

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/02/2025

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 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	1,092.57700	1,092.57700	0.00000	1,094.83200	1,094.83200	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,113.89600	1,113.89600	0.00000	1,116.19200	1,116.19200	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,135.38300	1,135.38300	0.00000	1,137.71900	1,137.71900	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,157.18600	1,157.18600	0.00000	1,159.56400	1,159.56400	0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026		Index Future	0.00	1,178.63600	1,178.63600	0.00000	1,181.05400	1,181.05400	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	1,305.68400	1,305.68400	0.00000	1,309.80700	1,309.80700	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,331.16200	1,331.16200	0.00000	1,335.36100	1,335.36100	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,356.83900	1,356.83900	0.00000	1,361.11500	1,361.11500	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,382.89400	1,382.89400	0.00000	1,387.24900	1,387.24900	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,408.52800	1,408.52800	0.00000	1,412.95900	1,412.95900	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	1,122.29200	1,122.29200	0.00000	1,125.02300	1,125.02300	0.00	0.00	0.00	0	94.00
ALBI	On 07/08/2025		Index Future	0.00	1,144.19100	1,144.19100	0.00000	1,146.97200	1,146.97200	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,166.26100	1,166.26100	0.00000	1,169.09300	1,169.09300	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,188.65700	1,188.65700	0.00000	1,191.54000	1,191.54000	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,210.69100	1,210.69100	0.00000	1,213.62200	1,213.62200	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	11.33873	80.81982	0.00000	11.28815	81.05167	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.48121	82.41543	0.00000	11.42837	82.65160	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.64239	80.22610	0.00000	11.58711	80.46664	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.82131	81.78140	0.00000	11.76338	82.02633	0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	12.02048	79.51214	0.00000	11.95975	79.76134	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	11.90749	75.81924	0.00000	11.87257	76.02208	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.03219	77.31563	0.00000	11.99601	77.52218	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.16821	74.55740	0.00000	12.13066	74.76773	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.31123	76.00120	0.00000	12.27225	76.21542	0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026		Bond Future	0.00	12.47286	73.15400	0.00000	12.43235	73.37187	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	1,105.38100	1,105.38100	0.00000	1,108.06200	1,108.06200	0.00	0.00	0.00	0	631.00
GOVI	On 07/08/2025		GOVI	0.00	1,126.95000	1,126.95000	0.00000	1,129.68100	1,129.68100	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,148.68800	1,148.68800	0.00000	1,151.46800	1,151.46800	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,170.74600	1,170.74600	0.00000	1,173.57700	1,173.57700	0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,192.44800	1,192.44800	0.00000	1,195.32600	1,195.32600	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		135.45928	135.45928	0.00000	135.28656	135.28656			0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025	Bond Future	0.00		138.13404	138.13404	0.00000	137.95752	137.95752			0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		139.39835	139.39835	0.00000	139.21763	139.21763			0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		142.10429	142.10429	0.00000	141.91963	141.91963			0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.30960	143.30960	0.00000	143.12123	143.12123			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		129.05303	129.05303	0.00000	128.97006	128.97006			0.00	0.00	2,193,901.51	17	9,712.00
I2033	On 07/08/2025	Bond Future	0.00		131.60140	131.60140	0.00000	131.51633	131.51633			0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		132.63930	132.63930	0.00000	132.55194	132.55194			0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		135.21412	135.21412	0.00000	135.12475	135.12475			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		136.18833	136.18833	0.00000	136.09692	136.09692			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		140.28882	140.28882	0.00000	139.85024	139.85024			0.00	0.00	4,348,953.42	31	2,940.00
I2038	On 07/08/2025	Bond Future	0.00		140.94067	140.94067	0.00000	140.49330	140.49330			0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		143.68996	143.68996	0.00000	143.23327	143.23327			0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		144.32102	144.32102	0.00000	143.85528	143.85528			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		147.02154	147.02154	0.00000	146.54637	146.54637			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		119.74487	119.74487	0.00000	119.75441	119.75441			0.00	0.00	4,310,815.32	36	19,628.00
I2046	On 07/08/2025	Bond Future	0.00		122.10923	122.10923	0.00000	122.11861	122.11861			0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		122.24309	122.24309	0.00000	122.25170	122.25170			0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		124.61514	124.61514	0.00000	124.62355	124.62355			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		124.65964	124.65964	0.00000	124.66829	124.66829			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		121.40411	121.40411	0.00000	121.21106	121.21106			0.00	0.00	4,370,547.96	36	16,345.00
I2050	On 07/08/2025	Bond Future	0.00		121.44171	121.44171	0.00000	121.24463	121.24463			0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		123.81049	123.81049	0.00000	123.60910	123.60910			0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		123.80848	123.80848	0.00000	123.60282	123.60282			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		126.12457	126.12457	0.00000	125.91453	125.91453			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		378.31400	378.31400	0.00000	378.05900	378.05900			0.00	0.00	0.00	0	886.00
IGOV	On 07/08/2025	Index Future	0.00		385.78700	385.78700	0.00000	385.52600	385.52600			0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		393.31800	393.31800	0.00000	393.05000	393.05000			0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		400.95800	400.95800	0.00000	400.68400	400.68400			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		408.47600	408.47600	0.00000	408.19600	408.19600			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	0.00	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	0.00	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	0.00	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
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	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	8.32555	107.31585	0.00000	8.29130	107.36758	1.39	0.00	0.00	0.00	0	154,610.00
R186	On 07/08/2025		Bond Future	0.00	8.41002	104.10001	0.00000	8.36921	104.15243	1.44	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,204.34000	1.20434	0.00000	1,246.64000	1.24664	1,204.340	1.87	0.78	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	51.90000	0.05190	0.00000	48.85000	0.04885	51.900	2.23	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.55106	106.10527	0.00000	8.50074	106.15838	1.25	0.00	0.00	0.00	0	447.00
R186	On 05/02/2026		Bond Future	0.00	8.79481	102.83158	0.00000	8.72940	102.88541	1.10	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	9.37469	104.72777	0.00000	9.28180	104.78216	0.82	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
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	0.00	0	0.00
R202	On 08/05/2025		Bond Future	0.00	271.52763	271.52763	0.00000	272.34965	272.34965	0.00	0.00	4,344,442.08	0.00	16	1,084.00
R202	On 07/08/2025		Bond Future	0.00	271.67057	271.67057	0.00000	272.50862	272.50862	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	276.97013	276.97013	0.00000	277.82356	277.82356	0.00	0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	277.02678	277.02678	0.00000	277.89552	277.89552	0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	282.21038	282.21038	0.00000	283.09433	283.09433	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 06/02/2025		Bond Future	0.00	10.68000	90.10605	0.00000	10.68000	90.10605	5.20	0.00	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	0.00	9.21263	97.67500	0.00000	9.16038	97.86615	4.83	0.00	24,418,750.00	0.00	250	61,207.00
R2030	On 08/05/2025		Bond Future	8.68 Call	279.57000	0.27957	0.00000	326.19000	0.32619	279.570	5.02	0.21	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	314.15000	0.31415	0.00000	364.73000	0.36473	314.150	5.04	0.23	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	576.92000	0.57692	0.00000	652.54000	0.65254	576.920	5.18	0.35	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	949.63000	0.94963	0.00000	1,051.32000	1.05132	949.630	5.33	0.49	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	1,025.47000	1.02547	0.00000	1,131.56000	1.13156	1,025.470	5.35	0.51	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,524.26000	1.52426	0.00000	1,653.81000	1.65381	1,524.260	5.50	0.64	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	557.88000	0.55788	0.00000	504.35000	0.50435	557.880	5.56	(0.32)	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	220.88000	0.22088	0.00000	197.02000	0.19702	220.880	5.87	(0.15)	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	4,012.57	0.0000	4.01257	0.00000	4,191.66	0.00000	4,012.570	6.04	0.92	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	5,248.37	0.0000	5.24837	0.00000	5,435.26	0.00000	5,248.370	6.04	0.97	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	0.30	0.0000	0.00030	0.00000	0.25	0.00000	0.300	6.04	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	0.04	0.0000	0.00004	0.00000	0.03	0.00000	0.040	6.04	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.30574	95.56997	0.00000	9.24997	95.76454			4.67	0.00	0.00	0	47,294.00
R2030	On 07/08/2025	Bond Future	8.72	Call	536.64	0.0000	0.53664	0.00000	594.65	0.00000	536.640	4.92	0.27	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,246.41	0.0000	1.24641	0.00000	1,344.54	0.00000	1,246.410	5.23	0.47	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	766.51	0.0000	0.76651	0.00000	711.16	0.00000	766.510	5.61	(0.31)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	4,282.54	0.0000	4.28254	0.00000	4,452.42	0.00000	4,282.540	5.89	0.86	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	8.14	0.0000	0.00814	0.00000	7.17	0.00000	8.140	5.89	(0.01)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.40593	97.41072	0.00000	9.34633	97.60875			4.45	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	690.17	0.0000	0.69017	0.00000	751.34	0.00000	690.170	4.70	0.29	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,379.32	0.0000	1.37932	0.00000	1,473.33	0.00000	1,379.320	5.00	0.45	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	920.55	0.0000	0.92055	0.00000	864.47	0.00000	920.550	5.51	(0.31)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.52456	95.27010	0.00000	9.46055	95.47166			4.27	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.69181	97.02708	0.00000	9.62282	97.23198			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		9.91839	92.77012	0.00000	9.87228	92.98472			7.46	0.00	0.00	0	126,928.00
R2032	On 08/05/2025	Bond Future	9.40	Call	437.89	0.0000	0.43789	0.00000	496.42	0.00000	437.890	7.23	0.23	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	461.18	0.0000	0.46118	0.00000	521.85	0.00000	461.180	7.24	0.24	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	1,322.11	0.0000	1.32211	0.00000	1,439.44	0.00000	1,322.110	7.59	0.50	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,370.73	0.0000	1.37073	0.00000	1,490.39	0.00000	1,370.730	7.61	0.51	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	735.49	0.0000	0.73549	0.00000	677.77	0.00000	735.490	7.94	(0.31)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	193.68	0.0000	0.19368	0.00000	176.47	0.00000	193.680	8.65	(0.10)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.01809	94.57928	0.00000	9.96968	94.79780			7.19	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	9.40	Call	753.70	0.0000	0.75370	0.00000	820.28	0.00000	753.700	6.88	0.28	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,621.39	0.0000	1.62139	0.00000	1,730.23	0.00000	1,621.390	7.12	0.46	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	972.80	0.0000	0.97280	0.00000	914.49	0.00000	972.800	7.67	(0.30)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.13245	92.23968	0.00000	10.08154	92.46214			7.21	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	948.29	0.0000	0.94829	0.00000	1,017.34	0.00000	948.290	6.88	0.29	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,791.26	0.0000	1.79126	0.00000	1,895.21	0.00000	1,791.260	7.15	0.44	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,170.56	0.0000	1.17056	0.00000	1,111.72	0.00000	1,170.560	7.93	(0.29)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.26009	94.00725	0.00000	10.20646	94.23369			7.34	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.41402	91.58158	0.00000	10.35744	91.81183			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		10.14907	100.35697	0.00000	10.10312	100.60146			7.90	0.00	0.00	0	9,365.00
R2033	On 07/08/2025	Bond Future	0.00		10.25401	102.31401	0.00000	10.20587	102.56302			7.69	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.37284	99.24044	0.00000	10.32234	99.49394			7.82	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.50400	101.14175	0.00000	10.45096	101.39978			7.95	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.65972	97.96317	0.00000	10.60394	98.22555			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		10.62567	91.25520	0.00000	10.56449	91.59678			9.33	0.00	553,371,532.80	6,064	78,103.00
R2035	On 08/05/2025	Bond Future	10.08	Call	491.36	0.0000	0.49136	0.00000	579.34	0.00000	491.360	8.81	0.22	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,175.56	0.0000	1.17556	0.00000	1,330.20	0.00000	1,175.560	9.25	0.41	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	1,545.34	0.0000	1.54534	0.00000	1,726.21	0.00000	1,545.340	9.44	0.48	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	988.96000	0.98896	0.00000	889.16000	0.88916	988.960	9.92	(0.33)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	892.34000	0.89234	0.00000	800.82000	0.80082	892.340	10.00	(0.31)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,885.59000	4.88559	0.00000	5,182.38000	5.18238	4,885.590	10.62	0.84	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	251.68000	0.25168	0.00000	222.32000	0.22232	251.680	10.93	(0.11)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	29.55000	0.02955	0.00000	25.75000	0.02575	29.550	11.95	(0.02)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	4.01000	0.00401	0.00000	3.44000	0.00344	4.010	11.95	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.73290	93.03514	0.00000	10.66916	93.38313		9.18	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	10.08	Call	926.34000	0.92634	0.00000	1,030.80000	1.03080	926.340	8.76	0.27	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,010.56000	2.01056	0.00000	2,180.57000	2.18057	2,010.560	9.27	0.46	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1,334.50000	1.33450	0.00000	1,237.19000	1.23719	1,334.500	10.09	(0.31)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,277.53000	1.27753	0.00000	1,183.79000	1.18379	1,277.530	10.14	(0.30)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.85481	90.32176	0.00000	10.78835	90.67619		9.40	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	920.84000	0.92084	0.00000	1,012.54000	1.01254	920.840	8.78	0.24	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,175.56000	1.17556	0.00000	1,284.34000	1.28434	1,175.560	8.88	0.29	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,802.06000	1.80206	0.00000	1,946.18000	1.94618	1,802.060	9.10	0.38	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,197.97000	2.19797	0.00000	2,360.68000	2.36068	2,197.970	9.24	0.43	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,214.02000	3.21402	0.00000	3,415.46000	3.41546	3,214.020	9.60	0.54	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,797.35000	1.79735	0.00000	1,687.54000	1.68754	1,797.350	10.09	(0.33)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,766.47000	1.76647	0.00000	1,658.24000	1.65824	1,766.470	10.11	(0.33)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,458.77000	1.45877	0.00000	1,366.86000	1.36686	1,458.770	10.35	(0.28)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,140.83000	1.14083	0.00000	1,066.72000	1.06672	1,140.830	10.64	(0.23)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		10.98926	92.05307	0.00000	10.91985	92.41400		9.69	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		11.13681	89.24635	0.00000	11.06435	89.61357		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		11.07212	85.70716	0.00000	11.01627	86.02661		9.94	0.00	0.00	0	63,566.00
R2037	On 08/05/2025	Bond Future	10.50	Call	553.95000	0.55395	0.00000	638.57000	0.63857	553.950	10.29	0.23	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	1,632.49000	1.63249	0.00000	1,799.25000	1.79925	1,632.490	11.01	0.47	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	1,017.09000	1.01709	0.00000	929.87000	0.92987	1,017.090	11.66	(0.31)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,993.89000	7.99389	0.00000	8,299.62000	8.29962	7,993.890	12.74	0.94	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,471.56000	11.47156	0.00000	11,788.93000	11.78893	11,471.560	12.74	0.99	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,699.74000	11.69974	0.00000	12,017.39000	12.01739	11,699.740	12.74	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.19178	83.11801	0.00000	11.13372	83.44342		10.32	0.00	0.00	0	73,915.00
R2037	On 07/08/2025	Bond Future	10.34	Call	698.05000	0.69805	0.00000	776.05000	0.77605	698.050	10.13	0.22	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	944.50000	0.94450	0.00000	1,040.57000	1.04057	944.500	10.32	0.27	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,032.35000	1.03235	0.00000	1,134.32000	1.13432	1,032.350	10.38	0.29	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,202.82000	1.20282	0.00000	1,315.55000	1.31555	1,202.820	10.50	0.32	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,044.52000	2.04452	0.00000	2,200.71000	2.20071	2,044.520	10.97	0.45	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,921.27000	2.92127	0.00000	2,760.27000	2.76027	2,921.270	11.06	(0.53)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,057.15000	2.05715	0.00000	1,934.46000	1.93446	2,057.150	11.53	(0.41)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,349.52000	1.34952	0.00000	1,263.05000	1.26305	1,349.520	12.04	(0.29)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,334.94000	1.33494	0.00000	1,249.26000	1.24926	1,334.940	12.05	(0.29)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	921.78000	0.92178	0.00000	859.80000	0.85980	921.780	12.48	(0.21)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.31302	84.71854	0.00000	11.25271	85.04997		10.13	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,246.98000	1.24698	0.00000	1,348.63000	1.34863	1,246.980	10.13	0.28	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,327.34000	2.32734	0.00000	2,478.33000	2.47833	2,327.340	10.67	0.43	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
R2037	On 06/11/2025	Bond Future	12.16 Put	1,602.45000	1.60245	0.00000	1,516.68000	1.51668	1,602.450	11.98	(0.28)	0.00	0	300.00	
R2037	On 05/02/2026	Bond Future	0.00	11.44523	82.08359	0.00000	11.38247	82.42117		11.15	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	10.90 Call	2,421.55000	2.42155	0.00000	2,562.51000	2.56251	2,421.550	11.29	0.40	0.00	0	1,970.00	
R2037	On 05/02/2026	Bond Future	12.27 Put	2,224.84000	2.22484	0.00000	2,126.17000	2.12617	2,224.840	12.66	(0.31)	0.00	0	1,970.00	
R2037	On 07/05/2026	Bond Future	0.00	11.59999	83.59566	0.00000	11.53465	83.93918		10.61	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 06/02/2025	Bond Future	0.00	11.24000	101.49956	0.00000	11.24000	101.49956		10.02	0.00	0.00	0	0.00	
R2038	On 08/05/2025	Bond Future	0.00	11.13338	99.50527	0.00000	11.07754	99.87894		10.34	0.00	0.00	0	9,099.00	
R2038	On 07/08/2025	Bond Future	0.00	11.25146	101.44566	0.00000	11.19340	101.82637		10.24	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	0.00	11.38057	97.91378	0.00000	11.32016	98.30148		10.59	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	10.98 Call	2,343.53000	2.34353	0.00000	2,508.19000	2.50819	2,343.530	10.31	0.40	0.00	0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33 Put	1,620.67000	1.62067	0.00000	1,529.30000	1.52930	1,620.670	11.85	(0.26)	0.00	0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00	11.51897	99.78924	0.00000	11.45606	100.18409		11.11	0.00	0.00	0	0.00	
R2038	On 07/05/2026	Bond Future	0.00	11.67564	96.14350	0.00000	11.61007	96.54529		11.16	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	
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 06/02/2025	Bond Future	0.00	12.95000	74.42537	0.00000	12.95000	74.42537		11.01	0.00	0.00	0	0.00	
R2040	On 08/05/2025	Bond Future	0.00	11.40477	85.54066	0.00000	11.36976	85.75617		10.86	0.00	16,937,050.68	198	31,866.00	
R2040	On 08/05/2025	Bond Future	12.75 Call	7,888.08000	7.88808	0.00000	8,092.17000	8.09217	7,888.080	13.94	0.92	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43 Call	11,195.65000	11.19565	0.00000	11,408.86000	11.40886	11,195.650	13.94	0.98	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50 Call	11,532.61000	11.53261	0.00000	11,746.21000	11.74621	11,532.610	13.94	0.98	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00	11.52672	82.69759	0.00000	11.49039	82.91703		11.34	0.00	386,363,140.48	4,672	37,840.00	
R2040	On 06/11/2025	Bond Future	0.00	11.64947	84.28990	0.00000	11.61181	84.51329		11.15	0.00	0.00	0	0.00	
R2040	On 05/02/2026	Bond Future	0.00	11.78251	81.39605	0.00000	11.74340	81.62349		12.36	0.00	0.00	0	0.00	
R2040	On 07/05/2026	Bond Future	0.00	11.93575	82.89489	0.00000	11.89512	83.12623		11.79	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	
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	0.00	
R2044	On 08/05/2025	Bond Future	0.00	11.55638	81.11593	0.00000	11.51620	81.36888		11.85	0.00	554,670,729.34	6,838	72,418.00	
R2044	On 08/05/2025	Bond Future	10.85 Call	399.95000	0.39995	0.00000	451.40000	0.45140	399.950	11.60	0.17	0.00	0	9,000.00	
R2044	On 08/05/2025	Bond Future	10.92 Call	492.50000	0.49250	0.00000	552.13000	0.55213	492.500	11.72	0.20	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	11.35 Call	1,384.01000	1.38401	0.00000	1,500.66000	1.50066	1,384.010	12.45	0.41	0.00	0	9,000.00	
R2044	On 08/05/2025	Bond Future	11.65 Put	1,750.84000	1.75084	0.00000	1,653.16000	1.65316	1,750.840	12.97	(0.44)	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	11.76 Put	1,481.50000	1.48150	0.00000	1,396.42000	1.39642	1,481.500	13.16	(0.39)	0.00	0	9,000.00	
R2044	On 08/05/2025	Bond Future	12.40 Put	520.65000	0.52065	0.00000	487.27000	0.48727	520.650	14.24	(0.17)	0.00	0	2,490.00	
R2044	On 07/08/2025	Bond Future	0.00	11.67407	78.31188	0.00000	11.63241	78.56955		12.40	0.00	0.00	0	16.00	
R2044	On 06/11/2025	Bond Future	0.00	11.79198	79.81967	0.00000	11.74884	80.08204		12.21	0.00	0.00	0	0.00	
R2044	On 05/02/2026	Bond Future	0.00	11.91921	76.96532	0.00000	11.87446	77.23250		13.58	0.00	0.00	0	0.00	
R2044	On 07/05/2026	Bond Future	0.00	12.06455	78.38237	0.00000	12.01811	78.65417		12.96	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 06/02/2025	Bond Future	0.00	12.91000	73.53219	0.00000	12.91000	73.53219		12.24	0.00	0.00	0	0.00	
R2048	On 08/05/2025	Bond Future	0.00	11.48031	79.81391	0.00000	11.45050	80.00877		12.67	0.00	0.00	0	269,320.00	
R2048	On 07/08/2025	Bond Future	0.00	11.58503	81.37072	0.00000	11.55418	81.56914		12.60	0.00	0.00	0	0.00	
R2048	On 06/11/2025	Bond Future	0.00	11.69968	78.49590	0.00000	11.66774	78.69787		13.09	0.00	0.00	0	0.00	
R2048	On 05/02/2026	Bond Future	0.00	11.82323	80.00014	0.00000	11.79010	80.20579		13.47	0.00	0.00	0	0.00	
R2048	On 07/05/2026	Bond Future	0.00	11.95423	77.03367	0.00000	11.91990	77.24279		13.77	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	

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	11.45779	102.73086	0.00000	11.42271	103.02786		12.79	0.00	0.00	0	22,674.00
R2053	On 07/08/2025	Bond Future	0.00	11.56324	104.73418	0.00000	11.52692	105.03651		12.71	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.67696	100.88713	0.00000	11.63929	101.19508		13.21	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.79728	102.81946	0.00000	11.75821	103.13290		13.12	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00	11.93116	98.85214	0.00000	11.89058	99.17104		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	10.86481	71.67539	0.00000	10.81414	71.92976		10.75	0.00	0.00	0	16,471.00
R209	On 07/08/2025	Bond Future	0.00	10.96851	73.07313	0.00000	10.91597	73.33230		10.67	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.08229	71.32816	0.00000	11.02778	71.59207		10.93	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.20464	72.69506	0.00000	11.14804	72.96381		11.48	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00	11.34381	70.88480	0.00000	11.28500	71.15824		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	244.60532	244.60532	0.00000	244.48311	244.48311		0.00	0.00	0.00	0	1,398.00
R210	On 07/08/2025	Bond Future	0.00	249.43514	249.43514	0.00000	249.30976	249.30976		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	250.89349	250.89349	0.00000	250.76400	250.76400		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	255.76303	255.76303	0.00000	255.63026	255.63026		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	257.08356	257.08356	0.00000	256.94800	256.94800		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	9.59267	90.05806	0.00000	9.54108	90.26779		6.63	0.00	0.00	0	101,769.00
R213	On 07/08/2025	Bond Future	0.00	9.68289	91.81469	0.00000	9.62846	92.02826		6.30	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.79369	90.03006	0.00000	9.73615	90.24743		6.25	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.92144	91.75631	0.00000	9.86040	91.97759		6.04	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	10.07144	89.89743	0.00000	10.00665	90.12243		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	11.30218	66.27681	0.00000	11.26721	66.46300		12.32	0.00	5,699,805.66	86	16,424.00
R214	On 07/08/2025	Bond Future	0.00	11.40352	67.56956	0.00000	11.36738	67.75919		12.25	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.51515	65.57133	0.00000	11.47779	65.76439		12.65	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.63554	66.82819	0.00000	11.59686	67.02478		13.35	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.76385	64.76161	0.00000	11.72384	64.96155		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 :										1,561,029,669.25		18,244	1,417,678.00	
Grand Total:										1,561,029,669.25		18,244	1,417,678.00	