

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/07/2025

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		1,158.97300		1,158.97300	0.00000	1,158.52200	1,158.52200		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,180.84100		1,180.84100	0.00000	1,180.38100	1,180.38100		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,203.21100		1,203.21100	0.00000	1,202.74000	1,202.74000		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,225.62100		1,225.62100	0.00000	1,225.13800	1,225.13800		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,248.09000		1,248.09000	0.00000	1,247.59500	1,247.59500		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,403.27600		1,403.27600	0.00000	1,402.06400	1,402.06400		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,429.75400		1,429.75400	0.00000	1,428.51800	1,428.51800		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,456.83900		1,456.83900	0.00000	1,455.57800	1,455.57800		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,483.97200		1,483.97200	0.00000	1,482.68400	1,482.68400		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,511.17800		1,511.17800	0.00000	1,509.86200	1,509.86200		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,191.60200		1,191.60200	0.00000	1,191.00400	1,191.00400		0.00		0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,214.08500		1,214.08500	0.00000	1,213.47700	1,213.47700		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,237.08500		1,237.08500	0.00000	1,236.46300	1,236.46300		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,260.12600		1,260.12600	0.00000	1,259.48900	1,259.48900		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,283.22700		1,283.22700	0.00000	1,282.57500	1,282.57500		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		10.48110		87.04339	0.00000	10.50027	86.95146		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.60261		84.91226	0.00000	10.62269	84.81844		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.73520		86.54049	0.00000	10.75631	86.44454		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.87794		84.37476	0.00000	10.90024	84.27624		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.03696		85.95320	0.00000	11.06057	85.85199		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		11.31429		81.58689	0.00000	11.33325	81.46925		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.42811		78.88117	0.00000	11.44779	78.76118		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.54563		80.39345	0.00000	11.56609	80.27084		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.67450		77.64229	0.00000	11.69586	77.51669		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.81119		79.09283	0.00000	11.83351	78.96408		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		1,172.82000		1,172.82000	0.00000	1,172.27100	1,172.27100		0.00		0.00	11,728,200.00	1	613.00
GOVI	On 06/11/2025	GOVI	0.00		1,194.94900		1,194.94900	0.00000	1,194.39000	1,194.39000		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,217.58600		1,217.58600	0.00000	1,217.01400	1,217.01400		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,240.26400		1,240.26400	0.00000	1,239.67800	1,239.67800		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,263.00200		1,263.00200	0.00000	1,262.40200	1,262.40200		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		138.58976		138.58976	0.00000	138.75416	138.75416		0.00		0.00	0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.80114		139.80114	0.00000	139.96860	139.96860		0.00		0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.48239		142.48239	0.00000	142.65247	142.65247		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.70715		143.70715	0.00000	143.87968	143.87968		0.00		0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.40055		146.40055	0.00000	146.57499	146.57499		0.00		0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
I2031	On 07/08/2025	Bond Future	0.00		107.38151		107.38151	0.00000	107.37398	107.37398		3.74	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.43397		109.43397	0.00000	109.42622	109.42622		3.48	0.00	0.00	0	699.00
I2031	On 05/02/2026	Bond Future	0.00		109.14808		109.14808	0.00000	109.14022	109.14022		3.21	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.20427		111.20427	0.00000	111.19531	111.19531		2.92	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.86392		110.86392	0.00000	110.85482	110.85482		2.65	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 07/08/2025	Bond Future	0.00		130.49581		130.49581	0.00000	130.61972	130.61972		0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.45152		131.45152	0.00000	131.57763	131.57763		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.97269		133.97269	0.00000	134.10069	134.10069		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.93503		134.93503	0.00000	135.06465	135.06465		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.46406		137.46406	0.00000	137.59486	137.59486		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 07/08/2025	Bond Future	0.00		138.93984		138.93984	0.00000	138.70904	138.70904		0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.59551		141.59551	0.00000	141.36016	141.36016		0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.14611		142.14611	0.00000	141.90618	141.90618		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.82451		144.82451	0.00000	144.57884	144.57884		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.33814		145.33814	0.00000	145.08747	145.08747		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 07/08/2025	Bond Future	0.00		119.68514		119.68514	0.00000	119.50043	119.50043		0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.71370		119.71370	0.00000	119.52568	119.52568		0.00	0.00	0.00	0	7,206.00
I2046	On 05/02/2026	Bond Future	0.00		122.00965		122.00965	0.00000	121.81740	121.81740		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.01349		122.01349	0.00000	121.81713	121.81713		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.29913		124.29913	0.00000	124.09797	124.09797		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 07/08/2025	Bond Future	0.00		118.24098		118.24098	0.00000	118.42560	118.42560		0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.50123		120.50123	0.00000	120.68909	120.68909		0.00	0.00	0.00	0	5,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.39984		120.39984	0.00000	120.59131	120.59131		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.66858		122.66858	0.00000	122.86258	122.86258		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.51406		122.51406	0.00000	122.71153	122.71153		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 07/08/2025	Index Future	0.00		380.96200		380.96200	0.00000	380.99200	380.99200		0.00	0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		388.24300		388.24300	0.00000	388.27400	388.27400		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.69000		395.69000	0.00000	395.72000	395.72000		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.15000		403.15000	0.00000	403.18000	403.18000		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.62900		410.62900	0.00000	410.65800	410.65800		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
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

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
IS10	On 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	8.29500			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 07/08/2025	Bond Future	0.00		7.75822	104.94184	0.00000	7.73785	104.96830			0.84	0.00	0.00	0.00	0	160,391.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,874.64000	1.87464	0.00000	1,901.10000	1.90110	1,874.640		1.52	1.00	0.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000			1.72	0.00	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.78148	106.92192	0.00000	7.75629	106.94882			0.84	0.00	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		7.81683	103.64119	0.00000	7.78444	103.66818			0.79	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.94804	105.56912	0.00000	7.90322	105.59576			0.62	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.27332	102.21490	0.00000	8.19995	102.24105			0.42	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 07/08/2025	Bond Future	0.00		268.70079	268.70079	0.00000	268.67639	268.67639			0.00	0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		273.83674	273.83674	0.00000	273.81152	273.81152			0.00	0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.75332	273.75332	0.00000	273.72707	273.72707			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.91207	278.91207	0.00000	278.88303	278.88303			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.71312	278.71312	0.00000	278.68301	278.68301			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 07/08/2025	Bond Future	0.00		8.40265	98.78149	0.00000	8.40988	98.75526			4.40	0.00	0.00	0.00	0	126,479.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,337.50000	1.33750	0.00000	1,323.46000	1.32346	1,337.500		4.88	0.78	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,937.43000	2.93743	0.00000	2,914.18000	2.91418	2,937.430		5.38	0.96	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	1.56000	0.00156	0.00000	1.88000	0.00188	1.560		5.93	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,197.24000	7.19724	0.00000	7,171.02000	7.17102	7,197.240		6.34	1.00	0.00	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			6.34	0.00	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.45100	100.64532	0.00000	8.45875	100.61854			4.18	0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,537.33000	1.53733	0.00000	1,523.77000	1.52377	1,537.330		4.28	0.65	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,845.72000	2.84572	0.00000	2,825.87000	2.82587	2,845.720		4.55	0.84	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	36.70000	0.03670	0.00000	38.38000	0.03838	36.700		5.09	(0.03)	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.50519	98.54342	0.00000	8.51365	98.51569			4.15	0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.58655	100.37627	0.00000	8.59595	100.34718			3.91	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.69144	98.22334	0.00000	8.70198	98.19275			3.83	0.00	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		9.08909	98.88982	0.00000	9.10178	98.82925			6.18	0.00	0.00	0.00	0	136,637.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,833.03000	1.83303	0.00000	1,798.79000	1.79879	1,833.030		7.45	0.74	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,852.03000	3.85203	0.00000	3,800.38000	3.80038	3,852.030		8.31	0.93	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	6.95000	0.00695	0.00000	8.28000	0.00828	6.950		9.39	(0.01)	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.16307	96.59482	0.00000	9.17644	96.53300			6.22	0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,078.96000	2.07896	0.00000	2,046.18000	2.04618	2,078.960		6.51	0.62	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,751.60000	3.75160	0.00000	3,705.86000	3.70586	3,751.600		6.92	0.81	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	62.87000	0.06287	0.00000	66.48000	0.06648	62.870		7.77	(0.04)	0.00	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
R2032	On 05/02/2026	Bond Future	0.00		9.24305		98.42420	0.00000	9.25722	98.36084			5.99	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.33647		96.09480	0.00000	9.35161	96.02947			5.97	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.44523		97.87108	0.00000	9.46147	97.80361			5.67	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		9.30630		107.37053	0.00000	9.30896	107.35588			6.64	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.38589		104.35290	0.00000	9.38869	104.33792			6.81	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.47120		106.32919	0.00000	9.47423	106.31345			6.68	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.56932		103.26296	0.00000	9.57267	103.24611			6.51	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.68141		105.17114	0.00000	9.68515	105.15295			6.31	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		9.86476		97.93552	0.00000	9.88296	97.82913			7.95	0.00	0.00	0	98,900.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,783.46000		1.78346	0.00000	1,724.09000	1.72409	1,783.460		8.55	0.69	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	366.17000		0.36617	0.00000	402.97000	0.40297	366.170		8.77	(0.23)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	221.24000		0.22124	0.00000	247.24000	0.24724	221.240		9.03	(0.15)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	185.86000		0.18586	0.00000	208.80000	0.20880	185.860		9.12	(0.13)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	4,159.73000		4.15973	0.00000	4,067.49000	4.06749	4,159.730		9.43	0.93	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	28.42000		0.02842	0.00000	33.77000	0.03377	28.420		9.95	(0.02)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	5.51000		0.00551	0.00000	6.87000	0.00687	5.510		10.57	(0.01)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	4.66000		0.00466	0.00000	5.84000	0.00584	4.660		10.63	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.95602		95.27963	0.00000	9.97500	95.17117			8.15	0.00	0.00	0	11,545.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,355.84000		1.35584	0.00000	1,318.05000	1.31805	1,355.840		8.17	0.42	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,741.00000		1.74100	0.00000	1,695.96000	1.69596	1,741.000		8.33	0.49	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,277.21000		2.27721	0.00000	2,223.44000	2.22344	2,277.210		8.52	0.57	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,417.48000		1.41748	0.00000	1,468.67000	1.46867	1,417.480		8.60	(0.40)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1,129.79000		1.12979	0.00000	1,173.81000	1.17381	1,129.790		8.78	(0.34)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,501.81000		3.50181	0.00000	3,432.47000	3.43247	3,501.810		8.91	0.71	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,623.08000		3.62308	0.00000	3,552.46000	3.55246	3,623.080		8.94	0.72	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	826.43000		0.82643	0.00000	861.79000	0.86179	826.430		9.02	(0.26)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,206.98000		4.20698	0.00000	4,130.76000	4.13076	4,206.980		9.11	0.76	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	618.23000		0.61823	0.00000	646.83000	0.64683	618.230		9.23	(0.21)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,810.38000		5.81038	0.00000	5,722.50000	5.72250	5,810.380		9.53	0.86	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,856.53000		5.85653	0.00000	5,768.38000	5.76838	5,856.530		9.54	0.86	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	172.44000		0.17244	0.00000	182.91000	0.18291	172.440		10.09	(0.07)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	166.53000		0.16653	0.00000	176.71000	0.17671	166.530		10.11	(0.07)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	113.30000		0.11330	0.00000	120.69000	0.12069	113.300		10.36	(0.05)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	61.07000		0.06107	0.00000	65.51000	0.06551	61.070		10.45	(0.03)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	55.33000		0.05533	0.00000	59.43000	0.05943	55.330		10.45	(0.02)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.05436		97.08429	0.00000	10.07424	96.97339			8.01	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,772.66000		2.77266	0.00000	2,717.13000	2.71713	2,772.660		8.17	0.55	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,700.25000		3.70025	0.00000	3,634.54000	3.63454	3,700.250		8.44	0.64	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,216.41000		1.21641	0.00000	1,253.84000	1.25384	1,216.410		8.67	(0.29)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,664.89000		5.66489	0.00000	5,583.58000	5.58358	5,664.890		8.95	0.78	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	678.56000		0.67856	0.00000	702.52000	0.70252	678.560		9.18	(0.18)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	120.73000		0.12073	0.00000	126.60000	0.12660	120.730		10.02	(0.04)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.15770		94.38588	0.00000	10.17859	94.27212			8.23	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.27434		96.13101	0.00000	10.29636	96.01419			8.03	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		10.39521		87.74236	0.00000	10.40888	87.66002			9.38	0.00	53,522,839.60	610	142,804.00

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 07/08/2025	Bond Future	10.34	Call	850.35	0000	0.85035	0.00000	827.29	0000	0.82729	850.350	9.16	0.45	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,372.11	0000	1.37211	0.00000	1,336.90	0000	1.33690	1,372.110	9.38	0.60	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,561.98	0000	1.56198	0.00000	1,522.87	0000	1.52287	1,561.980	9.45	0.65	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,931.75	0000	1.93175	0.00000	1,885.77	0000	1.88577	1,931.750	9.58	0.72	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,667.89	0000	3.66789	0.00000	3,600.36	0000	3.60036	3,667.890	10.12	0.91	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	94.30	0000	0.09430	0.00000	106.31	0000	0.10631	94.300	10.22	(0.07)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	20.73	0000	0.02073	0.00000	24.40	0000	0.02440	20.730	10.74	(0.02)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	6,068.31	0000	6.06831	0.00000	5,989.26	0000	5.98926	6,068.310	10.79	0.98	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	18.09	0000	0.01809	0.00000	21.38	0000	0.02138	18.090	10.79	(0.02)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	3.11	0000	0.00311	0.00000	3.86	0000	0.00386	3.110	11.31	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	2.96	0000	0.00296	0.00000	3.68	0000	0.00368	2.960	11.32	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.54	0000	0.00054	0.00000	0.70	0000	0.00070	0.540	11.80	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.49	0000	89.39796	0.00000	10.50	0000	89.31395		9.25	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,971.00	0000	1.97100	0.00000	1,935.66	0000	1.93566	1,971.000	9.25	0.52	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,847.71	0000	3.84771	0.00000	3,793.86	0000	3.79386	3,847.710	9.92	0.73	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	134.10	0000	0.13410	0.00000	141.06	0000	0.14106	134.100	11.46	(0.05)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.59	0000	86.83239	0.00000	10.60	0000	86.74646		9.59	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,774.19	0000	2.77419	0.00000	2,734.42	0000	2.73442	2,774.190	9.76	0.53	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,633.10	0000	3.63310	0.00000	3,586.10	0000	3.58610	3,633.100	10.07	0.62	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,142.49	0000	1.14249	0.00000	1,169.90	0000	1.16990	1,142.490	10.64	(0.26)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,598.72	0000	5.59872	0.00000	5,539.33	0000	5.53933	5,598.720	10.69	0.75	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	652.79	0000	0.65279	0.00000	670.74	0000	0.67074	652.790	11.24	(0.16)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	410.93	0000	0.41093	0.00000	423.36	0000	0.42336	410.930	11.73	(0.11)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	222.43	0000	0.22243	0.00000	230.05	0000	0.23005	222.430	12.01	(0.06)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.71	0000	88.44698	0.00000	10.72	0000	88.35870		9.49	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,838.36	0000	3.83836	0.00000	3,791.83	0000	3.79183	3,838.360	9.69	0.59	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	681.12	0000	0.68112	0.00000	696.89	0000	0.69689	681.120	11.20	(0.14)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.84	0000	85.82217	0.00000	10.85	0000	85.73137		9.85	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		10.44	0000	106.96790	0.00000	10.44	0000	106.90793		8.83	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.54	0000	103.50134	0.00000	10.55	0000	103.44014		9.20	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,001.26	0000	4.00126	0.00000	3,965.19	0000	3.96519	4,001.260	9.18	0.71	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	89.88	0000	0.08988	0.00000	93.94	0000	0.09394	89.880	10.98	(0.03)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.64	0000	105.46142	0.00000	10.65	0000	105.39869		9.19	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.76	0000	101.93751	0.00000	10.77	0000	101.87274		9.19	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.89	0000	103.82063	0.00000	10.90	0000	103.75361		9.19	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		10.82	0000	87.11157	0.00000	10.81	0000	87.15367		10.22	0.00	181,540,511.88	2,084	58,639.00
R2040	On 07/08/2025	Bond Future	10.80	Call	1,053.14	0000	1.05314	0.00000	1,089.22	0000	1.08922	1,053.140	10.30	0.49	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	1,407.21	0000	1.40721	0.00000	1,447.02	0000	1.44702	1,407.210	10.46	0.58	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	345.38	0000	0.34538	0.00000	348.52	0000	0.34852	345.380	10.95	(0.20)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,811.59	0000	3.81159	0.00000	3,857.06	0000	3.85706	3,811.590	11.27	0.89	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	13.73	0000	0.01373	0.00000	14.67	0000	0.01467	13.730	12.22	(0.01)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		10.92	0000	88.75525	0.00000	10.91	0000	88.79805		10.10	0.00	0.00	0	2,048.00
R2040	On 05/02/2026	Bond Future	0.00		11.03	0000	85.92696	0.00000	11.02	0000	85.97025		10.53	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,947.06	0000	5.94706	0.00000	5,985.20	0000	5.98520	5,947.060	11.63	0.75	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	228.45	0000	0.22845	0.00000	228.26	0000	0.22826	228.450	13.20	(0.06)	0.00	0	475.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2040	On 07/05/2026	Bond Future	0.00		11.15405		87.52452	0.00000	11.14703	87.56785		10.45	0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,074.67000		2.07467	0.00000	2,096.35000	2.09635	2,074.670	10.15	0.38	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,297.59000		3.29759	0.00000	3,325.21000	3.32521	3,297.590	10.58	0.51	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,103.89000		2.10389	0.00000	2,094.84000	2.09484	2,103.890	11.26	(0.33)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,608.20000		1.60820	0.00000	1,601.63000	1.60163	1,608.200	11.62	(0.27)	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,363.82000		1.36382	0.00000	1,358.48000	1.35848	1,363.820	11.84	(0.23)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,042.42000		1.04242	0.00000	1,038.67000	1.03867	1,042.420	12.20	(0.18)	0.00		0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.28871		84.63178	0.00000	11.28155	84.67506		10.90	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 07/08/2025	Bond Future	0.00		11.08237		82.10373	0.00000	11.10637	81.94425		11.12	0.00	0.00		0	45,845.00
R2044	On 07/08/2025	Bond Future	10.63	Call	181.64000		0.18164	0.00000	168.82000	0.16882	181.640	10.52	0.13	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	2,035.93000		2.03593	0.00000	1,942.23000	1.94223	2,035.930	11.65	0.69	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	84.23000		0.08423	0.00000	99.95000	0.09995	84.230	12.62	(0.06)	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	19.79000		0.01979	0.00000	24.64000	0.02464	19.790	13.23	(0.02)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.18400		83.65289	0.00000	11.20885	83.49033		11.01	0.00	0.00		0	72,330.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,383.54000		2.38354	0.00000	2,304.45000	2.30445	2,383.540	11.01	0.54	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	919.29000		0.91929	0.00000	968.76000	0.96876	919.290	11.81	(0.25)	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	620.24000		0.62024	0.00000	656.94000	0.65694	620.240	12.22	(0.18)	0.00		0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	451.01000		0.45101	0.00000	479.57000	0.47957	451.010	12.54	(0.14)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	416.36000		0.41636	0.00000	443.15000	0.44315	416.360	12.62	(0.13)	0.00		0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.29152		80.85324	0.00000	11.31732	80.68731		11.50	0.00	0.00		0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.41079		82.35634	0.00000	11.43765	82.18662		11.42	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.54230		79.49328	0.00000	11.57034	79.31957		11.95	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 07/08/2025	Bond Future	0.00		11.07422		84.77092	0.00000	11.08259	84.71318		11.09	0.00	0.00		0	206,728.00
R2048	On 06/11/2025	Bond Future	0.00		11.17523		81.93008	0.00000	11.18391	81.87114		11.63	0.00	0.00		0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.28200		83.48187	0.00000	11.29105	83.42145		11.48	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.39094		80.59362	0.00000	11.40042	80.53137		11.98	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.50988		82.08318	0.00000	11.51983	82.01903		11.83	0.00	0.00		0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2053	On 07/08/2025	Bond Future	0.00		10.97323		109.85499	0.00000	10.98661	109.73373		11.06	0.00	0.00		0	22,710.00
R2053	On 06/11/2025	Bond Future	0.00		11.07004		106.06462	0.00000	11.08390	105.94106		11.54	0.00	0.00		0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.17037		108.07321	0.00000	11.18478	107.94688		11.63	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.27811		104.22072	0.00000	11.29316	104.09109		11.73	0.00	0.00		0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.39402		106.14569	0.00000	11.40976	106.01265		11.83	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 07/08/2025	Bond Future	0.00		10.11941		77.41970	0.00000	10.13755	77.32321		9.30	0.00	3,870,985.00		50	11,175.00
R209	On 06/11/2025	Bond Future	0.00		10.20690		75.72825	0.00000	10.22572	75.62992		9.92	0.00	0.00		0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.29887		77.16247	0.00000	10.31847	77.06194		9.66	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.40008		75.44616	0.00000	10.42055	75.34319		9.81	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.51160		76.84090	0.00000	10.53304	76.73524		9.51	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 07/08/2025	Bond Future	0.00		249.56292		249.56292	0.00000	249.22911	249.22911		0.00	0.00	0.00		0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.90866		250.90866	0.00000	250.56832	250.56832		0.00	0.00	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	ContractsTraded	Open Interest	
R210	On 05/02/2026	Bond Future	0.00		255.72076	255.72076	0.00000	255.37283	255.37283		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		257.06062	257.06062	0.00000	256.70505	256.70505		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.87756	261.87756	0.00000	261.51291	261.51291		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 07/08/2025	Bond Future	0.00		8.75431	95.54605	0.00000	8.76663	95.49530		5.59	0.00	477,730.25	5	21,480.00
R213	On 06/11/2025	Bond Future	0.00		8.82031	93.79660	0.00000	8.83336	93.74483		6.08	0.00	0.00	0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		8.89386	95.57320	0.00000	8.90780	95.52009		5.61	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		8.97557	93.79877	0.00000	8.99060	93.74387		5.31	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.07464	95.53384	0.00000	9.09092	95.47704		4.86	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 07/08/2025	Bond Future	0.00		10.77671	70.97879	0.00000	10.79502	70.87549		10.76	0.00	0.00	0	6,210.00
R214	On 06/11/2025	Bond Future	0.00		10.87170	69.01953	0.00000	10.89063	68.91425		11.34	0.00	0.00	0	31,324.00
R214	On 05/02/2026	Bond Future	0.00		10.97217	70.32678	0.00000	10.99181	70.21922		11.14	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.07519	68.33599	0.00000	11.09560	68.22588		11.52	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.18798	69.59943	0.00000	11.20924	69.48661		11.34	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 :											251,140,266.73		2,750	1,545,875.00	
Grand Total:											251,140,266.73		2,750	1,545,875.00	