

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/06/2025

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		1,146.25800		1,146.25800	0.00000	1,143.45800	1,143.45800		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,167.67700		1,167.67700	0.00000	1,164.82200	1,164.82200		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,189.29000		1,189.29000	0.00000	1,186.38000	1,186.38000		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,210.96200		1,210.96200	0.00000	1,207.99500	1,207.99500		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,232.50500		1,232.50500	0.00000	1,229.48200	1,229.48200		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,380.07500		1,380.07500	0.00000	1,374.81700	1,374.81700		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,405.86300		1,405.86300	0.00000	1,400.50300	1,400.50300		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,431.88500		1,431.88500	0.00000	1,426.42300	1,426.42300		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,457.97700		1,457.97700	0.00000	1,452.41100	1,452.41100		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,483.91500		1,483.91500	0.00000	1,478.24500	1,478.24500		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,175.37300		1,175.37300	0.00000	1,172.51500	1,172.51500		0.00		0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,197.33600		1,197.33600	0.00000	1,194.42200	1,194.42200		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,219.49900		1,219.49900	0.00000	1,216.52700	1,216.52700		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,241.72100		1,241.72100	0.00000	1,238.69100	1,238.69100		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,263.81200		1,263.81200	0.00000	1,260.72400	1,260.72400		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		10.82026		85.43594	0.00000	10.88868	85.11646		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.96094		83.25806	0.00000	11.03258	82.93237		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.11912		84.81726	0.00000	11.19428	84.48523		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.28849		82.58436	0.00000	11.36738	82.24595		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.47945		84.08218	0.00000	11.56243	83.73730		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		11.54320		80.18457	0.00000	11.59063	79.89884		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.66812		77.43697	0.00000	11.71738	77.14565		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.80060		78.88648	0.00000	11.85177	78.58948		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.94508		76.07419	0.00000	11.99831	75.77149		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.10011		77.45158	0.00000	12.15551	77.14306		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		1,157.10600		1,157.10600	0.00000	1,154.37300	1,154.37300		0.00		0.00	23,142,120.00	2	610.00
GOVI	On 06/11/2025	GOVI	0.00		1,178.72800		1,178.72800	0.00000	1,175.94200	1,175.94200		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,200.54600		1,200.54600	0.00000	1,197.70500	1,197.70500		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,222.42200		1,222.42200	0.00000	1,219.52600	1,219.52600		0.00		0.00	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,244.17000		1,244.17000	0.00000	1,241.21800	1,241.21800		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		138.40380		138.40380	0.00000	138.27265	138.27265		0.00		0.00	0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.58441		139.58441	0.00000	139.45076	139.45076		0.00		0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.19964		142.19964	0.00000	142.06309	142.06309		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.35921		143.35921	0.00000	143.21968	143.21968		0.00		0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		145.96609		145.96609	0.00000	145.82348	145.82348		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		130.60337	130.60337	0.00000	130.73088	130.73088			0.00	0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.53596	131.53596	0.00000	131.66574	131.66574			0.00	0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		134.00051	134.00051	0.00000	134.13235	134.13235			0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.90688	134.90688	0.00000	135.04049	135.04049			0.00	0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.36011	137.36011	0.00000	137.49569	137.49569			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		139.03951	139.03951	0.00000	139.17611	139.17611			0.00	0.00	5,561,580.40	0.00	40	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.67058	141.67058	0.00000	141.80957	141.80957			0.00	0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.15763	142.15763	0.00000	142.29851	142.29851			0.00	0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.77747	144.77747	0.00000	144.92034	144.92034			0.00	0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.20412	145.20412	0.00000	145.35253	145.35253			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		119.52586	119.52586	0.00000	119.51796	119.51796			0.00	0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.52735	119.52735	0.00000	119.51922	119.51922			0.00	0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		121.76647	121.76647	0.00000	121.75795	121.75795			0.00	0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.71340	121.71340	0.00000	121.70440	121.70440			0.00	0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.92523	123.92523	0.00000	123.91540	123.91540			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		118.46950	118.46950	0.00000	117.97242	117.97242			0.00	0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.71136	120.71136	0.00000	120.20472	120.20472			0.00	0.00	0.00	0.00	0	4,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.55820	120.55820	0.00000	120.04164	120.04164			0.00	0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.77993	122.77993	0.00000	122.25323	122.25323			0.00	0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.55478	122.55478	0.00000	122.02102	122.02102			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		381.03300	381.03300	0.00000	380.96600	380.96600			0.00	0.00	83,827,260.00	0.00	22	746.00
IGOV	On 06/11/2025	Index Future	0.00		388.24600	388.24600	0.00000	388.17700	388.17700			0.00	0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.52300	395.52300	0.00000	395.45200	395.45200			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.82000	402.82000	0.00000	402.74600	402.74600			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.07400	410.07400	0.00000	409.99800	409.99800			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		7.88399		104.77865	0.00000	7.90169	104.75571			0.91	0.00	0.00	0	179,920.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,712.32000		1.71232	0.00000	1,689.57000	1.68957	1,712.320		1.57	1.00	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			1.77	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.95579		106.73611	0.00000	7.97792	106.71255			0.91	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		8.10016		103.40558	0.00000	8.12941	103.38131			0.84	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.42550		105.28613	0.00000	8.46787	105.26108			0.66	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.24897		101.86848	0.00000	9.32208	101.84262			0.47	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		268.72580		268.72580	0.00000	269.38201	269.38201			0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		273.81146		273.81146	0.00000	274.47950	274.47950			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.60107		273.60107	0.00000	274.28112	274.28112			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.64381		278.64381	0.00000	279.33551	279.33551			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.27807		278.27807	0.00000	278.98537	278.98537			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		8.64791		97.89634	0.00000	8.70106	97.70581			4.43	0.00	5,580,091.38	57	122,742.00
R2030	On 07/08/2025	Bond Future	8.72	Call	849.92000		0.84992	0.00000	753.15000	0.75315	849.920		4.59	0.56	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,172.79000		2.17279	0.00000	2,016.17000	2.01617	2,172.790		5.00	0.86	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	20.90000		0.02090	0.00000	27.62000	0.02762	20.900		5.48	(0.03)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,313.97000		6.31397	0.00000	6,124.24000	6.12424	6,313.970		6.03	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			6.05	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.71878		99.72486	0.00000	8.77571	99.53053			4.23	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,104.21000		1.10421	0.00000	1,012.25000	1.01225	1,104.210		4.34	0.51	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,200.91000		2.20091	0.00000	2,065.70000	2.06570	2,200.910		4.61	0.72	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	115.25000		0.11525	0.00000	132.79000	0.13279	115.250		5.15	(0.08)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.80658		97.56140	0.00000	8.86785	97.36323			4.18	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.92511		99.33512	0.00000	8.99134	99.13304			3.95	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.07873		97.10699	0.00000	9.15084	96.90087			3.86	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		9.36107		97.60192	0.00000	9.42407	97.30670			6.21	0.00	16,592,326.40	170	124,948.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,144.53000		1.14453	0.00000	1,002.77000	1.00277	1,144.530		6.78	0.53	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	2,795.27000		2.79527	0.00000	2,567.42000	2.56742	2,795.270		7.48	0.81	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	50.50000		0.05050	0.00000	65.69000	0.06569	50.500		8.38	(0.04)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.45321		95.26451	0.00000	9.51955	94.96359			6.27	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,475.18000		1.47518	0.00000	1,339.28000	1.33928	1,475.180		6.55	0.48	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,862.63000		2.86263	0.00000	2,663.53000	2.66353	2,862.630		6.97	0.69	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	183.08000		0.18308	0.00000	212.13000	0.21213	183.080		7.81	(0.08)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.55849		97.02614	0.00000	9.62849	96.71937			6.04	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.67883		94.63109	0.00000	9.75282	94.31845			6.03	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.82068		96.32647	0.00000	9.89908	96.00789			5.77	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		9.55359		106.01920	0.00000	9.61653	105.67892			6.84	0.00	42,407,680.00	400	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		9.64907		102.95647	0.00000	9.71516	102.60965			7.01	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.75671		104.86019	0.00000	9.82622	104.50666			6.80	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.87834		101.72382	0.00000	9.95156	101.36352			6.90	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.01925		103.54547	0.00000	10.09653	103.17830			6.66	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		10.13409		96.37748	0.00000	10.20201	95.99002			7.90	0.00	0.00	0	86,387.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,140.64000		1.14064	0.00000	979.15000	0.97915	1,140.640		8.40	0.47	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.40	Put	729.96000		0.72996	0.00000	873.73000	0.87373	729.960		8.89	(0.32)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,982.64000		2.98264	0.00000	2,700.71000	2.70071	2,982.640		9.16	0.77	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	212.98000		0.21298	0.00000	269.10000	0.26910	212.980		9.62	(0.12)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	71.56000		0.07156	0.00000	94.24000	0.09424	71.560		10.16	(0.04)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	63.97000		0.06397	0.00000	84.58000	0.08458	63.970		10.22	(0.04)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.23993		93.67448	0.00000	10.31079	93.27957			8.14	0.00	0.00	0	10,086.00
R2035	On 06/11/2025	Bond Future	9.77	Call	865.20000		0.86520	0.00000	758.73000	0.75873	865.200		7.90	0.30	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,147.13000		1.14713	0.00000	1,016.80000	1.01680	1,147.130		8.05	0.36	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,556.96000		1.55696	0.00000	1,396.50000	1.39650	1,556.960		8.23	0.44	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	2,251.19000		2.25119	0.00000	2,473.17000	2.47317	2,251.190		8.31	(0.53)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,549.18000		2.54918	0.00000	2,331.34000	2.33134	2,549.180		8.60	0.58	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	2,651.01000		2.65101	0.00000	2,428.23000	2.42823	2,651.010		8.63	0.60	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	1,421.22000		1.42122	0.00000	1,583.68000	1.58368	1,421.220		8.70	(0.38)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,148.70000		3.14870	0.00000	2,903.83000	2.90383	3,148.700		8.79	0.65	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	1,108.69000		1.10869	0.00000	1,244.03000	1.24403	1,108.690		8.91	(0.31)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	4,569.58000		4.56958	0.00000	4,276.38000	4.27638	4,569.580		9.21	0.77	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	4,611.45000		4.61145	0.00000	4,317.09000	4.31709	4,611.450		9.22	0.77	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	368.31000		0.36831	0.00000	424.34000	0.42434	368.310		9.76	(0.12)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	357.36000		0.35736	0.00000	411.99000	0.41199	357.360		9.78	(0.12)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	255.17000		0.25517	0.00000	296.20000	0.29620	255.170		10.02	(0.09)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	165.72000		0.16572	0.00000	193.94000	0.19394	165.720		10.34	(0.06)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	155.76000		0.15576	0.00000	182.49000	0.18249	155.760		10.38	(0.06)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.35844		95.40693	0.00000	10.43249	95.00453			8.04	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	2,829.58000		2.82958	0.00000	2,622.34000	2.62234	2,829.580		8.45	0.54	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	4,541.95000		4.54195	0.00000	4,274.36000	4.27436	4,541.950		8.95	0.69	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	248.69000		0.24869	0.00000	280.76000	0.28076	248.690		10.00	(0.07)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.48230		92.63879	0.00000	10.55968	92.22875			8.23	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.62398		94.29888	0.00000	10.70502	93.88109			8.01	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		10.65854		86.17483	0.00000	10.71114	85.86639			9.35	0.00	0.00	0	139,306.00
R2037	On 07/08/2025	Bond Future	10.34	Call	534.65000		0.53465	0.00000	461.69000	0.46169	534.650		9.13	0.28	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	872.82000		0.87282	0.00000	767.57000	0.76757	872.820		9.35	0.39	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,000.44000		1.00044	0.00000	884.47000	0.88447	1,000.440		9.42	0.43	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,255.97000		1.25597	0.00000	1,120.40000	1.12040	1,255.970		9.55	0.49	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,574.24000		2.57424	0.00000	2,365.75000	2.36575	2,574.240		10.08	0.72	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	503.29000		0.50329	0.00000	591.35000	0.59135	503.290		10.18	(0.24)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	198.84000		0.19884	0.00000	241.85000	0.24185	198.840		10.70	(0.11)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	4,665.65000		4.66565	0.00000	4,397.44000	4.39744	4,665.650		10.75	0.90	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	182.96000		0.18296	0.00000	223.19000	0.22319	182.960		10.75	(0.10)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	62.05000		0.06205	0.00000	78.49000	0.07849	62.050		11.26	(0.04)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	60.21000		0.06021	0.00000	76.24000	0.07624	60.210		11.28	(0.04)	0.00	0	300.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2037	On 07/08/2025	Bond Future	12.17	Put	21.11	0.0000	0.02111	0.00000	27.60000	0.02760	21.110	11.75	(0.01)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.76761		87.78434	0.00000	10.82229	87.46991		9.23	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,394.73000		1.39473	0.00000	1,281.12000	1.28112	1,394.730	9.23	0.39	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,921.83000		2.92183	0.00000	2,741.53000	2.74153	2,921.830	9.89	0.61	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	320.15000		0.32015	0.00000	357.75000	0.35775	320.150	11.39	(0.10)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.88803		85.14934	0.00000	10.94496	84.82891		9.61	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,013.96000		2.01396	0.00000	1,883.35000	1.88335	2,013.960	9.50	0.43	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,727.18000		2.72718	0.00000	2,569.23000	2.56923	2,727.180	9.78	0.52	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,686.30000		1.68630	0.00000	1,803.30000	1.80330	1,686.300	10.32	(0.34)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	4,442.17000		4.44217	0.00000	4,235.22000	4.23522	4,442.170	10.37	0.67	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,010.60000		1.01060	0.00000	1,088.86000	1.08886	1,010.600	10.92	(0.22)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	659.42000		0.65942	0.00000	714.38000	0.71438	659.420	11.40	(0.15)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	408.80000		0.40880	0.00000	445.25000	0.44525	408.800	11.95	(0.10)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.02352		86.69677	0.00000	11.08284	86.37022		9.51	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	2,999.79000		2.99979	0.00000	2,844.57000	2.84457	2,999.790	9.69	0.50	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1,044.80000		1.04480	0.00000	1,113.81000	1.11381	1,044.800	11.17	(0.19)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.17715		83.99051	0.00000	11.23910	83.65777		9.83	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 07/08/2025	Bond Future	0.00		10.71280		105.06262	0.00000	10.77563	104.63077		9.02	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.82877		101.54075	0.00000	10.89418	101.10060		9.37	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,027.81000		3.02781	0.00000	2,788.36000	2.78836	3,027.810	9.66	0.58	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	300.59000		0.30059	0.00000	344.54000	0.34454	300.590	11.46	(0.09)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.95450		103.41813	0.00000	11.02265	102.96956		9.28	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.09109		99.81392	0.00000	11.16215	99.35691		9.67	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.24227		101.60059	0.00000	11.31646	101.13499		9.53	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 07/08/2025	Bond Future	0.00		11.05648		85.60687	0.00000	11.08344	85.43596		10.19	0.00	0.00	0	57,022.00
R2040	On 07/08/2025	Bond Future	10.80	Call	736.76000		0.73676	0.00000	692.86000	0.69286	736.760	10.27	0.33	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	982.69000		0.98269	0.00000	927.89000	0.92789	982.690	10.43	0.40	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	1,069.13000		1.06913	0.00000	1,150.61000	1.15061	1,069.130	10.91	(0.40)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	2,814.75000		2.81475	0.00000	2,704.01000	2.70401	2,814.750	11.23	0.72	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	141.47000		0.14147	0.00000	160.10000	0.16010	141.470	12.17	(0.07)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.16961		87.20572	0.00000	11.19759	87.03150		10.08	0.00	0.00	0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.29350		84.30947	0.00000	11.32260	84.13179		10.55	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	4,919.71000		4.91971	0.00000	4,806.81000	4.80681	4,919.710	11.61	0.67	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	405.53000		0.40553	0.00000	425.44000	0.42544	405.530	13.16	(0.09)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.43082		85.84140	0.00000	11.46111	85.66017		10.46	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,541.50000		1.54150	0.00000	1,490.38000	1.49038	1,541.500	9.97	0.31	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,542.71000		2.54271	0.00000	2,470.25000	2.47025	2,542.710	10.34	0.43	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,748.35000		2.74835	0.00000	2,827.41000	2.82741	2,748.350	10.96	(0.40)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	2,134.92000		2.13492	0.00000	2,200.59000	2.20059	2,134.920	11.31	(0.33)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,827.06000		1.82706	0.00000	1,885.37000	1.88537	1,827.060	11.53	(0.29)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,416.13000		1.41613	0.00000	1,463.85000	1.46385	1,416.130	11.88	(0.24)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.58500		82.86889	0.00000	11.61660	82.68407		10.87	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		11.33148		80.47217	0.00000	11.35842	80.29883		11.11	0.00	0.00	0	40,909.00
R2044	On 07/08/2025	Bond Future	10.63	Call	120.41000		0.12041	0.00000	110.80000	0.11080	120.410	10.17	0.08	0.00	0	9,000.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2044	On 07/08/2025	Bond Future	11.30	Call	1,335.14	000	1.33514	0.00000	1,264.73	000	1.26473	1,335.140	11.20	0.49	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	422.90	000	0.42290	0.00000	466.75	000	0.46675	422.900	12.16	(0.19)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	166.20	000	0.16620	0.00000	187.66	000	0.18766	166.200	12.77	(0.09)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.44435		81.97514	0.00000	11.47229		81.79837		11.00	0.00	0.00	0	71,579.00
R2044	On 06/11/2025	Bond Future	12.00	Put	1,151.37	000	1.15137	0.00000	1,208.96	000	1.20896	1,151.370	12.18	(0.28)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	881.32	000	0.88132	0.00000	928.38	000	0.92838	881.320	12.50	(0.22)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	824.04	000	0.82404	0.00000	868.72	000	0.86872	824.040	12.58	(0.21)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.56728		79.10737	0.00000	11.59630		78.92714		11.54	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.70227		80.54463	0.00000	11.73244		80.36084		11.45	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.85287		77.60232	0.00000	11.88430		77.41495		11.93	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		11.30475		83.20569	0.00000	11.33153		83.02719		11.05	0.00	0.00	0	207,492.00
R2048	On 06/11/2025	Bond Future	0.00		11.41627		80.32007	0.00000	11.44405		80.13803		11.53	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.53749		81.80540	0.00000	11.56634		81.61984		11.47	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.66087		78.85296	0.00000	11.69083		78.66376		12.01	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.79728		80.26528	0.00000	11.82846		80.07235		11.87	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		11.19804		107.85002	0.00000	11.22993		107.57109		11.11	0.00	0.00	0	22,800.00
R2053	On 06/11/2025	Bond Future	0.00		11.30529		104.00191	0.00000	11.33837		103.71765		11.60	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.41976		105.92467	0.00000	11.45411		105.63493		11.54	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.54204		101.98891	0.00000	11.57776		101.69347		12.09	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.67527		103.81408	0.00000	11.71245		103.51296		11.95	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		10.39803		75.95558	0.00000	10.46571		75.60561		9.15	0.00	0.00	0	11,125.00
R209	On 06/11/2025	Bond Future	0.00		10.49871		74.22244	0.00000	10.56898		73.86577		9.40	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.60843		75.59500	0.00000	10.68145		75.23152		9.33	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.72798		73.81861	0.00000	10.80391		73.44833		9.60	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.86134		75.14128	0.00000	10.94041		74.76401		9.43	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		100.00	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		249.25137		249.25137	0.00000	249.30413		249.30413		0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.54160		250.54160	0.00000	250.59537		250.59537		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		255.23539		255.23539	0.00000	255.28953		255.28953		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.45794		256.45794	0.00000	256.51209		256.51209		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.12015		261.12015	0.00000	261.17435		261.17435		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		9.03426		94.40123	0.00000	9.09218		94.16654		5.54	0.00	0.00	0	17,703.00
R213	On 06/11/2025	Bond Future	0.00		9.12095		92.61276	0.00000	9.18229		92.37350		5.50	0.00	0.00	0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		9.22391		94.32576	0.00000	9.28908		94.08188		5.22	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.33684		92.48991	0.00000	9.40618		92.24128		5.12	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.47523		94.14846	0.00000	9.54932		93.89502		4.87	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		10.94909		70.01528	0.00000	10.99619		69.75551		10.64	0.00	3,640,794.56	52	6,540.00
R214	On 06/11/2025	Bond Future	0.00		11.05227		68.02496	0.00000	11.10101		67.76017		11.04	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		11.16470	69.28304	0.00000	11.21520	69.01318		10.98	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.27962	67.24488	0.00000	11.33193	66.96984		11.44	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.40709	68.44989	0.00000	11.46135	68.16968		11.33	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 :												180,751,852.74		743	1,481,700.00
Grand Total:												180,751,852.74		743	1,481,700.00