

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/06/2025

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		1,154.18000		1,154.18000	0.00000	1,153.06100	1,153.06100		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,175.98600		1,175.98600	0.00000	1,174.84500	1,174.84500		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,198.22900		1,198.22900	0.00000	1,197.06600	1,197.06600		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,220.54000		1,220.54000	0.00000	1,219.35100	1,219.35100		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,242.85400		1,242.85400	0.00000	1,241.64000	1,241.64000		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,395.60400		1,395.60400	0.00000	1,393.55500	1,393.55500		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,421.97100		1,421.97100	0.00000	1,419.88300	1,419.88300		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,448.86800		1,448.86800	0.00000	1,446.73800	1,446.73800		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,475.84500		1,475.84500	0.00000	1,473.67100	1,473.67100		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,502.82600		1,502.82600	0.00000	1,500.60900	1,500.60900		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,186.45700		1,186.45700	0.00000	1,185.49500	1,185.49500		0.00	0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,208.87300		1,208.87300	0.00000	1,207.89200	1,207.89200		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,231.73900		1,231.73900	0.00000	1,230.73800	1,230.73800		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,254.67300		1,254.67300	0.00000	1,253.65000	1,253.65000		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,277.61100		1,277.61100	0.00000	1,276.56600	1,276.56600		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		10.57677		86.58591	0.00000	10.63703	86.29940		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.70226		84.44798	0.00000	10.76532	84.15588		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.84017		86.06477	0.00000	10.90634	85.76666		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.98812		83.88940	0.00000	11.05765	83.58495		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.15375		85.45410	0.00000	11.22698	85.14309		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		11.34827		81.37626	0.00000	11.36222	81.29004		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.46304		78.66839	0.00000	11.47751	78.58051		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.58226		80.17414	0.00000	11.59734	80.08413		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.71264		77.41824	0.00000	11.72841	77.32589		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.85155		78.86026	0.00000	11.86808	78.76532		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		1,167.78200		1,167.78200	0.00000	1,166.84000	1,166.84000		0.00	0.00	0.00	0	604.00
GOVI	On 06/11/2025	GOVI	0.00		1,189.84500		1,189.84500	0.00000	1,188.88500	1,188.88500		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,212.35000		1,212.35000	0.00000	1,211.37100	1,211.37100		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,234.92400		1,234.92400	0.00000	1,233.92200	1,233.92200		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,257.50100		1,257.50100	0.00000	1,256.47700	1,256.47700		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		138.71792		138.71792	0.00000	138.67207	138.67207		0.00	0.00	0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.93506		139.93506	0.00000	139.88816	139.88816		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.61468		142.61468	0.00000	142.56625	142.56625		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.84121		143.84121	0.00000	143.79046	143.79046		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.52957		146.52957	0.00000	146.47649	146.47649		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		107.49344		107.49344	0.00000	107.49344	107.49344		7.23		0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.55057		109.55057	0.00000	109.55057	109.55057		7.18		0.00	76,575,848.43	699	699.00
I2031	On 05/02/2026	Bond Future	0.00		109.26408		109.26408	0.00000	109.26408	109.26408		7.12		0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.32167		111.32167	0.00000	111.32167	111.32167		7.00		0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.97767		110.97767	0.00000	110.97767	110.97767		5.92		0.00	0.00	0	0.00
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	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	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.46794		130.46794	0.00000	130.44325	130.44325		0.00		0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.42624		131.42624	0.00000	131.40096	131.40096		0.00		0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.94291		133.94291	0.00000	133.91654	133.91654		0.00		0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.90408		134.90408	0.00000	134.87592	134.87592		0.00		0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.42548		137.42548	0.00000	137.39551	137.39551		0.00		0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	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		139.12304		139.12304	0.00000	139.31316	139.31316		0.00		0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.78560		141.78560	0.00000	141.97913	141.97913		0.00		0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.33596		142.33596	0.00000	142.53222	142.53222		0.00		0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.01707		145.01707	0.00000	145.21586	145.21586		0.00		0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.52665		145.52665	0.00000	145.72727	145.72727		0.00		0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.48285		119.48285	0.00000	119.63302	119.63302		0.00		0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.51067		119.51067	0.00000	119.66329	119.66329		0.00		0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		121.79901		121.79901	0.00000	121.95408	121.95408		0.00		0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.79839		121.79839	0.00000	121.95496	121.95496		0.00		0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.07339		124.07339	0.00000	124.23188	124.23188		0.00		0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	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		118.31107		118.31107	0.00000	118.18952	118.18952		0.00		0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.57523		120.57523	0.00000	120.45118	120.45118		0.00		0.00	0.00	0	5,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.47220		120.47220	0.00000	120.34501	120.34501		0.00		0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.74149		122.74149	0.00000	122.61079	122.61079		0.00		0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.58190		122.58190	0.00000	122.44719	122.44719		0.00		0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		382.06200		382.06200	0.00000	381.15900	381.15900		0.00		0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		389.37400		389.37400	0.00000	388.45300	388.45300		0.00		0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		396.83000		396.83000	0.00000	395.89200	395.89200		0.00		0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.30900		404.30900	0.00000	403.35200	403.35200		0.00		0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		411.78900		411.78900	0.00000	410.81300	410.81300		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		7.75489	104.94616	0.00000	7.75067	104.95164			0.89	0.00	419,784,640.00		4,000	169,920.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,879.02000	1.87902	0.00000	1,884.48000	1.88448	1,879.020		1.60	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			1.81	0.00	0.00		0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.77495	106.92889	0.00000	7.76978	106.93441			0.90	0.00	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		7.81204	103.64518	0.00000	7.80587	103.65032			0.82	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.94233	105.57252	0.00000	7.93493	105.57691			0.64	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.27935	102.21275	0.00000	8.26962	102.21622			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		268.82780	268.82780	0.00000	269.06132	269.06132			0.00	0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		273.97248	273.97248	0.00000	274.21023	274.21023			0.00	0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.88401	273.88401	0.00000	274.12443	274.12443			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.04333	279.04333	0.00000	279.28616	279.28616			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.83219	278.83219	0.00000	279.07591	279.07591			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		8.48976	98.46598	0.00000	8.51789	98.36436			4.40	0.00	0.00	0.00	0	127,058.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,148.35000	1.14835	0.00000	1,061.21000	1.06121	1,148.350		4.86	0.70	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,654.98000	2.65498	0.00000	2,553.30000	2.55330	2,654.980		5.36	0.93	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	5.66000	0.00566	0.00000	5.35000	0.00535	5.660		5.91	(0.01)	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,881.92000	6.88192	0.00000	6,780.38000	6.78038	6,881.920		6.31	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			6.31	0.00	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.54348	100.32624	0.00000	8.57358	100.22265			4.36	0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,409.43000	1.40943	0.00000	1,321.90000	1.32190	1,409.430		4.47	0.59	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,637.69000	2.63769	0.00000	2,534.31000	2.53431	2,637.690		4.76	0.79	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	68.54000	0.06854	0.00000	65.03000	0.06503	68.540		5.31	(0.05)	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.60548	98.21530	0.00000	8.63797	98.10929			4.38	0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.69497	100.04137	0.00000	8.73030	99.93254			4.34	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.81107	97.87683	0.00000	8.84978	97.76503			3.50	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		9.19189	98.40046	0.00000	9.21503	98.29074			7.99	0.00	0.00	0.00	0	134,094.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,835.70000	1.83570	0.00000	1,443.52000	1.44352	1,835.700		9.59	0.63	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,626.52000	3.62652	0.00000	3,321.58000	3.32158	3,626.520		10.69	0.83	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	88.62000	0.08862	0.00000	17.28000	0.01728	88.620		12.05	(0.05)	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.27071	96.09856	0.00000	9.29508	95.98665			7.19	0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,053.64000	2.05364	0.00000	1,781.30000	1.78130	2,053.640		7.52	0.56	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,587.54000	3.58754	0.00000	3,323.45000	3.32345	3,587.540		7.99	0.74	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	180.26000	0.18026	0.00000	107.49000	0.10749	180.260		8.97	(0.08)	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		9.35712		97.91566	0.00000	9.38290	97.80119			7.19	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.45703		95.57614	0.00000	9.48442	95.45879			7.14	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.57404		97.33760	0.00000	9.60326	97.21710			7.10	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		9.39920		106.86018	0.00000	9.43272	106.67683			9.53	0.00	0.00	0	7,257.00
R2033	On 06/11/2025	Bond Future	0.00		9.48287		103.83546	0.00000	9.51805	103.64858			8.77	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.57368		105.79876	0.00000	9.61073	105.60787			8.83	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.67724		102.72202	0.00000	9.71639	102.52670			8.85	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.79631		104.61446	0.00000	9.83777	104.41456			8.87	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		9.96320		97.36202	0.00000	9.98668	97.22592			11.95	0.00	0.00	0	94,234.00
R2035	On 07/08/2025	Bond Future	10.08	Call	2,066.07000		2.06607	0.00000	1,380.83000	1.38083	2,066.070		12.86	0.57	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.40	Put	824.25000		0.82425	0.00000	339.85000	0.33985	824.250		13.69	(0.28)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	4,096.90000		4.09690	0.00000	3,547.41000	3.54741	4,096.900		14.15	0.78	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	348.29000		0.34829	0.00000	67.78000	0.06778	348.290		14.93	(0.14)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	170.46000		0.17046	0.00000	16.50000	0.01650	170.460		15.86	(0.07)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	158.70000		0.15870	0.00000	14.27000	0.01427	158.700		15.95	(0.07)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.05821		94.69762	0.00000	10.08270	94.55885			11.23	0.00	0.00	0	11,545.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,855.96000		1.85596	0.00000	1,082.23000	1.08223	1,855.960		11.26	0.41	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,237.70000		2.23770	0.00000	1,417.36000	1.41736	2,237.700		11.48	0.46	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,749.06000		2.74906	0.00000	1,894.22000	1.89422	2,749.060		11.75	0.52	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	2,455.35000		2.45535	0.00000	1,731.76000	1.73176	2,455.350		11.86	(0.46)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,875.03000		3.87503	0.00000	3,016.45000	3.01645	3,875.030		12.28	0.63	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,984.94000		3.98494	0.00000	3,129.44000	3.12944	3,984.940		12.33	0.63	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	1,746.74000		1.74674	0.00000	1,037.84000	1.03784	1,746.740		12.43	(0.35)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,512.22000		4.51222	0.00000	3,678.10000	3.67810	4,512.220		12.56	0.67	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	1,462.25000		1.46225	0.00000	787.67000	0.78767	1,462.250		12.73	(0.30)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,954.20000		5.95420	0.00000	5,211.32000	5.21132	5,954.200		13.14	0.76	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,995.75000		5.99575	0.00000	5,255.85000	5.25585	5,995.750		13.15	0.76	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	687.11000		0.68711	0.00000	234.22000	0.23422	687.110		13.91	(0.16)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	673.35000		0.67335	0.00000	226.56000	0.22656	673.350		13.94	(0.16)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	539.90000		0.53990	0.00000	156.91000	0.15691	539.900		14.29	(0.13)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	377.72000		0.37772	0.00000	98.17000	0.09817	377.720		14.41	(0.09)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	356.85000		0.35685	0.00000	91.81000	0.09181	356.850		14.41	(0.09)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.16155		96.48839	0.00000	10.18720	96.34655			11.45	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,551.64000		3.55164	0.00000	2,449.67000	2.44967	3,551.640		11.68	0.52	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,426.74000		4.42674	0.00000	3,308.46000	3.30846	4,426.740		12.06	0.59	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	2,473.46000		2.47346	0.00000	1,508.26000	1.50826	2,473.460		12.39	(0.36)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,231.41000		6.23141	0.00000	5,162.61000	5.16261	6,231.410		12.79	0.69	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	1,750.42000		1.75042	0.00000	872.52000	0.87252	1,750.420		13.13	(0.27)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	652.43000		0.65243	0.00000	172.86000	0.17286	652.430		14.32	(0.12)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.26967		93.77826	0.00000	10.29658	93.63302			11.58	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.39239		95.50700	0.00000	10.42071	95.35813			11.66	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		10.46942		87.29663	0.00000	10.49341	87.15321			13.95	0.00	106,414,591.97	1,219	141,409.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,273.89000		1.27389	0.00000	714.72000	0.71472	1,273.890		13.61	0.43	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,758.59000		1.75859	0.00000	1,156.64000	1.15664	1,758.590		13.95	0.53	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,927.04000		1.92704	0.00000	1,320.23000	1.32023	1,927.040		14.06	0.56	0.00	0	2,341.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
R2037	On 07/08/2025	Bond Future	10.64	Call	2,248.55	0.0000	2.24855	0.00000	1,642.56	0.0000	1.64256	2,248.550	14.26	0.60	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,730.40	0.0000	3.73040	0.00000	3,216.31	0.0000	3.21631	3,730.400	15.05	0.77	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	553.11	0.0000	0.55311	0.00000	208.99	0.0000	0.20899	553.110	15.21	(0.21)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	274.83	0.0000	0.27483	0.00000	61.69	0.0000	0.06169	274.830	15.98	(0.12)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,863.02	0.0000	5.86302	0.00000	5,516.35	0.0000	5.51635	5,863.020	16.05	0.89	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	258.53	0.0000	0.25853	0.00000	55.28	0.0000	0.05528	258.530	16.05	(0.11)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	118.91	0.0000	0.11891	0.00000	13.35	0.0000	0.01335	118.910	16.83	(0.05)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	116.41	0.0000	0.11641	0.00000	12.83	0.0000	0.01283	116.410	16.85	(0.05)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	56.24	0.0000	0.05624	0.00000	3.25	0.0000	0.00325	56.240	17.56	(0.03)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.56799	88.94591	0.00000	10.59291	88.79972				14.12	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,845.63	0.0000	2.84563	0.00000	1,673.06	0.0000	1.67306	2,845.630	14.12	0.50	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,605.93	0.0000	4.60593	0.00000	3,420.79	0.0000	3.42079	4,605.930	15.15	0.64	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	789.95	0.0000	0.78995	0.00000	170.89	0.0000	0.17089	789.950	17.50	(0.15)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.67399	86.36917	0.00000	10.69998	86.21977				14.43	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,909.03	0.0000	3.90903	0.00000	2,444.00	0.0000	2.44400	3,909.030	14.70	0.52	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,741.55	0.0000	4.74155	0.00000	3,248.62	0.0000	3.24862	4,741.550	15.15	0.57	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	2,590.06	0.0000	2.59006	0.00000	1,293.82	0.0000	1.29382	2,590.060	16.01	(0.34)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,569.39	0.0000	6.56939	0.00000	5,132.00	0.0000	5.13200	6,569.390	16.08	0.67	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,902.27	0.0000	1.90227	0.00000	749.07	0.0000	0.74907	1,902.270	16.92	(0.26)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,485.57	0.0000	1.48557	0.00000	475.62	0.0000	0.47562	1,485.570	17.66	(0.21)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	1,067.72	0.0000	1.06772	0.00000	286.82	0.0000	0.28682	1,067.720	18.08	(0.16)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.79442	87.97443	0.00000	10.82158	87.82159				14.73	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	5,328.48	0.0000	5.32848	0.00000	3,461.52	0.0000	3.46152	5,328.480	15.03	0.56	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	2,199.40	0.0000	2.19940	0.00000	761.72	0.0000	0.76172	2,199.400	17.40	(0.24)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.93001	85.33612	0.00000	10.95850	85.17950				14.04	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	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		10.50901	106.48194	0.00000	10.52778	106.35001				16.11	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.61358	103.00874	0.00000	10.63310	102.87430				15.44	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	5,287.83	0.0000	5.28783	0.00000	3,736.40	0.0000	3.73640	5,287.830	15.95	0.62	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	982.50	0.0000	0.98250	0.00000	163.45	0.0000	0.16345	982.500	18.99	(0.15)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.72413	104.95632	0.00000	10.74451	104.81887				15.80	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.84472	101.42232	0.00000	10.86607	101.28145				16.14	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.97724	103.29023	0.00000	10.99965	103.14575				16.45	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		10.87680	86.75898	0.00000	10.89075	86.66871				17.80	0.00	293,939,424.24	3,388	61,162.00
R2040	On 07/08/2025	Bond Future	10.80	Call	1,896.58	0.0000	1.89658	0.00000	926.37	0.0000	0.92637	1,896.580	17.94	0.48	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	2,238.03	0.0000	2.23803	0.00000	1,242.61	0.0000	1.24261	2,238.030	18.22	0.52	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	1,358.54	0.0000	1.35854	0.00000	509.93	0.0000	0.50993	1,358.540	19.07	(0.34)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	4,300.81	0.0000	4.30081	0.00000	3,473.18	0.0000	3.47318	4,300.810	19.64	0.73	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	398.48	0.0000	0.39848	0.00000	31.88	0.0000	0.03188	398.480	21.30	(0.12)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		10.98038	88.39808	0.00000	10.99485	88.30603				18.04	0.00	0.00	0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.09115	85.56048	0.00000	11.10624	85.46625				18.48	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	7,797.58	0.0000	7.79758	0.00000	5,587.47	0.0000	5.58747	7,797.580	20.41	0.66	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,651.31	0.0000	1.65131	0.00000	279.31	0.0000	0.27931	1,651.310	23.18	(0.18)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.21485	87.15052	0.00000	11.23063	87.05385				18.91	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	4,560.91	0.0000	4.56091	0.00000	1,891.54	0.0000	1.89154	4,560.910	18.37	0.45	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	5,918.12	0.0000	5.91812	0.00000	3,038.46	0.0000	3.03846	5,918.120	19.15	0.52	0.00	0	820.00

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	11.72	Put	5,070.95	0000	5.07095	0.00000	2,236.23	0000	2.23623	5,070.950	20.38	(0.39)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	4,485.39	0000	4.48539	0.00000	1,712.36	0000	1.71236	4,485.390	21.03	(0.35)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	4,166.87	0000	4.16687	0.00000	1,453.01	0000	1.45301	4,166.870	21.43	(0.33)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	3,706.86	0000	3.70686	0.00000	1,112.40	0000	1.11240	3,706.860	22.09	(0.29)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.35275		84.24611	0.00000	11.36931		84.14680		18.33	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2044	On 07/08/2025	Bond Future	0.00		11.16712		81.54276	0.00000	11.17090		81.51788		23.07	0.00	156,562,099.20	1,920	45,845.00
R2044	On 07/08/2025	Bond Future	10.63	Call	1,074.94	0000	1.07494	0.00000	149.92	0000	0.14992	1,074.940	21.81	0.29	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	3,138.95	0000	3.13895	0.00000	1,727.95	0000	1.72795	3,138.950	24.17	0.57	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,196.77	0000	1.19677	0.00000	162.83	0000	0.16283	1,196.770	26.20	(0.26)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	791.26	0000	0.79126	0.00000	47.49	0000	0.04749	791.260	27.45	(0.18)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.27141		83.08337	0.00000	11.27534		83.05792		23.41	0.00	0.00	0	72,330.00
R2044	On 06/11/2025	Bond Future	11.25	Call	4,632.32	0000	4.63232	0.00000	2,137.26	0000	2.13726	4,632.320	23.41	0.52	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	3,591.12	0000	3.59112	0.00000	1,140.06	0000	1.14006	3,591.120	25.13	(0.38)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	3,134.61	0000	3.13461	0.00000	790.19	0000	0.79019	3,134.610	26.00	(0.33)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	2,820.45	0000	2.82045	0.00000	587.20	0000	0.58720	2,820.450	26.70	(0.30)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	2,748.27	0000	2.74827	0.00000	545.05	0000	0.54505	2,748.270	26.87	(0.30)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.38251		80.27044	0.00000	11.38664		80.24415		24.01	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.50523		81.76211	0.00000	11.50962		81.73466		24.58	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.64115		78.88354	0.00000	11.64585		78.85474		24.14	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 07/08/2025	Bond Future	0.00		11.13770		84.33474	0.00000	11.14616		84.27691		28.71	0.00	228,378,475.92	2,708	206,878.00
R2048	On 06/11/2025	Bond Future	0.00		11.24065		81.48765	0.00000	11.24941		81.42872		28.29	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.35018		83.02857	0.00000	11.35933		82.96807		29.03	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.46165		80.13129	0.00000	11.47123		80.06900		29.72	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.58393		81.60786	0.00000	11.59400		81.54360		30.35	0.00	0.00	0	0.00
R2048	On 28/02/2048	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
R2053	On 07/08/2025	Bond Future	0.00		11.04670		109.19221	0.00000	11.04491		109.20827		34.65	0.00	0.00	0	22,800.00
R2053	On 06/11/2025	Bond Future	0.00		11.14585		105.39192	0.00000	11.14400		105.40824		34.35	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.24929		107.38464	0.00000	11.24744		107.40068		35.27	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.36005		103.51848	0.00000	11.35822		103.53407		36.15	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.47975		105.42476	0.00000	11.47799		105.43947		36.94	0.00	0.00	0	0.00
R2053	On 31/03/2053	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
R209	On 07/08/2025	Bond Future	0.00		10.21250		76.92630	0.00000	10.24097		76.77625		13.24	0.00	0.00	0	11,125.00
R209	On 06/11/2025	Bond Future	0.00		10.30310		75.22741	0.00000	10.33265		75.07444		12.52	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.39916		76.64990	0.00000	10.42990		76.49371		12.77	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.50435		74.92355	0.00000	10.53641		74.76381		13.00	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.62085		76.30451	0.00000	10.65434		76.14109		13.15	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	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	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
R209/R204	On 31/03/2036	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
R209/R208	On 31/03/2036	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
R210	On 07/08/2025	Bond Future	0.00		249.27035		249.27035	0.00000	249.39281		249.39281		0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.61646		250.61646	0.00000	250.74098		250.74098		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		255.41540		255.41540	0.00000	255.54111		255.54111		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.74835		256.74835	0.00000	256.87383		256.87383		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.54585		261.54585	0.00000	261.67117		261.67117		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	
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		8.86154	95.10548	0.00000	8.88437	95.01202		6.75	0.00	0.00	0	21,615.00
R213	On 06/11/2025	Bond Future	0.00		8.93318	93.34997	0.00000	8.95735	93.25467		5.89	0.00	0.00	0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		9.01437	95.11533	0.00000	9.04013	95.01781		5.83	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.10376	93.33174	0.00000	9.13134	93.23164		5.73	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.21281	95.05312	0.00000	9.24249	94.95026		5.69	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		10.80918	70.79576	0.00000	10.82247	70.72105		10.72	0.00	0.00	0	6,616.00
R214	On 06/11/2025	Bond Future	0.00		10.90497	68.83466	0.00000	10.91871	68.75853		11.08	0.00	0.00	0	31,324.00
R214	On 05/02/2026	Bond Future	0.00		11.00697	70.13636	0.00000	11.02125	70.05844		11.02	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.11126	68.14158	0.00000	11.12614	68.06161		11.49	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.22603	69.39772	0.00000	11.24157	69.31559		11.38	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 :											1,281,655,079.76		13,934	1,534,513.00	
Grand Total:											1,281,655,079.76		13,934	1,534,513.00	