

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/02/2025

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
										Option					
Derivatives															
AL37	On 06/02/2025	Index Future	0.00		1,074.00600	1,074.00600	0.00000	1,074.00600	1,074.00600		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,094.83200	1,094.83200	0.00000	1,096.56600	1,096.56600		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,116.19200	1,116.19200	0.00000	1,117.95000	1,117.95000		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,137.71900	1,137.71900	0.00000	1,139.50100	1,139.50100		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,159.56400	1,159.56400	0.00000	1,161.37100	1,161.37100		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,181.05400	1,181.05400	0.00000	1,182.88100	1,182.88100		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,285.81900	1,285.81900	0.00000	1,285.81900	1,285.81900		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,309.80700	1,309.80700	0.00000	1,313.94100	1,313.94100		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,335.36100	1,335.36100	0.00000	1,339.56500	1,339.56500		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,361.11500	1,361.11500	0.00000	1,365.38800	1,365.38800		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,387.24900	1,387.24900	0.00000	1,391.59300	1,391.59300		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,412.95900	1,412.95900	0.00000	1,417.36700	1,417.36700		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,104.16700	1,104.16700	0.00000	1,104.16700	1,104.16700		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,125.02300	1,125.02300	0.00000	1,128.80200	1,128.80200		0.00	0.00	0.00	0	94.00
ALBI	On 07/08/2025	Index Future	0.00		1,146.97200	1,146.97200	0.00000	1,150.81600	1,150.81600		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,169.09300	1,169.09300	0.00000	1,173.00000	1,173.00000		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,191.54000	1,191.54000	0.00000	1,195.51300	1,195.51300		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,213.62200	1,213.62200	0.00000	1,217.65600	1,217.65600		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 06/02/2025	Bond Future	0.00		13.34000	73.73159	0.00000	13.34000	73.73159		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.28815	81.05167	0.00000	11.22186	81.35686		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.42837	82.65160	0.00000	11.35910	82.96257		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.58711	80.46664	0.00000	11.51464	80.78340		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.76338	82.02633	0.00000	11.68741	82.34902		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.95975	79.76134	0.00000	11.88010	80.08971		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 06/02/2025	Bond Future	0.00		13.71000	68.39348	0.00000	13.71000	68.39348		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.87257	76.02208	0.00000	11.80133	76.43855		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.99601	77.52218	0.00000	11.92214	77.94669		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.13066	74.76773	0.00000	12.05396	75.20028		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.27225	76.21542	0.00000	12.19262	76.65608		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.43235	73.37187	0.00000	12.34953	73.82049		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 06/02/2025	GOVI	0.00		1,087.48400	1,087.48400	0.00000	1,087.48400	1,087.48400		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,108.06200	1,108.06200	0.00000	1,111.67200	1,111.67200		0.00	11,080,620.00	0.00	1	631.00
GOVI	On 07/08/2025	GOVI	0.00		1,129.68100	1,129.68100	0.00000	1,133.35100	1,133.35100		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,151.46800	1,151.46800	0.00000	1,155.19900	1,155.19900		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,173.57700	1,173.57700	0.00000	1,177.37000	1,177.37000		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,195.32600	1,195.32600	0.00000	1,199.17700	1,199.17700		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

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	
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	132.40000	132.40000	0.00000	132.40000	132.40000		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	135.28656	135.28656	0.00000	135.32494	135.32494		0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025		Bond Future	0.00	137.95752	137.95752	0.00000	137.99624	137.99624		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.21763	139.21763	0.00000	139.25660	139.25660		0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	141.91963	141.91963	0.00000	141.95895	141.95895		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026		Bond Future	0.00	143.12123	143.12123	0.00000	143.16067	143.16067		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 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 06/02/2025		Bond Future	0.00	124.94000	124.94000	0.00000	124.94000	124.94000		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025		Bond Future	0.00	128.97006	128.97006	0.00000	129.07413	129.07413		0.00	0.00	0.00	0	9,729.00
I2033	On 07/08/2025		Bond Future	0.00	131.51633	131.51633	0.00000	131.62214	131.62214		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	132.55194	132.55194	0.00000	132.65926	132.65926		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.12475	135.12475	0.00000	135.23376	135.23376		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026		Bond Future	0.00	136.09692	136.09692	0.00000	136.20739	136.20739		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 06/02/2025		Bond Future	0.00	135.23000	135.23000	0.00000	135.23000	135.23000		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025		Bond Future	0.00	139.85024	139.85024	0.00000	140.16071	140.16071		0.00	0.00	0.00	0	2,940.00
I2038	On 07/08/2025		Bond Future	0.00	140.49330	140.49330	0.00000	140.80923	140.80923		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	143.23327	143.23327	0.00000	143.55495	143.55495		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	143.85528	143.85528	0.00000	144.18263	144.18263		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026		Bond Future	0.00	146.54637	146.54637	0.00000	146.87939	146.87939		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 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 06/02/2025		Bond Future	0.00	114.01000	114.01000	0.00000	114.01000	114.01000		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025		Bond Future	0.00	119.75441	119.75441	0.00000	120.12413	120.12413		0.00	0.00	0.00	0	19,664.00
I2046	On 07/08/2025		Bond Future	0.00	122.11861	122.11861	0.00000	122.49535	122.49535		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	122.25170	122.25170	0.00000	122.63533	122.63533		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	124.62355	124.62355	0.00000	125.01430	125.01430		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026		Bond Future	0.00	124.66829	124.66829	0.00000	125.06554	125.06554		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 06/02/2025		Bond Future	0.00	115.60000	115.60000	0.00000	115.60000	115.60000		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025		Bond Future	0.00	121.21106	121.21106	0.00000	121.42315	121.42315		0.00	0.00	0.00	0	16,345.00
I2050	On 07/08/2025		Bond Future	0.00	121.24463	121.24463	0.00000	121.46049	121.46049		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	123.60910	123.60910	0.00000	123.82894	123.82894		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	123.60282	123.60282	0.00000	123.82626	123.82626		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026		Bond Future	0.00	125.91453	125.91453	0.00000	126.14177	126.14177		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 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 06/02/2025		Index Future	0.00	371.45800	371.45800	0.00000	371.45800	371.45800		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025		Index Future	0.00	378.05900	378.05900	0.00000	378.58200	378.58200		0.00	0.00	0.00	0	886.00
IGOV	On 07/08/2025		Index Future	0.00	385.52600	385.52600	0.00000	386.05500	386.05500		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	393.05000	393.05000	0.00000	393.58600	393.58600		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	400.68400	400.68400	0.00000	401.22800	401.22800		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026		Index Future	0.00	408.19600	408.19600	0.00000	408.74500	408.74500		0.00	0.00	0.00	0	0.00
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	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	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
IVC038	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
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00	0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	91.63300		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.29500	91.70500	0.00000	8.29500	91.70500		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		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	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	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 06/02/2025		Bond Future	0.00	9.03000	103.93909	0.00000	9.03000	103.93909		1.48	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	8.29130	107.36758	0.00000	8.26280	107.41065		1.39	0.00	177,585,977.32	1,654	154,610.00
R186	On 07/08/2025		Bond Future	0.00	8.36921	104.15243	0.00000	8.33528	104.19605		1.44	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,246.64000	1.24664	0.00000	1,284.54000	1.28454	1,246.640	1.87	0.79	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	48.85000	0.04885	0.00000	47.69000	0.04769	48.850	2.23	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.50074	106.15838	0.00000	8.45896	106.20250		1.25	0.00	0.00	0	447.00
R186	On 05/02/2026		Bond Future	0.00	8.72940	102.88541	0.00000	8.67517	102.93007		1.10	0.00	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	9.28180	104.78216	0.00000	9.20490	104.82723		0.82	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
R202	On 06/02/2025		Bond Future	0.00	266.79000	266.79000	0.00000	266.79000	266.79000		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	272.34965	272.34965	0.00000	272.17108	272.17108		0.00	0.00	0.00	0	1,084.00
R202	On 07/08/2025		Bond Future	0.00	272.50862	272.50862	0.00000	272.32570	272.32570		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	277.82356	277.82356	0.00000	277.63623	277.63623		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	277.89552	277.89552	0.00000	277.70354	277.70354		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	283.09433	283.09433	0.00000	282.89747	282.89747		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 06/02/2025		Bond Future	0.00	10.68000	90.10605	0.00000	10.68000	90.10605		5.20	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	9.16038	97.86615	0.00000	9.11872	98.01889		4.83	0.00	83,381,959.80	852	61,207.00
R2030	On 08/05/2025		Bond Future	8.68 Call	326.19000	0.32619	0.00000	376.85000	0.37685	326.190	5.02	0.24	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	364.73000	0.36473	0.00000	419.11000	0.41911	364.730	5.04	0.26	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	652.54000	0.65254	0.00000	729.24000	0.72924	652.540	5.18	0.38	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,051.32000	1.05132	0.00000	1,149.32000	1.14932	1,051.320	5.33	0.52	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	1,131.56000	1.13156	0.00000	1,232.97000	1.23297	1,131.560	5.35	0.54	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,653.81000	1.65381	0.00000	1,772.52000	1.77252	1,653.810	5.50	0.66	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	504.35000	0.50435	0.00000	475.89000	0.47589	504.350	5.56	(0.30)	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	197.02000	0.19702	0.00000	187.01000	0.18701	197.020	5.87	(0.14)	0.00	0	800.00

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
R2030	On 08/05/2025	Bond Future	10.31	Call	4,191.66000	4.19166	0.00000	4,340.38000	4.34038	4,191.660	6.04	0.93	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	10.69	Call	5,435.26000	5.43526	0.00000	5,587.04000	5.58704	5,435.260	6.04	0.97	0.00	0	2,280.00	
R2030	On 08/05/2025	Bond Future	11.86	Put	0.25000	0.00025	0.00000	0.26000	0.00026	0.250	6.04	0.00	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	12.28	Put	0.03000	0.00003	0.00000	0.03000	0.00003	0.030	6.04	0.00	0.00	0	2,280.00	
R2030	On 07/08/2025	Bond Future	0.00		9.24997	95.76454	0.00000	9.20551	95.92000		4.67	0.00	0.00	0	47,294.00	
R2030	On 07/08/2025	Bond Future	8.72	Call	594.65000	0.59465	0.00000	651.13000	0.65113	594.650	4.92	0.29	0.00	0	300.00	
R2030	On 07/08/2025	Bond Future	9.22	Call	1,344.54000	1.34454	0.00000	1,434.65000	1.43465	1,344.540	5.23	0.50	0.00	0	300.00	
R2030	On 07/08/2025	Bond Future	9.81	Put	711.16000	0.71116	0.00000	677.10000	0.67710	711.160	5.61	(0.29)	0.00	0	300.00	
R2030	On 07/08/2025	Bond Future	10.48	Call	4,452.42000	4.45242	0.00000	4,594.53000	4.59453	4,452.420	5.89	0.87	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12	Put	7.17000	0.00717	0.00000	6.84000	0.00684	7.170	5.89	(0.01)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00		9.34633	97.60875	0.00000	9.29884	97.76690		4.45	0.00	0.00	0	0.00	
R2030	On 06/11/2025	Bond Future	8.72	Call	751.34000	0.75134	0.00000	808.54000	0.80854	751.340	4.70	0.31	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	9.22	Call	1,473.33000	1.47333	0.00000	1,557.93000	1.55793	1,473.330	5.00	0.47	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	10.08	Put	864.47000	0.86447	0.00000	828.04000	0.82804	864.470	5.51	(0.29)	0.00	0	300.00	
R2030	On 05/02/2026	Bond Future	0.00		9.46055	95.47166	0.00000	9.40957	95.63257		4.27	0.00	0.00	0	0.00	
R2030	On 07/05/2026	Bond Future	0.00		9.62282	97.23198	0.00000	9.56790	97.39548		3.99	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 06/02/2025	Bond Future	0.00		11.72000	86.54780	0.00000	11.72000	86.54780		7.44	0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00		9.87228	92.98472	0.00000	9.83136	93.17569		7.46	0.00	37,193,888.00	400	126,928.00	
R2032	On 08/05/2025	Bond Future	9.40	Call	496.42000	0.49642	0.00000	565.96000	0.56596	496.420	7.23	0.26	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	521.85000	0.52185	0.00000	593.60000	0.59360	521.850	7.24	0.27	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.90	Call	1,439.44000	1.43944	0.00000	1,564.70000	1.56470	1,439.440	7.59	0.52	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	1,490.39000	1.49039	0.00000	1,617.66000	1.61766	1,490.390	7.61	0.53	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.28	Put	677.77000	0.67777	0.00000	644.22000	0.64422	677.770	7.94	(0.29)	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	176.47000	0.17647	0.00000	169.98000	0.16998	176.470	8.65	(0.09)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.96968	94.79780	0.00000	9.92674	94.99219		7.19	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	9.40	Call	820.28000	0.82028	0.00000	892.23000	0.89223	820.280	6.88	0.29	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	9.90	Call	1,730.23000	1.73023	0.00000	1,841.59000	1.84159	1,730.230	7.12	0.48	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	10.59	Put	914.49000	0.91449	0.00000	875.02000	0.87502	914.490	7.67	(0.28)	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	0.00		10.08154	92.46214	0.00000	10.03639	92.65999		7.21	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	9.40	Call	1,017.34000	1.01734	0.00000	1,089.16000	1.08916	1,017.340	6.88	0.30	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	9.90	Call	1,895.21000	1.89521	0.00000	1,999.45000	1.99945	1,895.210	7.15	0.46	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	10.89	Put	1,111.72000	1.11172	0.00000	1,069.57000	1.06957	1,111.720	7.93	(0.28)	0.00	0	300.00	
R2032	On 05/02/2026	Bond Future	0.00		10.20646	94.23369	0.00000	10.15891	94.43505		7.34	0.00	0.00	0	0.00	
R2032	On 07/05/2026	Bond Future	0.00		10.35744	91.81183	0.00000	10.30728	92.01656		7.14	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 06/02/2025	Bond Future	0.00		10.33000	101.87053	0.00000	10.33000	101.87053		7.80	0.00	0.00	0	0.00	
R2033	On 08/05/2025	Bond Future	0.00		10.10312	100.60146	0.00000	10.05711	100.84707		7.90	0.00	0.00	0	9,365.00	
R2033	On 07/08/2025	Bond Future	0.00		10.20587	102.56302	0.00000	10.15769	102.81305		7.69	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.32234	99.49394	0.00000	10.27180	99.74850		7.82	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.45096	101.39978	0.00000	10.39787	101.65894		7.95	0.00	0.00	0	0.00	
R2033	On 07/05/2026	Bond Future	0.00		10.60394	98.22555	0.00000	10.54811	98.48909		7.86	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 06/02/2025	Bond Future	0.00		12.41000	84.02111	0.00000	12.41000	84.02111		9.09	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	0.00		10.56449	91.59678	0.00000	10.50325	91.94045		9.33	0.00	1,465,548.48	16	74,366.00	
R2035	On 08/05/2025	Bond Future	10.08	Call	579.34000	0.57934	0.00000	693.39000	0.69339	579.340	8.81	0.25	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	1,330.20000	1.33020	0.00000	1,516.00000	1.51600	1,330.200	9.25	0.44	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.58	Call	1,726.21000	1.72621	0.00000	1,938.24000	1.93824	1,726.210	9.44	0.52	0.00	0	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	
R2035	On 08/05/2025	Bond Future	10.95	Put	889.16000	0.88916	0.00000	814.39000	0.81439	889.160	9.92	(0.31)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	800.82000	0.80082	0.00000	733.31000	0.73331	800.820	10.00	(0.28)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,182.38000	5.18238	0.00000	5,497.03000	5.49703	5,182.380	10.62	0.86	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	222.32000	0.22232	0.00000	204.74000	0.20474	222.320	10.93	(0.10)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	25.75000	0.02575	0.00000	24.34000	0.02434	25.750	11.95	(0.01)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	3.44000	0.00344	0.00000	3.32000	0.00332	3.440	11.95	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.66916	93.38313	0.00000	10.60537	93.73322		9.18	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,030.80000	1.03080	0.00000	1,155.06000	1.15506	1,030.800	8.76	0.30	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,180.57000	2.18057	0.00000	2,373.21000	2.37321	2,180.570	9.27	0.48	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1,237.19000	1.23719	0.00000	1,157.52000	1.15752	1,237.190	10.09	(0.29)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,183.79000	1.18379	0.00000	1,107.38000	1.10738	1,183.790	10.14	(0.28)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.78835	90.67619	0.00000	10.72186	91.03269		9.40	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,012.54000	1.01254	0.00000	1,119.48000	1.11948	1,012.540	8.78	0.26	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,284.34000	1.28434	0.00000	1,409.61000	1.40961	1,284.340	8.88	0.30	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,946.18000	1.94618	0.00000	2,108.49000	2.10849	1,946.180	9.10	0.40	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,360.68000	2.36068	0.00000	2,542.04000	2.54204	2,360.680	9.24	0.45	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,415.46000	3.41546	0.00000	3,635.54000	3.63554	3,415.460	9.60	0.56	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,687.54000	1.68754	0.00000	1,592.79000	1.59279	1,687.540	10.09	(0.32)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,658.24000	1.65824	0.00000	1,564.99000	1.56499	1,658.240	10.11	(0.31)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,366.86000	1.36686	0.00000	1,288.87000	1.28887	1,366.860	10.35	(0.27)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,066.72000	1.06672	0.00000	1,005.09000	1.00509	1,066.720	10.64	(0.22)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		10.91985	92.41400	0.00000	10.85040	92.77711		9.69	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		11.06435	89.61357	0.00000	10.99185	89.98304		9.59	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 06/02/2025	Bond Future	0.00		12.76000	74.46069	0.00000	12.76000	74.46069		10.10	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.01627	86.02661	0.00000	10.95519	86.37794		9.94	0.00	316,147,791.75	3,675	63,566.00
R2037	On 08/05/2025	Bond Future	10.50	Call	638.57000	0.63857	0.00000	757.12000	0.75712	638.570	10.29	0.25	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	1,799.25000	1.79925	0.00000	2,012.72000	2.01272	1,799.250	11.01	0.50	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	929.87000	0.92987	0.00000	859.04000	0.85904	929.870	11.66	(0.29)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,299.62000	8.29962	0.00000	8,643.09000	8.64309	8,299.620	12.74	0.95	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,788.93000	11.78893	0.00000	12,139.47000	12.13947	11,788.930	12.74	0.99	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,017.39000	12.01739	0.00000	12,368.05000	12.36805	12,017.390	12.74	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.13372	83.44342	0.00000	11.07022	83.80136		10.32	0.00	0.00	0	73,915.00
R2037	On 07/08/2025	Bond Future	10.34	Call	776.05000	0.77605	0.00000	878.76000	0.87876	776.050	10.13	0.23	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,040.57000	1.04057	0.00000	1,164.92000	1.16492	1,040.570	10.32	0.29	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,134.32000	1.13432	0.00000	1,265.61000	1.26561	1,134.320	10.38	0.31	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,315.55000	1.31555	0.00000	1,459.40000	1.45940	1,315.550	10.50	0.34	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,200.71000	2.20071	0.00000	2,393.82000	2.39382	2,200.710	10.97	0.47	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,760.27000	2.76027	0.00000	2,604.51000	2.60451	2,760.270	11.06	(0.51)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,934.46000	1.93446	0.00000	1,819.82000	1.81982	1,934.460	11.53	(0.39)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,263.05000	1.26305	0.00000	1,185.61000	1.18561	1,263.050	12.04	(0.28)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,249.26000	1.24926	0.00000	1,172.62000	1.17262	1,249.260	12.05	(0.28)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	859.80000	0.85980	0.00000	806.42000	0.80642	859.800	12.48	(0.20)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.25271	85.04997	0.00000	11.18675	85.41457		10.13	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,348.63000	1.34863	0.00000	1,476.04000	1.47604	1,348.630	10.13	0.30	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,478.33000	2.47833	0.00000	2,661.92000	2.66192	2,478.330	10.67	0.45	0.00	0	300.00

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
R2037	On 06/11/2025	Bond Future	12.16 Put	1,516.68000	1.51668	0.00000	1,436.80000	1.43680	1,516.680	11.98	(0.27)	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00	11.38247	82.42117	0.00000	11.31385	82.79248		11.15	0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.90 Call	2,562.51000	2.56251	0.00000	2,732.81000	2.73281	2,562.510	11.29	0.41	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.27 Put	2,126.17000	2.12617	0.00000	2,031.28000	2.03128	2,126.170	12.66	(0.30)	0.00	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00	11.53465	83.93918	0.00000	11.46322	84.31701		10.61	0.00	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	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00	11.24000	101.49956	0.00000	11.24000	101.49956		10.02	0.00	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00	11.07754	99.87894	0.00000	11.02685	100.21996		10.34	0.00	0.00	0.00	0	9,099.00
R2038	On 07/08/2025	Bond Future	0.00	11.19340	101.82637	0.00000	11.14071	102.17375		10.24	0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00	11.32016	98.30148	0.00000	11.26534	98.65526		10.59	0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98 Call	2,508.19000	2.50819	0.00000	2,677.75000	2.67775	2,508.190	10.31	0.42	0.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33 Put	1,529.30000	1.52930	0.00000	1,461.73000	1.46173	1,529.300	11.85	(0.24)	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00	11.45606	100.18409	0.00000	11.39899	100.54433		11.11	0.00	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00	11.61007	96.54529	0.00000	11.55061	96.91177		11.16	0.00	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	0.00	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	0.00	0	0.00
R2040	On 06/02/2025	Bond Future	0.00	12.95000	74.42537	0.00000	12.95000	74.42537		11.01	0.00	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00	11.36976	85.75617	0.00000	11.29325	86.23005		10.86	0.00	0.00	0.00	0	31,668.00
R2040	On 08/05/2025	Bond Future	12.75 Call	8,092.17000	8.09217	0.00000	8,546.57000	8.54657	8,092.170	13.94	0.93	0.00	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	11,408.86000	11.40886	0.00000	11,879.19000	11.87919	11,408.860	13.94	0.98	0.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	11,746.21000	11.74621	0.00000	12,217.18000	12.21718	11,746.210	13.94	0.99	0.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.49039	82.91703	0.00000	11.41095	83.39993		11.34	0.00	0.00	0.00	0	33,389.00
R2040	On 06/11/2025	Bond Future	0.00	11.61181	84.51329	0.00000	11.52942	85.00520		11.15	0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00	11.74340	81.62349	0.00000	11.65780	82.12463		12.36	0.00	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00	11.89512	83.12623	0.00000	11.80615	83.63627		11.79	0.00	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	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	13.02000	70.45911	0.00000	13.02000	70.45911		12.03	0.00	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	11.51620	81.36888	0.00000	11.43456	81.88689		11.85	0.00	0.00	0.00	0	77,515.00
R2044	On 08/05/2025	Bond Future	10.85 Call	451.40000	0.45140	0.00000	578.13000	0.57813	451.400	11.60	0.18	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92 Call	552.13000	0.55213	0.00000	697.13000	0.69713	552.130	11.72	0.21	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35 Call	1,500.66000	1.50066	0.00000	1,766.67000	1.76667	1,500.660	12.45	0.43	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65 Put	1,653.16000	1.65316	0.00000	1,478.18000	1.47818	1,653.160	12.97	(0.42)	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76 Put	1,396.42000	1.39642	0.00000	1,245.77000	1.24577	1,396.420	13.16	(0.37)	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40 Put	487.27000	0.48727	0.00000	432.15000	0.43215	487.270	14.24	(0.16)	0.00	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.63241	78.56955	0.00000	11.54776	79.09737		12.40	0.00	0.00	0.00	0	16.00
R2044	On 06/11/2025	Bond Future	0.00	11.74884	80.08204	0.00000	11.66114	80.61984		12.21	0.00	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00	11.87446	77.23250	0.00000	11.78347	77.78036		13.58	0.00	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00	12.01811	78.65417	0.00000	11.92365	79.21184		12.96	0.00	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	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.91000	73.53219	0.00000	12.91000	73.53219		12.24	0.00	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	11.45050	80.00877	0.00000	11.37411	80.51192		12.67	0.00	0.00	0.00	0	269,320.00
R2048	On 07/08/2025	Bond Future	0.00	11.55418	81.56914	0.00000	11.47509	82.08180		12.60	0.00	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.66774	78.69787	0.00000	11.58580	79.22016		13.09	0.00	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.79010	80.20579	0.00000	11.70508	80.73789		13.47	0.00	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00	11.91990	77.24279	0.00000	11.83174	77.78435		13.77	0.00	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	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
									Option					
R2053	On 06/02/2025	Bond Future	0.00	12.94000	94.38029	0.00000	12.94000	94.38029		12.37	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.42271	103.02786	0.00000	11.34619	103.68113		12.79	0.00	0.00	0	22,674.00
R2053	On 07/08/2025	Bond Future	0.00	11.52692	105.03651	0.00000	11.44762	105.70231		12.71	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.63929	101.19508	0.00000	11.55705	101.87335		13.21	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.75821	103.13290	0.00000	11.67285	103.82397		13.12	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00	11.89058	99.17104	0.00000	11.80191	99.87440		13.63	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 06/02/2025	Bond Future	0.00	12.44000	65.50794	0.00000	12.44000	65.50794		10.49	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.81414	71.92976	0.00000	10.74789	72.26416		10.75	0.00	0.00	0	16,471.00
R209	On 07/08/2025	Bond Future	0.00	10.91597	73.33230	0.00000	10.84728	73.67302		10.67	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.02778	71.59207	0.00000	10.95650	71.93915		10.93	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.14804	72.96381	0.00000	11.07402	73.31733		11.48	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00	11.28500	71.15824	0.00000	11.20807	71.51804		11.39	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 06/02/2025	Bond Future	0.00	239.61000	239.61000	0.00000	239.61000	239.61000		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	244.48311	244.48311	0.00000	244.50559	244.50559		0.00	0.00	0.00	0	1,398.00
R210	On 07/08/2025	Bond Future	0.00	249.30976	249.30976	0.00000	249.33196	249.33196		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	250.76400	250.76400	0.00000	250.78570	250.78570		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	255.63026	255.63026	0.00000	255.65167	255.65167		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	256.94800	256.94800	0.00000	256.96849	256.96849		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 06/02/2025	Bond Future	0.00	11.35000	84.49661	0.00000	11.35000	84.49661		6.68	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.54108	90.26779	0.00000	9.49996	90.43540		6.63	0.00	0.00	0	101,769.00
R213	On 07/08/2025	Bond Future	0.00	9.62846	92.02826	0.00000	9.58509	92.19888		6.30	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.73615	90.24743	0.00000	9.69032	90.42104		6.25	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.86040	91.97759	0.00000	9.81180	92.15427		6.04	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	10.00665	90.12243	0.00000	9.95508	90.30202		5.90	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 06/02/2025	Bond Future	0.00	12.71000	60.84062	0.00000	12.71000	60.84062		11.92	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	11.26721	66.46300	0.00000	11.19605	66.84434		12.32	0.00	0.00	0	16,424.00
R214	On 07/08/2025	Bond Future	0.00	11.36738	67.75919	0.00000	11.29381	68.14779		12.25	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.47779	65.76439	0.00000	11.40170	66.16025		12.65	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.59686	67.02478	0.00000	11.51807	67.42799		13.35	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.72384	64.96155	0.00000	11.64228	65.37201		13.40	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
Total for Derivatives :										626,855,785.35		6,598	1,414,442.00	
Grand Total:										626,855,785.35		6,598	1,414,442.00	