 | 0 | 500.00 |
| R2035 | On 06/05/2027 | Bond Future | 8.14 | Call | 1,442.36000 | 1.44236 | 0.00000 | 1,332.38000 | 1.33238 | 1,442.360 | 7.05 | 0.36 | 0.00 | 0 | 900.00 |
| R2035 | On 06/05/2027 | Bond Future | 8.25 | Call | 1,676.48000 | 1.67648 | 0.00000 | 1,553.92000 | 1.55392 | 1,676.480 | 7.07 | 0.40 | 0.00 | 0 | 500.00 |
| R2035 | On 06/05/2027 | Bond Future | 8.36 | Call | 1,959.44000 | 1.95944 | 0.00000 | 1,823.68000 | 1.82368 | 1,959.440 | 7.17 | 0.44 | 0.00 | 0 | 500.00 |
| R2035 | On 06/05/2027 | Bond Future | 8.64 | Put | 2,394.37000 | 2.39437 | 0.00000 | 2,555.00000 | 2.55500 | 2,394.370 | 7.46 | (0.46) | 0.00 | 0 | 900.00 |
| R2035 | On 06/05/2027 | Bond Future | 8.75 | Call | 3,173.03000 | 3.17303 | 0.00000 | 2,992.18000 | 2.99218 | 3,173.030 | 7.59 | 0.57 | 0.00 | 0 | 500.00 |
| R2035 | On 06/05/2027 | Bond Future | 8.78 | Put | 2,089.27000 | 2.08927 | 0.00000 | 2,234.48000 | 2.23448 | 2,089.270 | 7.63 | (0.42) | 0.00 | 0 | 500.00 |
| R2035 | On 06/05/2027 | Bond Future | 9.14 | Put | 1,487.37000 | 1.48737 | 0.00000 | 1,598.00000 | 1.59800 | 1,487.370 | 8.15 | (0.31) | 0.00 | 0 | 900.00 |
| R2035 | On 06/05/2027 | Bond Future | 9.27 | Put | 1,319.50000 | 1.31950 | 0.00000 | 1,419.54000 | 1.41954 | 1,319.500 | 8.34 | (0.28) | 0.00 | 0 | 500.00 |
| R2035 | On 05/08/2027 | Bond Future | 0.00 | | 8.59672 | 105.46916 | 0.00000 | 8.65758 | 105.13347 | | 7.12 | 0.00 | 0.00 | 0 | 0.00 |
| R2035 | On 05/08/2027 | Bond Future | 8.25 | Call | 1,926.15000 | 1.92615 | 0.00000 | 1,797.63000 | 1.79763 | 1,926.150 | 6.70 | 0.40 | 0.00 | 0 | 500.00 |
| R2035 | On 05/08/2027 | Bond Future | 8.75 | Call | 3,366.12000 | 3.36612 | 0.00000 | 3,185.46000 | 3.18546 | 3,366.120 | 7.12 | 0.56 | 0.00 | 0 | 500.00 |
| R2035 | On 05/08/2027 | Bond Future | 9.42 | Put | 1,467.58000 | 1.46758 | 0.00000 | 1,567.16000 | 1.56716 | 1,467.580 | 7.94 | (0.28) | 0.00 | 0 | 500.00 |
| R2035 | On 04/11/2027 | Bond Future | 0.00 | | 8.65496 | 102.86736 | 0.00000 | 8.71886 | 102.52462 | | 6.97 | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 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 05/11/2026 | Bond Future | 0.00 | | 8.81322 | 100.25101 | 0.00000 | 8.86662 | 99.90161 | | 10.10 | 0.00 | 11,127,862.11 | 111 | 223,909.00 |
| R2037 | On 05/11/2026 | Bond Future | 9.46 | Call | 4,707.49000 | 4.70749 | 0.00000 | 4,440.73000 | 4.44073 | 4,707.490 | 11.09 | 0.80 | 0.00 | 0 | 4,490.00 |
| R2037 | On 05/11/2026 | Bond Future | 10.23 | Put | 144.35000 | 0.14435 | 0.00000 | 169.97000 | 0.16997 | 144.350 | 12.67 | (0.06) | 0.00 | 0 | 4,490.00 |
| R2037 | On 05/11/2026 | Bond Future | 10.83 | Put | 44.04000 | 0.04404 | 0.00000 | 53.15000 | 0.05315 | 44.040 | 13.61 | (0.02) | 0.00 | 0 | 4,490.00 |
| R2037 | On 04/02/2027 | Bond Future | 0.00 | | 8.85848 | 97.86477 | 0.00000 | 8.91387 | 97.50932 | | 9.47 | 0.00 | 0.00 | 0 | 1,550.00 |
| R2037 | On 04/02/2027 | Bond Future | 8.44 | Call | 1,240.96000 | 1.24096 | 0.00000 | 1,132.74000 | 1.13274 | 1,240.960 | 8.77 | 0.33 | 0.00 | 0 | 4,490.00 |
| R2037 | On 04/02/2027 | Bond Future | 9.31 | Put | 1,448.42000 | 1.44842 | 0.00000 | 1,573.01000 | 1.57301 | 1,448.420 | 10.05 | (0.32) | 0.00 | 0 | 4,490.00 |
| R2037 | On 04/02/2027 | Bond Future | 9.81 | Put | 826.52000 | 0.82652 | 0.00000 | 904.49000 | 0.90449 | 826.520 | 11.07 | (0.20) | 0.00 | 0 | 4,490.00 |
| R2037 | On 06/05/2027 | Bond Future | 0.00 | | 8.90231 | 99.74351 | 0.00000 | 8.95981 | 99.38158 | | 8.91 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 05/08/2027 | Bond Future | 0.00 | | 8.94492 | 97.44662 | 0.00000 | 9.00475 | 97.07764 | | 8.79 | 0.00 | 0.00 | 0 | 0.00 |
| R2037 | On 04/11/2027 | Bond Future | 0.00 | | 9.00342 | 99.19954 | 0.00000 | 9.06579 | 98.82290 | | 8.32 | 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 05/11/2026 | Bond Future | 0.00 | | 8.95976 | 114.70139 | 0.00000 | 9.01346 | 114.28909 | | 10.14 | 0.00 | 0.00 | 0 | 4,232.00 |
| R2038 | On 04/02/2027 | Bond Future | 0.00 | | 9.01254 | 116.84301 | 0.00000 | 9.06823 | 116.42361 | | 9.12 | 0.00 | 0.00 | 0 | 0.00 |
| R2038 | On 06/05/2027 | Bond Future | 0.00 | | 9.05933 | 113.60135 | 0.00000 | 9.11714 | 113.17425 | | 8.77 | 0.00 | 0.00 | 0 | 0.00 |
| R2038 | On 05/08/2027 | Bond Future | 0.00 | | 9.10362 | 115.83734 | 0.00000 | 9.16370 | 115.40195 | | 8.40 | 0.00 | 0.00 | 0 | 0.00 |
| R2038 | On 04/11/2027 | Bond Future | 0.00 | | 9.16945 | 112.44086 | 0.00000 | 9.23211 | 111.99636 | | 8.32 | 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 05/11/2026 | Bond Future | 0.00 | | 9.11110 | 106.69681 | 0.00000 | 9.15443 | 106.36722 | | 11.21 | 0.00 | 0.00 | 0 | 15,682.00 |
| R2039 | On 04/02/2027 | Bond Future | 0.00 | | 9.16581 | 108.68898 | 0.00000 | 9.21065 | 108.35374 | | 10.09 | 0.00 | 0.00 | 0 | 0.00 |
| R2039 | On 06/05/2027 | Bond Future | 0.00 | | 9.21497 | 105.79515 | 0.00000 | 9.26141 | 105.45378 | | 9.97 | 0.00 | 0.00 | 0 | 0.00 |
| R2039 | On 06/05/2027 | Bond Future | 8.94 | Call | 2,513.88000 | 2.51388 | 0.00000 | 2,378.92000 | 2.37892 | 2,513.880 | 9.58 | 0.42 | 0.00 | 0 | 250.00 |
| R2039 | On 06/05/2027 | Bond Future | 9.64 | Put | 2,408.44000 | 2.40844 | 0.00000 | 2,538.80000 | 2.53880 | 2,408.440 | 10.67 | (0.36) | 0.00 | 0 | 250.00 |
| R2039 | On 05/08/2027 | Bond Future | 0.00 | | 9.26191 | 107.87750 | 0.00000 | 9.31007 | 107.52947 | | 9.50 | 0.00 | 0.00 | 0 | 0.00 |
| R2039 | On 05/08/2027 | Bond Future | 8.82 | Call | 2,480.50000 | 2.48050 | 0.00000 | 2,353.74000 | 2.35374 | 2,480.500 | 9.11 | 0.39 | 0.00 | 0 | 910.00 |
| R2039 | On 05/08/2027 | Bond Future | 8.90 | Call | 2,720.54000 | 2.72054 | 0.00000 | 2,585.52000 | 2.58552 | 2,720.540 | 9.16 | 0.41 | 0.00 | 0 | 180.00 |
| R2039 | On 05/08/2027 | Bond Future | 9.53 | Put | 3,249.97000 | 3.24997 | 0.00000 | 3,399.95000 | 3.39995 | 3,249.970 | 9.90 | (0.41) | 0.00 | 0 | 910.00 |
| R2039 | On 05/08/2027 | Bond Future | 9.68 | Put | 2,895.48000 | 2.89548 | 0.00000 | 3,032.37000 | 3.03237 | 2,895.480 | 10.13 | (0.37) | 0.00 | 0 | 180.00 |
| R2039 | On 04/11/2027 | Bond Future | 0.00 | | 9.32891 | 104.84188 | 0.00000 | 9.37902 | 104.48659 | | 9.44 | 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 05/11/2026 | Bond Future | 0.00 | | 9.17280 | 101.16124 | 0.00000 | 9.23136 | 100.72315 | | 11.56 | 0.00 | 10,824,252.68 | 107 | 33,039.00 |
| R2040 | On 05/11/2026 | Bond Future | 8.75 | Call | 823.46000 | 0.82346 | 0.00000 | 720.55000 | 0.72055 | 823.460 | 10.82 | 0.27 | 2,504.39 | 1 | 0.00 |
| R2040 | On 05/11/2026 | Bond Future | 8.85 | Call | 1,061.52000 | 1.06152 | 0.00000 | 936.65000 | 0.93665 | 1,061.520 | 10.93 | 0.33 | 0.00 | 0 | 14,000.00 |
| R2040 | On 05/11/2026 | Bond Future | 9.91 | Call | 5,938.66000 | 5.93866 | 0.00000 | 5,594.42000 | 5.59442 | 5,938.660 | 13.19 | 0.82 | 0.00 | 0 | 2,300.00 |
| R2040 | On 05/11/2026 | Bond Future | 10.67 | Put | 166.76000 | 0.16676 | 0.00000 | 197.79000 | 0.19779 | 166.760 | 14.97 | (0.05) | 0.00 | 0 | 2,300.00 |
| R2040 | On 05/11/2026 | Bond Future | 11.27 | Put | 58.39000 | 0.05839 | 0.00000 | 70.69000 | 0.07069 | 58.390 | 16.19 | (0.02) | 0.00 | 0 | 2,300.00 |
| R2040 | On 04/02/2027 | Bond Future | 0.00 | | 9.22436 | 98.54156 | 0.00000 | 9.28489 | 98.09574 | | 10.90 | 0.00 | 0.00 | 0 | 54,058.00 |
| R2040 | On 04/02/2027 | Bond Future | 8.78 | Call | 1,435.14000 | 1.43514 | 0.00000 | 1,300.91000 | 1.30091 | 1,435.140 | 10.30 | 0.33 | 0.00 | 0 | 2,300.00 |
| R2040 | On 04/02/2027 | Bond Future | 9.67 | Put | 1,758.79000 | 1.75879 | 0.00000 | 1,916.91000 | 1.91691 | 1,758.790 | 11.81 | (0.33) | 0.00 | 0 | 2,300.00 |
| R2040 | On 04/02/2027 | Bond Future | 10.17 | Put | 1,028.77000 | 1.02877 | 0.00000 | 1,129.64000 | 1.12964 | 1,028.770 | 13.00 | (0.20) | 0.00 | 0 | 2,300.00 |
| R2040 | On 06/05/2027 | Bond Future | 0.00 | | 9.27475 | 100.43327 | 0.00000 | 9.33733 | 99.97930 | | 10.34 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 05/08/2027 | Bond Future | 0.00 | | 9.32460 | 97.89941 | 0.00000 | 9.38944 | 97.43653 | | 10.68 | 0.00 | 0.00 | 0 | 0.00 |
| R2040 | On 04/11/2027 | Bond Future | 0.00 | | 9.38770 | 99.66003 | 0.00000 | 9.45495 | 99.18784 | | 10.15 | 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 05/11/2026 | Bond Future | 0.00 | | 9.30136 | 107.78958 | 0.00000 | 9.36006 | 107.29265 | | 12.22 | 0.00 | 0.00 | 0 | 4,116.00 |
| R2042 | On 04/02/2027 | Bond Future | 0.00 | | 9.35677 | 109.80214 | 0.00000 | 9.41737 | 109.29653 | | 11.53 | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| R2042 | On 06/05/2027 | Bond Future | 0.00 | | 9.40710 | 106.80360 | 0.00000 | 9.46970 | 106.28862 | | 11.43 | 0.00 | 0.00 | 0 | 0.00 |
| R2042 | On 05/08/2027 | Bond Future | 0.00 | | 9.45542 | 108.90574 | 0.00000 | 9.52014 | 108.38072 | | 10.89 | 0.00 | 0.00 | 0 | 0.00 |
| R2042 | On 04/11/2027 | Bond Future | 0.00 | | 9.52153 | 105.76260 | 0.00000 | 9.58862 | 105.22698 | | 10.86 | 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 05/11/2026 | Bond Future | 0.00 | | 9.33113 | 97.46749 | 0.00000 | 9.38432 | 97.03411 | | 13.00 | 0.00 | 5,750,581.91 | 59 | 125,460.00 |
| R2044 | On 05/11/2026 | Bond Future | 9.50 | Put | 1,805.25000 | 1.80525 | 0.00000 | 1,999.43000 | 1.99943 | 1,805.250 | 13.60 | (0.40) | 0.00 | 0 | 15,000.00 |
| R2044 | On 04/02/2027 | Bond Future | 0.00 | | 9.38115 | 94.90406 | 0.00000 | 9.43595 | 94.46305 | | 12.86 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 06/05/2027 | Bond Future | 0.00 | | 9.42993 | 96.72608 | 0.00000 | 9.48642 | 96.27680 | | 12.20 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 05/08/2027 | Bond Future | 0.00 | | 9.47822 | 94.24446 | 0.00000 | 9.53652 | 93.78648 | | 12.19 | 0.00 | 0.00 | 0 | 0.00 |
| R2044 | On 04/11/2027 | Bond Future | 0.00 | | 9.53761 | 95.93935 | 0.00000 | 9.59787 | 95.47212 | | 11.63 | 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 05/11/2026 | Bond Future | 0.00 | | 9.28443 | 96.76900 | 0.00000 | 9.34764 | 96.21191 | | 14.22 | 0.00 | 193,538.00 | 2 | 286,157.00 |
| R2048 | On 05/11/2026 | Bond Future | 9.50 | Put | 1,797.75000 | 1.79775 | 0.00000 | 2,031.88000 | 2.03188 | 1,797.750 | 14.89 | (0.37) | 0.00 | 0 | 400.00 |
| R2048 | On 04/02/2027 | Bond Future | 0.00 | | 9.33296 | 98.57548 | 0.00000 | 9.39800 | 98.00854 | | 12.90 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 06/05/2027 | Bond Future | 0.00 | | 9.37341 | 96.02634 | 0.00000 | 9.44029 | 95.44884 | | 13.40 | 0.00 | 0.00 | 0 | 260.00 |
| R2048 | On 05/08/2027 | Bond Future | 0.00 | | 9.41222 | 97.91630 | 0.00000 | 9.48106 | 97.32754 | | 12.83 | 0.00 | 0.00 | 0 | 0.00 |
| R2048 | On 04/11/2027 | Bond Future | 0.00 | | 9.46822 | 95.24161 | 0.00000 | 9.53925 | 94.64117 | | 12.82 | 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 05/11/2026 | Bond Future | 0.00 | | 9.19055 | 125.30181 | 0.00000 | 9.26399 | 124.43622 | | 14.78 | 0.00 | 0.00 | 0 | 57,273.00 |
| R2053 | On 05/11/2026 | Bond Future | 8.38 | Call | 457.90000 | 0.45790 | 0.00000 | 373.32000 | 0.37332 | 457.900 | 14.01 | 0.12 | 0.00 | 0 | 530.00 |
| R2053 | On 05/11/2026 | Bond Future | 8.85 | Call | 1,618.85000 | 1.61885 | 0.00000 | 1,376.68000 | 1.37668 | 1,618.850 | 13.99 | 0.32 | 0.00 | 0 | 530.00 |
| R2053 | On 05/11/2026 | Bond Future | 9.35 | Put | 2,602.84000 | 2.60284 | 0.00000 | 2,988.73000 | 2.98873 | 2,602.840 | 15.07 | (0.40) | 0.00 | 0 | 530.00 |
| R2053 | On 04/02/2027 | Bond Future | 0.00 | | 9.23360 | 127.64140 | 0.00000 | 9.30912 | 126.76026 | | 13.42 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 06/05/2027 | Bond Future | 0.00 | | 9.27192 | 124.22880 | 0.00000 | 9.34959 | 123.33108 | | 13.40 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 05/08/2027 | Bond Future | 0.00 | | 9.30805 | 126.67388 | 0.00000 | 9.38795 | 125.75871 | | 12.88 | 0.00 | 0.00 | 0 | 0.00 |
| R2053 | On 04/11/2027 | Bond Future | 0.00 | | 9.35826 | 123.09460 | 0.00000 | 9.44064 | 122.16160 | | 13.35 | 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 05/11/2026 | Bond Future | 0.00 | | 8.66072 | 85.41584 | 0.00000 | 8.71403 | 85.11243 | | 10.12 | 0.00 | 0.00 | 0 | 45,062.00 |
| R209 | On 04/02/2027 | Bond Future | 0.00 | | 8.70263 | 87.01063 | 0.00000 | 8.75789 | 86.70200 | | 9.11 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 04/02/2027 | Bond Future | 8.03 | Call | 680.11000 | 0.68011 | 0.00000 | 614.55000 | 0.61455 | 680.110 | 8.55 | 0.24 | 0.00 | 0 | 3,237.00 |
| R209 | On 04/02/2027 | Bond Future | 8.96 | Put | 1,581.93000 | 1.58193 | 0.00000 | 1,710.94000 | 1.71094 | 1,581.930 | 9.49 | (0.39) | 0.00 | 0 | 3,237.00 |
| R209 | On 06/05/2027 | Bond Future | 0.00 | | 8.73812 | 85.52867 | 0.00000 | 8.79546 | 85.21442 | | 8.90 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 06/05/2027 | Bond Future | 8.25 | Call | 1,325.08000 | 1.32508 | 0.00000 | 1,224.99000 | 1.22499 | 1,325.080 | 8.39 | 0.34 | 0.00 | 0 | 4,620.00 |
| R209 | On 06/05/2027 | Bond Future | 9.32 | Put | 1,499.13000 | 1.49913 | 0.00000 | 1,604.77000 | 1.60477 | 1,499.130 | 9.86 | (0.31) | 0.00 | 0 | 4,620.00 |
| R209 | On 05/08/2027 | Bond Future | 0.00 | | 8.77060 | 87.21208 | 0.00000 | 8.83020 | 86.89171 | | 8.73 | 0.00 | 0.00 | 0 | 0.00 |
| R209 | On 04/11/2027 | Bond Future | 0.00 | | 8.82456 | 85.63282 | 0.00000 | 8.88672 | 85.30575 | | 8.54 | 0.00 | 0.00 | 0 | 0.00 |
| 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 05/11/2026 | Bond Future | 0.00 | | 271.71286 | 271.71286 | 0.00000 | 271.81537 | 271.81537 | | 0.00 | 0.00 | 0.00 | 0 | 306.00 |
| R210 | On 04/02/2027 | Bond Future | 0.00 | | 276.85124 | 276.85124 | 0.00000 | 276.95690 | 276.95690 | | 0.00 | 0.00 | 0.00 | 0 | 300.00 |
| R210 | On 06/05/2027 | Bond Future | 0.00 | | 278.55907 | 278.55907 | 0.00000 | 278.66680 | 278.66680 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 05/08/2027 | Bond Future | 0.00 | | 284.10396 | 284.10396 | 0.00000 | 284.21393 | 284.21393 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R210 | On 04/11/2027 | Bond Future | 0.00 | | 285.54175 | 285.54175 | 0.00000 | 285.64931 | 285.64931 | | 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 05/11/2026 | Bond Future | 0.00 | | 8.01048 | 97.73836 | 0.00000 | 8.06491 | 97.54790 | | 5.16 | 0.00 | 0.00 | 0 | 30,967.00 |

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| R213 | On 04/02/2027 | Bond Future | 0.00 | | 8.04780 | 99.56303 | 0.00000 | 8.10605 | 99.36947 | | 4.59 | 0.00 | 0.00 | 0 | 33,457.00 |
| R213 | On 06/05/2027 | Bond Future | 0.00 | | 8.06557 | 97.92098 | 0.00000 | 8.12807 | 97.72404 | | 4.33 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 06/05/2027 | Bond Future | 8.13 | Call | 1,496.67000 | 1.49667 | 0.00000 | 1,397.13000 | 1.39713 | 1,496.670 | 4.23 | 0.53 | 0.00 | 0 | 2,830.00 |
| R213 | On 06/05/2027 | Bond Future | 9.25 | Put | 466.37000 | 0.46637 | 0.00000 | 507.46000 | 0.50746 | 466.370 | 5.27 | (0.19) | 0.00 | 0 | 2,830.00 |
| R213 | On 05/08/2027 | Bond Future | 0.00 | | 8.07489 | 99.84819 | 0.00000 | 8.14241 | 99.64744 | | 3.92 | 0.00 | 0.00 | 0 | 0.00 |
| R213 | On 05/08/2027 | Bond Future | 7.95 | Call | 1,282.44000 | 1.28244 | 0.00000 | 1,192.98000 | 1.19298 | 1,282.440 | 3.73 | 0.47 | 0.00 | 0 | 1,200.00 |
| R213 | On 05/08/2027 | Bond Future | 8.58 | Put | 980.21000 | 0.98021 | 0.00000 | 1,054.30000 | 1.05430 | 980.210 | 4.17 | (0.35) | 0.00 | 0 | 1,200.00 |
| R213 | On 04/11/2027 | Bond Future | 0.00 | | 8.13729 | 98.09699 | 0.00000 | 8.21089 | 97.89163 | | 3.68 | 0.00 | 0.00 | 0 | 0.00 |
| 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 05/11/2026 | Bond Future | 0.00 | | 9.21198 | 79.93603 | 0.00000 | 9.27021 | 79.54958 | | 12.96 | 0.00 | 0.00 | 0 | 24,212.00 |
| R214 | On 04/02/2027 | Bond Future | 0.00 | | 9.26323 | 81.42837 | 0.00000 | 9.32325 | 81.03505 | | 11.73 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 06/05/2027 | Bond Future | 0.00 | | 9.30596 | 79.69210 | 0.00000 | 9.36779 | 79.29148 | | 11.64 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 05/08/2027 | Bond Future | 0.00 | | 9.34702 | 81.26053 | 0.00000 | 9.41079 | 80.85214 | | 11.55 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 04/11/2027 | Bond Future | 0.00 | | 9.40752 | 79.42754 | 0.00000 | 9.47346 | 79.01095 | | 11.46 | 0.00 | 0.00 | 0 | 0.00 |
| R214 | On 28/02/2041 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| R214/R209 | On 28/02/2041 | Price Contribution | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| SIVC038 | On 31/01/2038 | Bond Future | 0.00 | | 100.00000 | 0.00000 | 0.00000 | 100.00000 | 0.00000 | | 0.00 | 0.00 | 0.00 | 0 | 0.00 |
| Total for Derivatives : | | | | | | | | | | | | 42,390,605.99 | | 420 | 1,644,865.00 |
| Grand Total: | | | | | | | | | | | | 42,390,605.99 | | 420 | 1,644,865.00 |