

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/06/2025

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 07/08/2025	Index Future	0.00		1,146.47700		1,146.47700	0.00000	1,148.31500	1,148.31500		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,168.09300		1,168.09300	0.00000	1,169.96400	1,169.96400		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,189.82600		1,189.82600	0.00000	1,191.72900	1,191.72900		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,211.62000		1,211.62000	0.00000	1,213.55300	1,213.55300		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,233.31400		1,233.31400	0.00000	1,235.27900	1,235.27900		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,382.55500		1,382.55500	0.00000	1,386.52800	1,386.52800		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,408.62200		1,408.62200	0.00000	1,412.66800	1,412.66800		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,434.83100		1,434.83100	0.00000	1,438.94900	1,438.94900		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,461.11200		1,461.11200	0.00000	1,465.30000	1,465.30000		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,487.27300		1,487.27300	0.00000	1,491.53200	1,491.53200		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,177.05100		1,177.05100	0.00000	1,177.93100	1,177.93100		0.00	0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,199.24300		1,199.24300	0.00000	1,200.13800	1,200.13800		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,221.55600		1,221.55600	0.00000	1,222.46500	1,222.46500		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,243.93000		1,243.93000	0.00000	1,244.85200	1,244.85200		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,266.20400		1,266.20400	0.00000	1,267.13800	1,267.13800		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 07/08/2025	Bond Future	0.00		10.81910		85.44137	0.00000	10.79475	85.55546		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.95657		83.27798	0.00000	10.93111	83.39416		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.11265		84.84592	0.00000	11.08601	84.96408		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.27981		82.62170	0.00000	11.25194	82.74176		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.46793		84.13021	0.00000	11.43872	84.25215		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 07/08/2025	Bond Future	0.00		11.49565		80.47267	0.00000	11.51233	80.37142		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.61648		77.74420	0.00000	11.63381	77.64089		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.74568		79.20725	0.00000	11.76369	79.10183		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.88665		76.40863	0.00000	11.90541	76.30100		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.03772		77.80138	0.00000	12.05728	77.69144		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 07/08/2025	GOVI	0.00		1,158.72600		1,158.72600	0.00000	1,159.69800	1,159.69800		0.00	0.00	81,110,820.00	7	608.00
GOVI	On 06/11/2025	GOVI	0.00		1,180.57200		1,180.57200	0.00000	1,181.56100	1,181.56100		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,202.53800		1,202.53800	0.00000	1,203.54300	1,203.54300		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,224.56400		1,224.56400	0.00000	1,225.58300	1,225.58300		0.00	0.00	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,246.49000		1,246.49000	0.00000	1,247.52400	1,247.52400		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 07/08/2025	Bond Future	0.00		138.18626		138.18626	0.00000	138.32767	138.32767		0.00	0.00	0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.38672		139.38672	0.00000	139.53048	139.53048		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.01233		142.01233	0.00000	142.15839	142.15839		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.18299		143.18299	0.00000	143.33030	143.33030		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		145.80413		145.80413	0.00000	145.95362	145.95362		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 Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.58133	130.58133	0.00000	130.43745	130.43745			0.00	0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.53594	131.53594	0.00000	131.38913	131.38913			0.00	0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		134.01374	134.01374	0.00000	133.86376	133.86376			0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.93376	134.93376	0.00000	134.77970	134.77970			0.00	0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.40403	137.40403	0.00000	137.24659	137.24659			0.00	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	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		139.15976	139.15976	0.00000	139.15041	139.15041			0.00	0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.81719	141.81719	0.00000	141.80736	141.80736			0.00	0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.32154	142.32154	0.00000	142.31002	142.31002			0.00	0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.95843	144.95843	0.00000	144.94626	144.94626			0.00	0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.41054	145.41054	0.00000	145.39542	145.39542			0.00	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	0.00	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	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.50431	119.50431	0.00000	119.49628	119.49628			0.00	0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.52624	119.52624	0.00000	119.51758	119.51758			0.00	0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		121.77729	121.77729	0.00000	121.76832	121.76832			0.00	0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.73730	121.73730	0.00000	121.72595	121.72595			0.00	0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.96424	123.96424	0.00000	123.95244	123.95244			0.00	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	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		118.64345	118.64345	0.00000	118.73368	118.73368			0.00	0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.90916	120.90916	0.00000	121.00083	121.00083			0.00	0.00	0.00	0.00	0	4,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.77202	120.77202	0.00000	120.86420	120.86420			0.00	0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.00955	123.00955	0.00000	123.10309	123.10309			0.00	0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.80752	122.80752	0.00000	122.89987	122.89987			0.00	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	0.00	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	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		381.13300	381.13300	0.00000	382.98600	382.98600			0.00	0.00	0.00	0.00	0	724.00
IGOV	On 06/11/2025	Index Future	0.00		388.41100	388.41100	0.00000	390.29900	390.29900			0.00	0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.72900	395.72900	0.00000	397.65100	397.65100			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.06600	403.06600	0.00000	405.02300	405.02300			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.37100	410.37100	0.00000	412.36200	412.36200			0.00	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	0.00	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 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

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
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 07/08/2025	Bond Future	0.00		7.86241		104.80662	0.00000	7.86883	104.79830			0.91	0.00	65,189,717.64	622	179,920.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,740.06000		1.74006	0.00000	1,731.82000	1.73182	1,740.060		1.48	1.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.01000		0.00001	0.00000	0.01000	0.00001	0.010		1.78	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.91216		106.78257	0.00000	7.92023	106.77398			0.91	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		8.03072		103.46325	0.00000	8.04161	103.45420			0.83	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.30921		105.35492	0.00000	8.32536	105.34536			0.66	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.01649		101.95081	0.00000	9.04505	101.94069			0.46	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 07/08/2025	Bond Future	0.00		269.44828		269.44828	0.00000	269.43065	269.43065			0.00	0.00	102,929,242.96	382	573.00
R202	On 06/11/2025	Bond Future	0.00		274.59377		274.59377	0.00000	274.57552	274.57552			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.42666		274.42666	0.00000	274.40549	274.40549			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.51185		279.51185	0.00000	279.48937	279.48937			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.20205		279.20205	0.00000	279.17335	279.17335			0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	0.00		8.64473		97.90775	0.00000	8.60365	98.05535			4.28	0.00	181,031,429.75	1,849	122,605.00
R2030	On 07/08/2025	Bond Future	8.72	Call	860.79000		0.86079	0.00000	951.82000	0.95182	860.790		4.43	0.56	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,183.41000		2.18341	0.00000	2,314.29000	2.31429	2,183.410		4.80	0.86	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	20.54000		0.02054	0.00000	17.99000	0.01799	20.540		5.26	(0.03)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,325.30000		6.32530	0.00000	6,472.68000	6.47268	6,325.300		5.78	1.00	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.00000		0.00000	0.00000	0.00000	0.00000			5.79	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.71040		99.75350	0.00000	8.66650	99.90374			4.07	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,095.75000		1.09575	0.00000	1,177.56000	1.17756	1,095.750		4.18	0.51	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,206.80000		2.20680	0.00000	2,320.86000	2.32086	2,206.800		4.47	0.73	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	106.98000		0.10698	0.00000	97.83000	0.09783	106.980		5.00	(0.07)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.79447		97.60062	0.00000	8.74737	97.75337			4.02	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.90889		99.38469	0.00000	8.85816	99.53993			3.78	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.05690		97.16950	0.00000	9.00190	97.32720			3.69	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		9.35321		97.63883	0.00000	9.31274	97.82918			6.01	0.00	69,030,652.81	707	124,963.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,167.60000		1.16760	0.00000	1,281.05000	1.28105	1,167.600		6.52	0.54	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	2,822.76000		2.82276	0.00000	2,985.33000	2.98533	2,822.760		7.15	0.82	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	47.36000		0.04736	0.00000	42.73000	0.04273	47.360		7.98	(0.04)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.44130		95.31866	0.00000	9.39874	95.51248			6.06	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,478.65000		1.47865	0.00000	1,580.46000	1.58046	1,478.650		6.35	0.49	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,881.59000		2.88159	0.00000	3,023.05000	3.02305	2,881.590		6.77	0.70	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	171.99000		0.17199	0.00000	159.36000	0.15936	171.990		7.61	(0.08)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.54375		97.09090	0.00000	9.49894	97.28811			5.84	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.66104		94.70646	0.00000	9.61380	94.90695			5.83	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.79901		96.41477	0.00000	9.74910	96.61853			5.56	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		9.54589		106.06093	0.00000	9.50554	106.27998			6.67	0.00	0.00	0	7,026.00

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
R2033	On 06/11/2025	Bond Future	0.00		9.63758		103.01692	0.00000	9.59526	103.23999			6.80	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.74260		104.93215	0.00000	9.69818	105.15911			6.59	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.86144		101.80722	0.00000	9.81477	102.03799			6.71	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.99883		103.64277	0.00000	9.94970	103.87739			6.48	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	0.00		10.09588		96.59641	0.00000	10.03519	96.94557			7.70	0.00	22,120,577.89	229	87,198.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,206.66000		1.20666	0.00000	1,397.07000	1.39707	1,206.660		7.82	0.49	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.40	Put	628.17000		0.62817	0.00000	540.11000	0.54011	628.170		8.28	(0.29)	(148,689.66)	50	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	3,125.67000		3.12567	0.00000	3,415.21000	3.41521	3,125.670		8.54	0.79	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	172.51000		0.17251	0.00000	145.05000	0.14505	172.510		9.00	(0.10)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	55.49000		0.05549	0.00000	46.18000	0.04618	55.490		9.54	(0.04)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	49.37000		0.04937	0.00000	41.06000	0.04106	49.370		9.59	(0.03)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.19721		93.91366	0.00000	10.13395	94.26935			7.91	0.00	0.00	0	10,086.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,213.59000		1.21359	0.00000	1,358.78000	1.35878	1,213.590		7.82	0.38	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,641.01000		1.64101	0.00000	1,814.92000	1.81492	1,641.010		8.00	0.46	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,669.99000		2.66999	0.00000	2,895.40000	2.89540	2,669.990		8.37	0.60	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	2,775.05000		2.77505	0.00000	3,004.70000	3.00470	2,775.050		8.40	0.62	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,287.34000		3.28734	0.00000	3,535.61000	3.53561	3,287.340		8.56	0.67	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	1,017.97000		1.01797	0.00000	922.61000	0.92261	1,017.970		8.68	(0.30)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	4,740.74000		4.74074	0.00000	5,027.67000	5.02767	4,740.740		8.98	0.78	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	4,783.39000		4.78339	0.00000	5,071.21000	5.07121	4,783.390		8.99	0.79	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	331.94000		0.33194	0.00000	296.76000	0.29676	331.940		9.53	(0.11)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	321.82000		0.32182	0.00000	287.63000	0.28763	321.820		9.55	(0.11)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	228.96000		0.22896	0.00000	204.08000	0.20408	228.960		9.80	(0.08)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	148.23000		0.14823	0.00000	131.76000	0.13176	148.230		10.11	(0.06)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	139.32000		0.13932	0.00000	123.80000	0.12380	139.320		10.16	(0.05)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.31208		95.66006	0.00000	10.24607	96.02208			7.77	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	2,840.46000		2.84046	0.00000	3,051.41000	3.05141	2,840.460		7.95	0.56	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	4,604.72000		4.60472	0.00000	4,869.23000	4.86923	4,604.720		8.44	0.71	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	215.88000		0.21588	0.00000	195.87000	0.19587	215.880		9.74	(0.06)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.43220		92.90559	0.00000	10.36335	93.27393			7.98	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.56938		94.58181	0.00000	10.49742	94.95648			7.77	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	0.00		10.62612		86.36571	0.00000	10.58626	86.60120			9.14	0.00	43,182,855.00	500	140,631.00
R2037	On 07/08/2025	Bond Future	10.34	Call	567.55000		0.56755	0.00000	649.46000	0.64946	567.550		8.58	0.30	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	923.36000		0.92336	0.00000	1,034.07000	1.03407	923.360		8.78	0.41	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,057.94000		1.05794	0.00000	1,177.65000	1.17765	1,057.940		8.85	0.45	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,326.36000		1.32636	0.00000	1,461.77000	1.46177	1,326.360		8.98	0.52	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,695.56000		2.69556	0.00000	2,882.12000	2.88212	2,695.560		9.51	0.75	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	442.28000		0.44228	0.00000	400.62000	0.40062	442.280		9.61	(0.22)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	170.22000		0.17022	0.00000	153.09000	0.15309	170.220		10.13	(0.10)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	4,829.82000		4.82982	0.00000	5,049.54000	5.04954	4,829.820		10.18	0.91	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	156.25000		0.15625	0.00000	140.48000	0.14048	156.250		10.18	(0.09)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	52.54000		0.05254	0.00000	47.12000	0.04712	52.540		10.72	(0.03)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	50.96000		0.05096	0.00000	45.71000	0.04571	50.960		10.73	(0.03)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	17.77000		0.01777	0.00000	15.95000	0.01595	17.770		11.21	(0.01)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.73133		87.99384	0.00000	10.68995	88.23366			9.01	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,397.24000		1.39724	0.00000	1,502.86000	1.50286	1,397.240		8.71	0.40	0.00	0	300.00

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							
R2037	On 06/11/2025	Bond Future	11.00	Call	2,966.15	0000	2.96615		0.00000		3,124.71	0000	3.12471	2,966.150	9.34	0.63	0.00		0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	266.88	0000	0.26688		0.00000		249.14	0000	0.24914	266.880	10.86	(0.09)	0.00		0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.84872		85.37158		0.00000		10.80571		85.61566		9.39	0.00	0.00		0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,079.06	0000	2.07906		0.00000		2,195.01	0000	2.19501	2,079.060	9.29	0.45	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,810.87	0000	2.81087		0.00000		2,948.12	0000	2.94812	2,810.870	9.56	0.53	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,585.77	0000	1.58577		0.00000		1,512.60	0000	1.51260	1,585.770	10.11	(0.33)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	4,566.74	0000	4.56674		0.00000		4,740.17	0000	4.74017	4,566.740	10.16	0.68	0.00		0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	942.13	0000	0.94213		0.00000		895.80	0000	0.89580	942.130	10.71	(0.21)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	611.00	0000	0.61100		0.00000		579.86	0000	0.57986	611.000	11.19	(0.15)	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	376.67	0000	0.37667		0.00000		356.99	0000	0.35699	376.670	11.74	(0.09)	0.00		0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.98108		86.93147		0.00000		10.93637		87.17970		9.32	0.00	0.00		0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,003.13	0000	3.00313		0.00000		3,135.63	0000	3.13563	3,003.130	9.28	0.51	0.00		0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	920.68	0000	0.92068		0.00000		880.20	0000	0.88020	920.680	10.73	(0.18)	0.00		0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.13093		84.23994		0.00000		11.08435		84.49234		9.64	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 07/08/2025	Bond Future	0.00		10.70080		105.14540		0.00000		10.66091		105.42130		8.82	0.00	0.00		0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.81366		101.64283		0.00000		10.77219		101.92375		9.16	0.00	0.00		0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,991.51	0000	2.99151		0.00000		3,166.05	0000	3.16605	2,991.510	9.14	0.59	0.00		0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	259.59	0000	0.25959		0.00000		241.83	0000	0.24183	259.590	10.94	(0.08)	0.00		0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.93722		103.53234		0.00000		10.89408		103.81828		9.08	0.00	0.00		0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.07154		99.94019		0.00000		11.02665		100.23101		9.51	0.00	0.00		0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.21994		101.74136		0.00000		11.17318		102.03707		9.37	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
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 07/08/2025	Bond Future	0.00		11.01400		85.87719		0.00000		11.03583		85.73811		9.99	0.00	339,214,900.50		3,950	57,582.00
R2040	On 07/08/2025	Bond Future	10.80	Call	805.77	0000	0.80577		0.00000		767.66	0000	0.76766	805.770	9.68	0.35	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	1,069.91	0000	1.06991		0.00000		1,022.55	0000	1.02255	1,069.910	9.83	0.43	0.00		0	680.00
R2040	On 07/08/2025	Bond Future	11.00	Call	1,378.34	0000	1.37834		0.00000		1,321.33	0000	1.32133	1,378.340	9.99	0.50	0.00		0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	1,729.41	0000	1.72941		0.00000		1,662.71	0000	1.66271	1,729.410	10.15	0.57	0.00		0	250.00
R2040	On 07/08/2025	Bond Future	11.20	Put	944.82	0000	0.94482		0.00000		1,007.76	0000	1.00776	944.820	10.31	(0.37)	0.00		0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	2,997.09	0000	2.99709		0.00000		2,903.77	0000	2.90377	2,997.090	10.64	0.75	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	11.50	Put	456.88	0000	0.45688		0.00000		495.22	0000	0.49522	456.880	10.80	(0.21)	0.00		0	680.00
R2040	On 07/08/2025	Bond Future	12.00	Put	119.89	0000	0.11989		0.00000		133.63	0000	0.13363	119.890	11.62	(0.07)	0.00		0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.12317		87.49607		0.00000		11.14582		87.35428		9.88	0.00	0.00		0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.24383		84.61403		0.00000		11.26740		84.46930		10.35	0.00	0.00		0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,029.21	0000	5.02921		0.00000		4,935.10	0000	4.93510	5,029.210	11.09	0.69	0.00		0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	370.33	0000	0.37033		0.00000		385.88	0000	0.38588	370.330	12.95	(0.09)	0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.37784		86.15977		0.00000		11.40237		86.01214		10.29	0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,572.54	0000	1.57254		0.00000		1,530.18	0000	1.53018	1,572.540	9.66	0.32	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,578.97	0000	2.57897		0.00000		2,518.83	0000	2.51883	2,578.970	9.94	0.44	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,508.95	0000	2.50895		0.00000		2,571.58	0000	2.57158	2,508.950	10.52	(0.39)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,925.58	0000	1.92558		0.00000		1,977.13	0000	1.97713	1,925.580	10.86	(0.31)	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,636.49	0000	1.63649		0.00000		1,682.01	0000	1.68201	1,636.490	11.08	(0.27)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,255.05	0000	1.25505		0.00000		1,291.98	0000	1.29198	1,255.050	11.43	(0.22)	0.00		0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.52807		83.20339		0.00000		11.55366		83.05279							

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
R2044	On 07/08/2025	Bond Future	11.30	Call	1,410.61	000	1.41061	0.00000	1,367.43	000	1.36743	1,410.610	10.53	0.51	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	368.99	000	0.36899	0.00000	396.24	000	0.39624	368.990	11.49	(0.17)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	141.78	000	0.14178	0.00000	155.02	000	0.15502	141.780	12.11	(0.08)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.40	881	82.20090	0.00000	11.42	611	82.09087		10.75	0.00	0.00	0	71,579.00
R2044	On 06/11/2025	Bond Future	12.00	Put	1,010.78	000	1.01078	0.00000	1,046.38	000	1.04638	1,010.780	11.53	(0.26)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	763.11	000	0.76311	0.00000	792.01	000	0.79201	763.110	11.85	(0.21)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	711.13	000	0.71113	0.00000	738.53	000	0.73853	711.130	11.93	(0.19)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.52	909	79.34555	0.00000	11.54	707	79.23327		11.29	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.66	136	80.79496	0.00000	11.68	007	80.68032		11.23	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.80	869	77.86692	0.00000	11.82	820	77.74990		11.72	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.26	707	83.45801	0.00000	11.28	361	83.34708		10.78	0.00	0.00	0	207,482.00
R2048	On 06/11/2025	Bond Future	0.00		11.37	512	80.59105	0.00000	11.39	227	80.47792		11.25	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.49	353	82.08958	0.00000	11.51	136	81.97411		11.20	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.61	408	79.15002	0.00000	11.63	260	79.03221		11.77	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.74	713	80.57733	0.00000	11.76	642	80.45705		11.63	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.16	540	108.13690	0.00000	11.18	704	107.94655		10.83	0.00	0.00	0	22,800.00
R2053	On 06/11/2025	Bond Future	0.00		11.26	934	104.31243	0.00000	11.29	178	104.11841		11.31	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.38	121	106.25159	0.00000	11.40	453	106.05360		11.26	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.50	080	102.33193	0.00000	11.52	505	102.12997		11.84	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.63	087	104.17582	0.00000	11.65	612	103.96981		11.70	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.38	045	76.04684	0.00000	10.35	586	76.17475		8.94	0.00	27,757,096.60	365	11,125.00
R209	On 06/11/2025	Bond Future	0.00		10.47	794	74.32830	0.00000	10.45	244	74.45855		9.18	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.58	536	75.71033	0.00000	10.55	892	75.84280		9.12	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.70	250	73.94342	0.00000	10.67	507	74.07809		9.41	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.83	296	75.27731	0.00000	10.80	448	75.41415		9.23	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000	0.00000	6.25	000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		248.88	730	248.88730	0.00000	249.60	023	249.60023		0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.21	400	250.21400	0.00000	250.93	966	250.93966		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		254.92	693	254.92693	0.00000	255.66	561	255.66561		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.17	003	256.17003	0.00000	256.91	921	256.91921		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		260.85	821	260.85821	0.00000	261.62	021	261.62021		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.02	599	94.43480	0.00000	8.99	565	94.55808		5.35	0.00	56,472,010.40	598	17,782.00
R213	On 06/11/2025	Bond Future	0.00		9.10	813	92.66287	0.00000	9.07	606	92.78835		5.30	0.00	0.00	0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		9.20	780	94.38617	0.00000	9.17	381	94.51378		5.03	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.31	720	92.56048	0.00000	9.28	117	92.69012		4.92	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.45	098	94.23161	0.00000	9.41	264	94.36325		4.67	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		10.91	117	70.22551	0.00000	10.92	760	70.13430		10.42	0.00	9,199,541.81	131	8,556.00
R214	On 06/11/2025	Bond Future	0.00		11.01	091	68.25088	0.00000	11.02	791	68.15788		10.81	0.00	0.00	0	31,299.00

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
R214	On 05/02/2026	Bond Future	0.00		11.12060	69.52002	0.00000	11.13823	69.42513		10.76	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.23274	67.49280	0.00000	11.25103	67.39591		11.25	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.35694	68.71045	0.00000	11.37593	68.61161		11.14	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 :												1,038,801,715.70		9,907	1,486,765.00
Grand Total:												1,038,801,715.70		9,907	1,486,765.00