

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/11/2025

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 05/02/2026	Index Future	0.00		1,253.80900		1,253.80900	0.00000	1,252.48600	1,252.48600		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,276.54900		1,276.54900	0.00000	1,275.20300	1,275.20300		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,299.48200		1,299.48200	0.00000	1,298.11000	1,298.11000		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,322.46800		1,322.46800	0.00000	1,321.06900	1,321.06900		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,345.24000		1,345.24000	0.00000	1,343.81300	1,343.81300		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,594.06700		1,594.06700	0.00000	1,590.92400	1,590.92400		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,622.97800		1,622.97800	0.00000	1,619.77900	1,619.77900		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,652.13500		1,652.13500	0.00000	1,648.87700	1,648.87700		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,681.36000		1,681.36000	0.00000	1,678.03900	1,678.03900		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,710.31200		1,710.31200	0.00000	1,706.92900	1,706.92900		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,343.70900		1,343.70900	0.00000	1,340.61300	1,340.61300		0.00	0.00	0.00	0	79.00
ALBI	On 07/05/2026	Index Future	0.00		1,368.08000		1,368.08000	0.00000	1,364.92900	1,364.92900		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,392.65700		1,392.65700	0.00000	1,389.44800	1,389.44800		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,417.29200		1,417.29200	0.00000	1,414.02200	1,414.02200		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,441.69700		1,441.69700	0.00000	1,438.36600	1,438.36600		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 05/02/2026	Bond Future	0.00		9.19203		93.95100	0.00000	9.22606	93.77881		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.27044		91.88391	0.00000	9.30600	91.70876		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.35696		93.57348	0.00000	9.39434	93.39457		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.45789		91.43748	0.00000	9.49724	91.25469		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.58173		93.02692	0.00000	9.62331	92.84002		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 05/02/2026	Bond Future	0.00		9.82353		91.87286	0.00000	9.86199	91.58938		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.89655		89.29685	0.00000	9.93627	89.00838		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.97331		90.93839	0.00000	10.01444	90.64407		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.05658		88.28412	0.00000	10.09921	87.98388		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		10.15107		89.81677	0.00000	10.19531	89.51038		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 05/02/2026	GOVI	0.00		1,319.07900		1,319.07900	0.00000	1,316.01900	1,316.01900		0.00	0.00	0.00	0	607.00
GOVI	On 07/05/2026	GOVI	0.00		1,343.00300		1,343.00300	0.00000	1,339.88800	1,339.88800		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,367.13000		1,367.13000	0.00000	1,363.95800	1,363.95800		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,391.31300		1,391.31300	0.00000	1,388.08100	1,388.08100		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,415.27000		1,415.27000	0.00000	1,411.97900	1,411.97900		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 05/02/2026	Bond Future	0.00		144.89457		144.89457	0.00000	144.87465	144.87465		0.00	0.00	0.00	0	1,850.00
I2029	On 07/05/2026	Bond Future	0.00		146.09778		146.09778	0.00000	146.07800	146.07800		0.00	0.00	0.00	0	2,542.00
I2029	On 06/08/2026	Bond Future	0.00		148.78503		148.78503	0.00000	148.76414	148.76414		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.93772		149.93772	0.00000	149.91608	149.91608		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		152.55010		152.55010	0.00000	152.52667	152.52667		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	ContractsTraded	Open Interest	
											Option						
I2031	On 05/02/2026	Bond Future	0.00		112.77	080	112.77	080	0.00000	112.60	093		2.02	0.00	0.00	0	1,015.00
I2031	On 07/05/2026	Bond Future	0.00		114.84	351	114.84	351	0.00000	114.67	079		1.91	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.53	180	114.53	180	0.00000	114.35	625		1.86	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.55	914	116.55	914	0.00000	116.37	954		1.75	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.13	107	116.13	107	0.00000	115.94	913		1.70	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	0.00000		0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00	000	0.00000		0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		139.94	010	139.94	010	0.00000	139.89	156		0.00	0.00	0.00	0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		140.94	972	140.94	972	0.00000	140.90	071		0.00	0.00	0.00	0	11,412.00
I2033	On 06/08/2026	Bond Future	0.00		143.54	236	143.54	236	0.00000	143.49	168		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		144.49	876	144.49	876	0.00000	144.44	691		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		147.01	653	147.01	653	0.00000	146.96	234		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	0.00000		0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		152.40	653	152.40	653	0.00000	151.59	421		0.00	0.00	0.00	0	2,762.00
I2038	On 07/05/2026	Bond Future	0.00		155.20	772	155.20	772	0.00000	154.38	079		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		155.86	187	155.86	187	0.00000	155.01	965		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		158.62	162	158.62	162	0.00000	157.76	338		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		159.15	351	159.15	351	0.00000	158.28	056		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	0.00000		0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		118.70	390	118.70	390	0.00000	117.77	598		4.96	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		120.88	574	120.88	574	0.00000	119.94	104		5.06	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		120.25	366	120.25	366	0.00000	119.29	217		5.19	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		122.38	197	122.38	197	0.00000	121.40	253		5.14	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		121.61	757	121.61	757	0.00000	120.62	206		5.20	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	0.00000		0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		134.20	967	134.20	967	0.00000	133.06	958		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		134.38	229	134.38	229	0.00000	133.22	198		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		136.85	390	136.85	390	0.00000	135.67	161		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		136.94	780	136.94	780	0.00000	135.74	444		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		139.33	232	139.33	232	0.00000	138.10	689		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	0.00000		0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		134.50	703	134.50	703	0.00000	132.74	170		0.00	0.00	0.00	0	11,798.00
I2050	On 07/05/2026	Bond Future	0.00		136.97	931	136.97	931	0.00000	135.18	185		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		137.04	738	137.04	738	0.00000	135.21	689		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		139.47	411	139.47	411	0.00000	137.61	008		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		139.41	688	139.41	688	0.00000	137.52	072		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	000	0.00000		0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		121.70	388	121.70	388	0.00000	120.53	788		7.06	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		123.94	072	123.94	072	0.00000	122.75	366		7.26	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		123.36	485	123.36	485	0.00000	122.15	659		7.49	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		125.54	846	125.54	846	0.00000	124.31	773		7.48	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		124.83	922	124.83	922	0.00000	123.58	812		7.61	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	000	0.00000		0.00000	100.00	000		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		421.58	800	421.58	800	0.00000	419.38	400		0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		429.33	700	429.33	700	0.00000	427.09	200		0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		437.15	000	437.15	000	0.00000	434.86	400		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		444.98	100	444.98	100	0.00000	442.65	300		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		452.74	000	452.74	000	0.00000	450.37	100		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
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000			0.00	0.00	0.00	0.00	0	0.00
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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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 17/12/2025	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	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	91.62800			0.00	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	0.00	0	0.00
R010	On 21/12/2025	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00		8.43000	103.13238	0.00000	8.43000	103.13238			0.50	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		288.42610	288.42610	0.00000	288.11978	288.11978			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		293.72706	293.72706	0.00000	293.41588	293.41588			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		293.71112	293.71112	0.00000	293.39419	293.39419			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		298.91226	298.91226	0.00000	298.58744	298.58744			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		298.61936	298.61936	0.00000	298.28982	298.28982			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	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00		7.59085	101.59795	0.00000	7.60773	101.54051			2.93	0.00	0.00	0.00	0	163,149.00
R2030	On 07/05/2026	Bond Future	0.00		7.61507	103.44079	0.00000	7.63318	103.38260			2.90	0.00	0.00	0.00	0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	213.94000	0.21394	0.00000	202.81000	0.20281	213.940	2.45	0.22	0.00	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	946.24000	0.94624	0.00000	916.09000	0.91609	946.240	2.86	0.57	0.00	0.00	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	444.40000	0.44440	0.00000	465.60000	0.46560	444.400	3.08	(0.32)	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.64858	101.30916	0.00000	7.66841	101.24938			2.87	0.00	0.00	0.00	0	338.00
R2030	On 06/08/2026	Bond Future	7.21	Call	321.66000	0.32166	0.00000	307.56000	0.30756	321.660	2.43	0.26	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,047.76000	1.04776	0.00000	1,017.92000	1.01792	1,047.760	2.83	0.54	0.00	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	554.75000	0.55475	0.00000	575.80000	0.57580	554.750	3.17	(0.32)	0.00	0.00	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.68663	103.07851	0.00000	7.70845	103.01689			2.73	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.75237	100.84219	0.00000	7.77665	100.77852			2.65	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	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		8.07126	103.84992	0.00000	8.10938	103.66747			4.44	0.00	0.00	0.00	0	126,512.00
R2032	On 07/05/2026	Bond Future	0.00		8.11072	101.57399	0.00000	8.15085	101.38851			4.51	0.00	0.00	0.00	0	37,710.00

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 06/08/2026	Bond Future	0.00		8.15702		103.41765	0.00000	8.19954	103.22827			4.35	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.21457		101.06660	0.00000	8.25973	100.87311			4.32	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.29225		102.80114	0.00000	8.34040	102.60335			4.12	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 05/02/2026	Bond Future	0.00		8.23978		112.98872	0.00000	8.27275	112.80332			6.76	0.00	26,891,315.36	238	14,930.00
R2033	On 07/05/2026	Bond Future	0.00		8.28462		109.99524	0.00000	8.31919	109.80677			6.80	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.33586		111.99164	0.00000	8.37233	111.79920			6.95	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.39741		108.90811	0.00000	8.43597	108.71145			6.75	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.47736		110.77650	0.00000	8.51826	110.57541			6.85	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 05/02/2026	Bond Future	0.00		8.61145		105.62126	0.00000	8.64451	105.41442			5.74	0.00	5,069,820.48	48	82,695.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,117.69000		1.11769	0.00000	1,018.05000	1.01805	1,117.690		5.53	0.53	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	222.88000		0.22288	0.00000	258.57000	0.25857	222.880		6.63	(0.14)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	162.61000		0.16261	0.00000	189.96000	0.18996	162.610		6.88	(0.10)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	53.76000		0.05376	0.00000	64.18000	0.06418	53.760		7.73	(0.04)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	9,191.82000		9.19182	0.00000	8,987.71000	8.98771	9,191.820		8.76	0.99	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	10,663.35000		10.66335	0.00000	10,457.93000	10.45793	10,663.350		9.27	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	3.32000		0.00332	0.00000	4.15000	0.00415	3.320		9.70	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	13,313.38000		13.31338	0.00000	13,106.86000	13.10686	13,313.380		9.85	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.37000		0.00037	0.00000	0.49000	0.00049	0.370		9.85	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.00000		0.00000	0.00000	0.00000	0.00000			9.85	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.66139		103.03500	0.00000	8.69576	102.82476			6.04	0.00	0.00	0	37,434.00
R2035	On 07/05/2026	Bond Future	8.29	Call	598.15000		0.59815	0.00000	546.57000	0.54657	598.150		5.32	0.27	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	2,090.53000		2.09053	0.00000	1,975.27000	1.97527	2,090.530		6.12	0.58	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	680.71000		0.68071	0.00000	736.87000	0.73687	680.710		6.93	(0.24)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	6,117.66000		6.11766	0.00000	5,938.71000	5.93871	6,117.660		7.78	0.87	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	6,220.93000		6.22093	0.00000	6,041.16000	6.04116	6,220.930		7.82	0.88	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	6,479.88000		6.47988	0.00000	6,298.17000	6.29817	6,479.880		7.91	0.88	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	164.42000		0.16442	0.00000	180.40000	0.18040	164.420		8.64	(0.06)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	159.65000		0.15965	0.00000	175.21000	0.17521	159.650		8.67	(0.06)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	148.51000		0.14851	0.00000	163.08000	0.16308	148.510		8.76	(0.06)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	81.66000		0.08166	0.00000	90.03000	0.09003	81.660		9.48	(0.03)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	79.49000		0.07949	0.00000	87.66000	0.08766	79.490		9.51	(0.03)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	74.42000		0.07442	0.00000	82.10000	0.08210	74.420		9.59	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.71764		104.90541	0.00000	8.75360	104.69072			5.95	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	852.94000		0.85294	0.00000	793.87000	0.79387	852.940		5.31	0.30	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,029.42000		2.02942	0.00000	1,926.56000	1.92656	2,029.420		5.89	0.51	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,314.43000		2.31443	0.00000	2,203.78000	2.20378	2,314.430		6.02	0.54	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,680.67000		3.68067	0.00000	3,541.25000	3.54125	3,680.670		6.57	0.68	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1,141.70000		1.14170	0.00000	1,211.29000	1.21129	1,141.700		6.71	(0.30)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,074.51000		4.07451	0.00000	3,928.72000	3.92872	4,074.510		6.72	0.70	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	924.80000		0.92480	0.00000	983.00000	0.98300	924.800		6.99	(0.25)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	702.52000		0.70252	0.00000	748.31000	0.74831	702.520		7.37	(0.19)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	642.60000		0.64260	0.00000	684.89000	0.68489	642.600		7.50	(0.18)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	635.33000		0.63533	0.00000	677.20000	0.67720	635.330		7.51	(0.17)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	397.77000		0.39777	0.00000	425.36000	0.42536	397.770		8.09	(0.11)	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		ContractsTraded	Open Interest
R2035	On 06/08/2026	Bond Future	10.22	Put	359.90	0000	0.35990	0.00000	385.10	0000	0.38510	359.900	8.21	(0.10)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.78535		102.23871	0.00000	8.82300		102.01950		6.09	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,480.70	0000	2.48070	0.00000	2,372.37	0000	2.37237	2,480.700	6.16	0.52	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,457.92	0000	1.45792	0.00000	1,532.57	0000	1.53257	1,457.920	6.86	(0.32)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	900.06	0000	0.90006	0.00000	949.35	0000	0.94935	900.060	7.54	(0.21)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.86947		103.99394	0.00000	8.90902		103.76996		5.92	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 05/02/2026	Bond Future	0.00		9.04466		96.48941	0.00000	9.07772		96.26844		6.88	0.00	24,797,778.37	257	144,729.00
R2037	On 05/02/2026	Bond Future	9.65	Put	248.38	0000	0.24838	0.00000	284.98	0000	0.28498	248.380	8.62	(0.13)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	77.35	0000	0.07735	0.00000	90.80	0000	0.09080	77.350	9.77	(0.04)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	11,417.98	00	11.41798	0.00000	11,199.23	0000	11.19923	11,417.980	11.58	0.99	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	14,164.23	00	14.16423	0.00000	13,943.66	0000	13.94366	14,164.230	11.81	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.02	0000	0.00002	0.00000	0.03	0000	0.00003	0.020	11.81	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		11.81	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.10834		98.23958	0.00000	9.14260		98.01489		7.02	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,372.00	0000	1.37200	0.00000	1,280.12	0000	1.28012	1,372.000	6.51	0.44	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	3,425.22	0000	3.42522	0.00000	3,274.77	0000	3.27477	3,425.220	7.57	0.70	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	411.03	0000	0.41103	0.00000	446.74	0000	0.44674	411.030	8.85	(0.14)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	11,256.45	00	11.25645	0.00000	11,043.46	0000	11.04346	11,256.450	10.64	0.96	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	4.69	0000	0.00469	0.00000	5.36	0000	0.00536	4.690	11.23	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.17939		95.76288	0.00000	9.21508		95.53358		7.31	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	6,097.79	0000	6.09779	0.00000	5,922.63	0000	5.92263	6,097.790	8.86	0.79	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	436.49	0000	0.43649	0.00000	465.04	0000	0.46504	436.490	10.11	(0.11)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	237.38	0000	0.23738	0.00000	253.70	0000	0.25370	237.380	11.08	(0.06)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.25098		97.43499	0.00000	9.28814		97.20094		7.24	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,549.62	0000	3.54962	0.00000	3,417.81	0000	3.41781	3,549.620	7.60	0.59	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,120.70	0000	1.12070	0.00000	1,177.22	0000	1.17722	1,120.700	8.92	(0.22)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	668.61	0000	0.66861	0.00000	704.13	0000	0.70413	668.610	9.84	(0.14)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.33682		94.85086	0.00000	9.37563		94.61177		7.43	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 05/02/2026	Bond Future	0.00		9.13878		116.52430	0.00000	9.17202		116.26293		6.46	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.20365		113.15374	0.00000	9.23812		112.88785		7.02	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.27403		115.20740	0.00000	9.30991		114.93610		7.04	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.35176		111.73889	0.00000	9.38914		111.46203		7.12	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.44315		113.65544	0.00000	9.48219		113.37264		7.03	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 05/02/2026	Bond Future	0.00		9.30506		107.85625	0.00000	9.33832		107.59991		7.09	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.37170		104.83370	0.00000	9.40612		104.57299		7.59	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.44374		106.73635	0.00000	9.47950		106.47035		7.58	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.52261		103.62395	0.00000	9.55980		103.35246		7.88	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.61439		105.40137	0.00000	9.65313		105.12423		7.76	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 05/02/2026	Bond Future	0.00		9.42907		96.94869	0.00000	9.46738		96.66209		7.67	0.00	0.00	0	78,725.00
R2040	On 05/02/2026	Bond Future	9.05	Call	242.98	0000	0.24298	0.00000	204.24	0000	0.20424	242.980	6.70	0.16	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	520.78	0000	0.52078	0.00000	450.15	0000	0.45015	520.780	6.94	0.29	0.00	0	14,000.00

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	
R2040	On 05/02/2026	Bond Future	9.80	Call	3,195.59	0.0000	3.19559	0.00000	2,983.44	0.0000	2.98344	3,195.590	8.58	0.78	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.80	Put	471.04	0.0000	0.47104	0.00000	545.49	0.0000	0.54549	471.040	8.58	(0.22)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	10.24	Put	144.79	0.0000	0.14479	0.00000	172.37	0.0000	0.17237	144.790	9.90	(0.08)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	6,673.59	0.0000	6.67359	0.00000	6,408.43	0.0000	6.40843	6,673.590	10.22	0.94	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	38.55	0.0000	0.03855	0.00000	47.04	0.0000	0.04704	38.550	11.30	(0.02)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	14.35	0.0000	0.01435	0.00000	17.80	0.0000	0.01780	14.350	12.32	(0.01)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	15,771.4600	0.0000	15.77146	0.00000	15,485.36	0.0000	15.48536	15,771.460	13.22	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000			13.22	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.49834	98.70729	0.00000	9.53794	98.41573				7.86	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	8,679.29	0.0000	8.67929	0.00000	8,423.55	0.0000	8.42355	8,679.290	10.83	0.90	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	83.86	0.0000	0.08386	0.00000	93.37	0.0000	0.09337	83.860	12.60	(0.03)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	26.66	0.0000	0.02666	0.00000	30.21	0.0000	0.03021	26.660	12.60	(0.01)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.57466	95.98846	0.00000	9.61577	95.69103				8.22	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.65077	97.66433	0.00000	9.69340	97.36100				8.18	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,174.23	0.0000	4.17423	0.00000	3,997.03	0.0000	3.99703	4,174.230	8.49	0.61	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,183.38	0.0000	1.18338	0.00000	1,252.76	0.0000	1.25276	1,183.380	9.97	(0.21)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	712.44	0.0000	0.71244	0.00000	756.04	0.0000	0.75604	712.440	11.04	(0.13)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.73996	94.83339	0.00000	9.78429	94.52384				8.44	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			0.00	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.52070	108.60821	0.00000	9.55907	108.28420				7.69	0.00	0.00	0	1,125.00
R2042	On 07/05/2026	Bond Future	0.00		9.58840	105.47326	0.00000	9.62803	105.14369				8.25	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.66100	107.38755	0.00000	9.70207	107.05139				8.25	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.73963	104.16042	0.00000	9.78221	103.81762				8.61	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.82992	105.94694	0.00000	9.87415	105.59718				8.49	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			0.00	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.62805	92.79939	0.00000	9.67651	92.41360				8.52	0.00	0.00	0	62,383.00
R2044	On 05/02/2026	Bond Future	10.07	Call	3,917.58	0.0000	3.91758	0.00000	3,623.06	0.0000	3.62306	3,917.580	10.44	0.80	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	9,422.75	0.0000	9.42275	0.00000	9,052.36	0.0000	9.05236	9,422.750	12.99	0.97	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	27.77	0.0000	0.02777	0.00000	35.11	0.0000	0.03511	27.770	14.00	(0.01)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	17.96	0.0000	0.01796	0.00000	22.86	0.0000	0.02286	17.960	14.57	(0.01)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	16.15	0.0000	0.01615	0.00000	20.59	0.0000	0.02059	16.150	14.71	(0.01)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.69584	94.48263	0.00000	9.74581	94.09016				8.74	0.00	0.00	0	64,878.00
R2044	On 07/05/2026	Bond Future	10.00	Put	1,353.39	0.0000	1.35339	0.00000	1,495.67	0.0000	1.49567	1,353.390	9.45	(0.33)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.76991	91.81241	0.00000	9.82162	91.41227				9.18	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.84325	93.41532	0.00000	9.89670	93.00749				9.15	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.92816	90.63657	0.00000	9.98354	90.22077				9.47	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			0.00	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.60185	96.18075	0.00000	9.65024	95.76958				8.67	0.00	0.00	0	235,944.00
R2048	On 05/02/2026	Bond Future	8.90	Call	35.31	0.0000	0.03531	0.00000	26.17	0.0000	0.02617	35.310	7.54	0.03	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	722.80	0.0000	0.72280	0.00000	608.14	0.0000	0.60814	722.800	8.37	0.32	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	1,763.28	0.0000	1.76328	0.00000	1,556.66	0.0000	1.55666	1,763.280	9.18	0.55	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	719.07	0.0000	0.71907	0.00000	847.08	0.0000	0.84708	719.070	10.04	(0.27)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.66103	93.48666	0.00000	9.71083	93.06841				9.33	0.00	0.00	0	43,364.00
R2048	On 06/08/2026	Bond Future	0.00		9.72492	95.18366	0.00000	9.77634	94.75725				9.36	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.79541	92.41028	0.00000	9.84851	91.97572				9.79	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.87678	93.99633	0.00000	9.93173	93.55338				9.68	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			0.00	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	ContractsTraded	Open Interest
R2053	On 05/02/2026	Bond Future	0.00		9.45632	125.28560	0.00000	9.51468	124.61998		8.82	0.00	0.00	0	27,617.00
R2053	On 07/05/2026	Bond Future	0.00		9.51209	121.69685	0.00000	9.57219	121.01945		9.50	0.00	0.00	0	12,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.57147	123.90554	0.00000	9.63348	123.21518		9.53	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.63538	120.21101	0.00000	9.69938	119.50771		9.98	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.70841	122.27289	0.00000	9.77457	121.55623		9.87	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 05/02/2026	Bond Future	0.00		8.87086	84.98443	0.00000	8.90374	84.79276		6.77	0.00	934,828.73	11	36,980.00
R209	On 07/05/2026	Bond Future	0.00		8.92531	83.37469	0.00000	8.95936	83.17974		7.16	0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		8.98502	84.88805	0.00000	9.02042	84.68916		7.11	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.05187	83.22136	0.00000	9.08872	83.01836		7.28	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.13190	84.65008	0.00000	9.17035	84.44273		7.13	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 05/02/2026	Bond Future	0.00		258.82580	258.82580	0.00000	258.45238	258.45238		0.00	0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.10546	260.10546	0.00000	259.72621	259.72621		0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.88953	264.88953	0.00000	264.50192	264.50192		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.04913	266.04913	0.00000	265.65453	265.65453		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.68331	270.68331	0.00000	270.27926	270.27926		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 05/02/2026	Bond Future	0.00		7.84833	99.66439	0.00000	7.87082	99.57409		3.84	0.00	0.00	0	16,588.00
R213	On 07/05/2026	Bond Future	0.00		7.87713	97.92124	0.00000	7.90094	97.82954		3.84	0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		7.91297	99.69887	0.00000	7.93847	99.60502		3.65	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.96660	97.89223	0.00000	7.99403	97.79601		3.62	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.04459	99.57371	0.00000	8.07432	99.47485		3.44	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 05/02/2026	Bond Future	0.00		9.42654	79.63608	0.00000	9.46467	79.38492		8.14	0.00	0.00	0	10,264.00
R214	On 07/05/2026	Bond Future	0.00		9.48516	77.78329	0.00000	9.52442	77.52784		8.71	0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.54879	79.19532	0.00000	9.58937	78.93477		8.73	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.61990	77.28360	0.00000	9.66186	77.01788		9.08	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.70273	78.61052	0.00000	9.74621	78.33945		8.98	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 :												57,693,742.94		554	1,737,157.00
Grand Total:												57,693,742.94		554	1,737,157.00