

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/07/2025

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		1,163.67200		1,163.67200	0.00000	1,158.97300	1,158.97300		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,185.62900		1,185.62900	0.00000	1,180.84100	1,180.84100		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,208.09100		1,208.09100	0.00000	1,203.21100	1,203.21100		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,230.59500		1,230.59500	0.00000	1,225.62100	1,225.62100		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,253.15900		1,253.15900	0.00000	1,248.09000	1,248.09000		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,411.09400		1,411.09400	0.00000	1,403.27600	1,403.27600		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,437.72000		1,437.72000	0.00000	1,429.75400	1,429.75400		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,464.95800		1,464.95800	0.00000	1,456.83900	1,456.83900		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,492.24600		1,492.24600	0.00000	1,483.97200	1,483.97200		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,519.60800		1,519.60800	0.00000	1,511.17800	1,511.17800		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,196.99500		1,196.99500	0.00000	1,191.60200	1,191.60200		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,219.58100		1,219.58100	0.00000	1,214.08500	1,214.08500		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,242.68600		1,242.68600	0.00000	1,237.08500	1,237.08500		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,265.83400		1,265.83400	0.00000	1,260.12600	1,260.12600		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,289.04400		1,289.04400	0.00000	1,283.22700	1,283.22700		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	0.00
ES33	On 07/08/2025	Bond Future	0.00		10.39843		87.44129	0.00000	10.48110	87.04339		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.51615		85.31776	0.00000	10.60261	84.91226		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.64459		86.95393	0.00000	10.73520	86.54049		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.78293		84.79621	0.00000	10.87794	84.37476		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.93714		86.38282	0.00000	11.03696	85.95320		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	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	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.25222		81.97390	0.00000	11.31429	81.58689		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.36375		79.27556	0.00000	11.42811	78.88117		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.47888		80.79554	0.00000	11.54563	80.39345		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.60516		78.05220	0.00000	11.67450	77.64229		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.73914		79.51073	0.00000	11.81119	79.09283		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	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	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	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,178.07800		1,178.07800	0.00000	1,172.82000	1,172.82000		0.00		0.00	0	613.00
GOVI	On 06/11/2025	GOVI	0.00		1,200.30700		1,200.30700	0.00000	1,194.94900	1,194.94900		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,223.04700		1,223.04700	0.00000	1,217.58600	1,217.58600		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,245.82900		1,245.82900	0.00000	1,240.26400	1,240.26400		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,268.67200		1,268.67200	0.00000	1,263.00200	1,263.00200		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	0.00
I2029	On 07/08/2025	Bond Future	0.00		138.59194		138.59194	0.00000	138.58976	138.58976		0.00		0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.80343		139.80343	0.00000	139.80114	139.80114		0.00		0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.48493		142.48493	0.00000	142.48239	142.48239		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.71001		143.71001	0.00000	143.70715	143.70715		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.40393		146.40393	0.00000	146.40055	146.40055		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	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	
I2031	On 07/08/2025	Bond Future	0.00		107.38398		107.38398	0.00000	107.38151	107.38151		3.74	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.43653		109.43653	0.00000	109.43397	109.43397		3.48	0.00	0.00	0	699.00
I2031	On 05/02/2026	Bond Future	0.00		109.15076		109.15076	0.00000	109.14808	109.14808		3.21	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.20730		111.20730	0.00000	111.20427	111.20427		2.92	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.86719		110.86719	0.00000	110.86392	110.86392		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		130.63358		130.63358	0.00000	130.49581	130.49581		0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.59193		131.59193	0.00000	131.45152	131.45152		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		134.11601		134.11601	0.00000	133.97269	133.97269		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		135.08128		135.08128	0.00000	134.93503	134.93503		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.61351		137.61351	0.00000	137.46406	137.46406		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		138.65474		138.65474	0.00000	138.93984	138.93984		0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.30504		141.30504	0.00000	141.59551	141.59551		0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		141.85012		141.85012	0.00000	142.14611	142.14611		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.52335		144.52335	0.00000	144.82451	144.82451		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.03161		145.03161	0.00000	145.33814	145.33814		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		119.68860		119.68860	0.00000	119.68514	119.68514		0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.71743		119.71743	0.00000	119.71370	119.71370		0.00	0.00	0.00	0	7,206.00
I2046	On 05/02/2026	Bond Future	0.00		122.01361		122.01361	0.00000	122.00965	122.00965		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.01765		122.01765	0.00000	122.01349	122.01349		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.30373		124.30373	0.00000	124.29913	124.29913		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		118.63469		118.63469	0.00000	118.24098	118.24098		0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.90235		120.90235	0.00000	120.50123	120.50123		0.00	0.00	0.00	0	5,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.80894		120.80894	0.00000	120.39984	120.39984		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.08554		123.08554	0.00000	122.66858	122.66858		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.93925		122.93925	0.00000	122.51406	122.51406		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		381.17200		381.17200	0.00000	380.96200	380.96200		0.00	0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		388.45800		388.45800	0.00000	388.24300	388.24300		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.90900		395.90900	0.00000	395.69000	395.69000		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.37400		403.37400	0.00000	403.15000	403.15000		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.85900		410.85900	0.00000	410.62900	410.62900		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 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		7.73093	104.97729	0.00000	7.75822	104.94184			0.84	0.00	1,154,750.19		11	160,391.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,910.09000	1.91009	0.00000	1,874.64000	1.87464	1,910.090		1.52	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			1.72	0.00	0.00		0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.74762	106.95808	0.00000	7.78148	106.92192			0.84	0.00	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		7.77246	103.67817	0.00000	7.81683	103.64119			0.79	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.88420	105.60707	0.00000	7.94804	105.56912			0.62	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.16396	102.25388	0.00000	8.27332	102.21490			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		269.09010	269.09010	0.00000	268.70079	268.70079			0.00	0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		274.23354	274.23354	0.00000	273.83674	273.83674			0.00	0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.15794	274.15794	0.00000	273.75332	273.75332			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.32501	279.32501	0.00000	278.91207	278.91207			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.13450	279.13450	0.00000	278.71312	278.71312			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		8.29936	99.15721	0.00000	8.40265	98.78149			4.40	0.00	6,246,904.23		63	126,416.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,637.96000	1.63796	0.00000	1,337.50000	1.33750	1,637.960		4.88	0.85	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,300.84000	3.30084	0.00000	2,937.43000	2.93743	3,300.840		5.38	0.98	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.66000	0.00066	0.00000	1.56000	0.00156	0.660		5.93	0.00	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,572.94000	7.57294	0.00000	7,197.24000	7.19724	7,572.940		6.34	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			6.34	0.00	0.00		0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.34053	101.02815	0.00000	8.45100	100.64532			4.18	0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,792.20000	1.79220	0.00000	1,537.33000	1.53733	1,792.200		4.28	0.70	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,171.29000	3.17129	0.00000	2,845.72000	2.84572	3,171.290		4.55	0.87	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	25.77000	0.02577	0.00000	36.70000	0.03670	25.770		5.09	(0.02)	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.38646	98.93362	0.00000	8.50519	98.54342			4.15	0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.45837	100.77403	0.00000	8.58655	100.37627			3.91	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.55213	98.62878	0.00000	8.69144	98.22334			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		8.99652	99.33318	0.00000	9.08909	98.88982			6.18	0.00	6,555,989.88		66	136,571.00
R2032	On 07/08/2025	Bond Future	9.40	Call	2,166.41000	2.16641	0.00000	1,833.03000	1.83303	2,166.410		7.45	0.80	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	4,267.02000	4.26702	0.00000	3,852.03000	3.85203	4,267.020		8.31	0.96	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	3.82000	0.00382	0.00000	6.95000	0.00695	3.820		9.39	0.00	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.06570	97.04652	0.00000	9.16307	96.59482			6.22	0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,365.47000	2.36547	0.00000	2,078.96000	2.07896	2,365.470		6.51	0.67	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,120.84000	4.12084	0.00000	3,751.60000	3.75160	4,120.840		6.92	0.84	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	47.50000	0.04750	0.00000	62.87000	0.06287	47.500		7.77	(0.03)	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.14043	98.88460	0.00000	9.24305	98.42420			5.99	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
R2032	On 07/05/2026	Bond Future	0.00		9.22810		96.56405	0.00000	9.33647	96.09480			5.97	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.33052		98.34932	0.00000	9.44523	97.87108			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		9.21377		107.88212	0.00000	9.30630	107.37053			6.64	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.28883		104.87415	0.00000	9.38589	104.35290			6.81	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.36924		106.86045	0.00000	9.47120	106.32919			6.68	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.46202		103.80446	0.00000	9.56932	103.26296			6.51	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.56830		105.72298	0.00000	9.68141	105.17114			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		9.77234		98.47822	0.00000	9.86476	97.93552			7.95	0.00	2,757,390.16	28	98,900.00
R2035	On 07/08/2025	Bond Future	10.08	Call	2,164.45000		2.16445	0.00000	1,783.46000	1.78346	2,164.450	8.55	0.76	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	247.24000		0.24724	0.00000	366.17000	0.36617	247.240	8.77	(0.17)	0.00		0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	143.36000		0.14336	0.00000	221.24000	0.22124	143.360	9.03	(0.11)	0.00		0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	118.81000		0.11881	0.00000	185.86000	0.18586	118.810	9.12	(0.09)	0.00		0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	4,664.49000		4.66449	0.00000	4,159.73000	4.15973	4,664.490	9.43	0.95	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	15.97000		0.01597	0.00000	28.42000	0.02842	15.970	9.95	(0.01)	0.00		0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	2.81000		0.00281	0.00000	5.51000	0.00551	2.810	10.57	0.00	0.00		0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	2.36000		0.00236	0.00000	4.66000	0.00466	2.360	10.63	0.00	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.85971		95.83259	0.00000	9.95602	95.27963			8.15	0.00	1,916,651.80	20	11,545.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,592.59000		1.59259	0.00000	1,355.84000	1.35584	1,592.590	8.17	0.46	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,016.11000		2.01611	0.00000	1,741.00000	1.74100	2,016.110	8.33	0.53	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,596.81000		2.59681	0.00000	2,277.21000	2.27721	2,596.810	8.52	0.61	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,201.42000		1.20142	0.00000	1,417.48000	1.41748	1,201.420	8.60	(0.36)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	948.27000		0.94827	0.00000	1,129.79000	1.12979	948.270	8.78	(0.30)	0.00		0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,896.19000		3.89619	0.00000	3,501.81000	3.50181	3,896.190	8.91	0.74	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,023.35000		4.02335	0.00000	3,623.08000	3.62308	4,023.350	8.94	0.75	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	685.04000		0.68504	0.00000	826.43000	0.82643	685.040	9.02	(0.23)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,632.65000		4.63265	0.00000	4,206.98000	4.20698	4,632.650	9.11	0.80	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	506.99000		0.50699	0.00000	618.23000	0.61823	506.990	9.23	(0.18)	0.00		0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	6,286.37000		6.28637	0.00000	5,810.38000	5.81038	6,286.370	9.53	0.88	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	6,333.63000		6.33363	0.00000	5,856.53000	5.85653	6,333.630	9.54	0.88	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	135.89000		0.13589	0.00000	172.44000	0.17244	135.890	10.09	(0.06)	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	131.12000		0.13112	0.00000	166.53000	0.16653	131.120	10.11	(0.05)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	88.32000		0.08832	0.00000	113.30000	0.11330	88.320	10.36	(0.04)	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	46.63000		0.04663	0.00000	61.07000	0.06107	46.630	10.45	(0.02)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	42.10000		0.04210	0.00000	55.33000	0.05533	42.100	10.45	(0.02)	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.95383		97.64778	0.00000	10.05436	97.08429			8.01	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,089.70000		3.08970	0.00000	2,772.66000	2.77266	3,089.700	8.17	0.59	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,067.52000		4.06752	0.00000	3,700.25000	3.70025	4,067.520	8.44	0.68	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,057.22000		1.05722	0.00000	1,216.41000	1.21641	1,057.220	8.67	(0.26)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,105.58000		6.10558	0.00000	5,664.89000	5.66489	6,105.580	8.95	0.80	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	581.08000		0.58108	0.00000	678.56000	0.67856	581.080	9.18	(0.16)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	99.27000		0.09927	0.00000	120.73000	0.12073	99.270	10.02	(0.03)	0.00		0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.05275		94.96020	0.00000	10.15770	94.38588			8.23	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.16458		96.71621	0.00000	10.27434	96.13101			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		10.30778		88.27156	0.00000	10.39521	87.74236			9.38	0.00	3,972,220.20	45	142,804.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,098.12000		1.09812	0.00000	850.35000	0.85035	1,098.120	9.16	0.54	0.00		0	2,541.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark	Price	Spot	Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
													Option						
R2037	On 07/08/2025	Bond Future	10.50	Call	1,698.15	0000	1.69815		0.00000		1,372.11	0000	1.37211	1,698.150	9.38	0.68	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,910.46	0000	1.91046		0.00000		1,561.98	0000	1.56198	1,910.460	9.45	0.72	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,317.10	0000	2.31710		0.00000		1,931.75	0000	1.93175	2,317.100	9.58	0.78	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	4,149.78	0000	4.14978		0.00000		3,667.89	0000	3.66789	4,149.780	10.12	0.94	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	57.41	0000	0.05741		0.00000		94.30	0000	0.09430	57.410	10.22	(0.05)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	11.35	0000	0.01135		0.00000		20.73	0000	0.02073	11.350	10.74	(0.01)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	6,589.24	0000	6.58924		0.00000		6,068.31	0000	6.06831	6,589.240	10.79	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	9.82	0000	0.00982		0.00000		18.09	0000	0.01809	9.820	10.79	(0.01)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1.51	0000	0.00151		0.00000		3.11	0000	0.00311	1.510	11.31	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1.44	0000	0.00144		0.00000		2.96	0000	0.00296	1.440	11.32	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.24	0000	0.00024		0.00000		0.54	0000	0.00054	0.240	11.80	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.40	0054	89.93715		0.00000		10.49130		89.39796		9.25	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,252.91	0000	2.25291		0.00000		1,971.00	0000	1.97100	2,252.910	9.25	0.56	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,241.70	0000	4.24170		0.00000		3,847.71	0000	3.84771	4,241.700	9.92	0.76	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	106.57	0000	0.10657		0.00000		134.10	0000	0.13410	106.570	11.46	(0.04)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.49	942	87.38196		0.00000		10.59380		86.83239		9.59	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,071.27	0000	3.07127		0.00000		2,774.19	0000	2.77419	3,071.270	9.76	0.57	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,975.47	0000	3.97547		0.00000		3,633.10	0000	3.63310	3,975.470	10.07	0.65	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,003.75	0000	1.00375		0.00000		1,142.49	0000	1.14249	1,003.750	10.64	(0.23)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,014.56	0000	6.01456		0.00000		5,598.72	0000	5.59872	6,014.560	10.69	0.78	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	566.54	0000	0.56654		0.00000		652.79	0000	0.65279	566.540	11.24	(0.14)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	353.58	0000	0.35358		0.00000		410.93	0000	0.41093	353.580	11.73	(0.09)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	188.77	0000	0.18877		0.00000		222.43	0000	0.22243	188.770	12.01	(0.05)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.61	266	89.00701		0.00000		10.71087		88.44698		9.49	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,169.08	0000	4.16908		0.00000		3,838.36	0000	3.83836	4,169.080	9.69	0.61	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	603.37	0000	0.60337		0.00000		681.12	0000	0.68112	603.370	11.20	(0.13)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.73	964	86.39285		0.00000		10.84205		85.82217		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		10.35	784	107.55346		0.00000		10.44017		106.96790		8.83	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.45	678	104.09798		0.00000		10.54237		103.50134		9.20	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,430.89	0000	4.43089		0.00000		4,001.26	0000	4.00126	4,430.890	9.18	0.75	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	70.19	0000	0.07019		0.00000		89.88	0000	0.08988	70.190	10.98	(0.03)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.56	054	106.06946		0.00000		10.64958		105.46142		9.19	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.67	427	102.55719		0.00000		10.76700		101.93751		9.19	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.79	870	104.45213		0.00000		10.89537		103.82063		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		10.75	536	87.55076		0.00000		10.82252		87.11157		10.22	0.00	212,485,694.52	2,427	57,038.00
R2040	On 07/08/2025	Bond Future	10.80	Call	1,264.37	0000	1.26437		0.00000		1,053.14	0000	1.05314	1,264.370	10.30	0.55	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	1,658.26	0000	1.65826		0.00000		1,407.21	0000	1.40721	1,658.260	10.46	0.64	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	254.81	0000	0.25481		0.00000		345.38	0000	0.34538	254.810	10.95	(0.16)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	4,201.17	0000	4.20117		0.00000		3,811.59	0000	3.81159	4,201.170	11.27	0.92	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	8.35	0000	0.00835		0.00000		13.73	0000	0.01373	8.350	12.22	(0.01)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		10.85	486	89.20271		0.00000		10.92445		88.75525		10.10	0.00	0.00	0	2,048.00
R2040	On 05/02/2026	Bond Future	0.00		10.96	047	86.38304		0.00000		11.03270		85.92696		10.53	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,288.36	0000	6.28836		0.00000		5,947.06	0000	5.94706	6, <					

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	10.70	Call	2,252.39	000	2.25239	0.00000	2,074.67	000	2,252.390	10.15	0.40	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,533.97	000	3.53397	0.00000	3,297.59	000	3,533.970	10.58	0.53	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,948.43	000	1.94843	0.00000	2,103.89	000	1,948.430	11.26	(0.31)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,483.06	000	1.48306	0.00000	1,608.20	000	1,483.060	11.62	(0.25)	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,254.70	000	1.25470	0.00000	1,363.82	000	1,254.700	11.84	(0.22)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	955.57	000	0.95557	0.00000	1,042.42	000	955.570	12.20	(0.17)	0.00		0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.21	063	85.10553	0.00000	11.28871	84.63178		10.90	0.00	0.00		0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	000	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		11.01	526	82.55231	0.00000	11.08237	82.10373		11.12	0.00	0.00		0	45,845.00
R2044	On 07/08/2025	Bond Future	10.63	Call	240.78	000	0.24078	0.00000	181.64	000	240.780	10.52	0.17	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	2,343.64	000	2.34364	0.00000	2,035.93	000	2,343.640	11.65	0.74	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	56.78	000	0.05678	0.00000	84.23	000	56.780	12.62	(0.04)	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	12.29	000	0.01229	0.00000	19.79	000	12.290	13.23	(0.01)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.11	455	84.10994	0.00000	11.18400	83.65289		11.01	0.00	3,953,167.18		47	72,283.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,631.57	000	2.63157	0.00000	2,383.54	000	2,631.570	11.01	0.58	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	801.87	000	0.80187	0.00000	919.29	000	801.870	11.81	(0.23)	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	535.35	000	0.53535	0.00000	620.24	000	535.350	12.22	(0.16)	0.00		0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	386.25	000	0.38625	0.00000	451.01	000	386.250	12.54	(0.12)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	355.91	000	0.35591	0.00000	416.36	000	355.910	12.62	(0.11)	0.00		0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.21	953	81.31913	0.00000	11.29152	80.85324		11.50	0.00	0.00		0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.33	612	82.83116	0.00000	11.41079	82.35634		11.42	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.46	471	79.97714	0.00000	11.54230	79.49328		11.95	0.00	0.00		0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	000	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		10.99	711	85.30615	0.00000	11.07422	84.77092		11.09	0.00	2,141,184,365.00		25,100	206,828.00
R2048	On 06/11/2025	Bond Future	0.00		11.09	543	82.47538	0.00000	11.17523	81.93008		11.63	0.00	2,062,379,352.28		25,006	43,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.19	930	84.03760	0.00000	11.28200	83.48187		11.48	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.30	527	81.15993	0.00000	11.39094	80.59362		11.98	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.42	099	82.66023	0.00000	11.50988	82.08318		11.83	0.00	0.00		0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	000	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		10.90	628	110.46544	0.00000	10.97323	109.85499		11.06	0.00	2,209,308,800.00		20,000	22,710.00
R2053	On 06/11/2025	Bond Future	0.00		11.00	071	106.68660	0.00000	11.07004	106.06462		11.54	0.00	2,133,732,000.00		20,000	20,000.00
R2053	On 05/02/2026	Bond Future	0.00		11.09	853	108.70714	0.00000	11.17037	108.07321		11.63	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.20	360	104.86675	0.00000	11.27811	104.22072		11.73	0.00	0.00		0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.31	667	106.80401	0.00000	11.39402	106.14569		11.83	0.00	0.00		0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	000	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		10.03	732	77.85835	0.00000	10.11941	77.41970		9.30	0.00	0.00		0	11,175.00
R209	On 06/11/2025	Bond Future	0.00		10.12	176	76.17519	0.00000	10.20690	75.72825		9.92	0.00	0.00		0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.21	049	77.61800	0.00000	10.29887	77.16247		9.66	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.30	825	75.91039	0.00000	10.40008	75.44616		9.81	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.41	609	77.31396	0.00000	10.51160	76.84090		9.51	0.00	0.00		0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	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	100.00000	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	100.00000	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	100.00000	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	100.00000	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					
R210	On 07/08/2025	Bond Future	0.00		249.56682		249.56682	0.00000	249.56292	249.56292		0.00	0.00	164,963,668.02	661	306.00
R210	On 06/11/2025	Bond Future	0.00		250.91276		250.91276	0.00000	250.90866	250.90866		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		255.72527		255.72527	0.00000	255.72076	255.72076		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		257.06573		257.06573	0.00000	257.06062	257.06062		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.88353		261.88353	0.00000	261.87756	261.87756		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		8.66169		95.92867	0.00000	8.75431	95.54605		5.59	0.00	1,055,215.37	11	21,469.00
R213	On 06/11/2025	Bond Future	0.00		8.72234		94.18643	0.00000	8.82031	93.79660		6.08	0.00	3,013,965.76	32	77,791.00
R213	On 05/02/2026	Bond Future	0.00		8.78986		95.97057	0.00000	8.89386	95.57320		5.61	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		8.86504		94.20378	0.00000	8.97557	93.79877		5.31	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.95668		95.94668	0.00000	9.07464	95.53384		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		10.71491		71.32917	0.00000	10.77671	70.97879		10.76	0.00	0.00	0	6,210.00
R214	On 06/11/2025	Bond Future	0.00		10.80783		69.37652	0.00000	10.87170	69.01953		11.34	0.00	1,040,647.80	15	31,309.00
R214	On 05/02/2026	Bond Future	0.00		10.90608		70.69059	0.00000	10.97217	70.32678		11.14	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.00681		68.70682	0.00000	11.07519	68.33599		11.52	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.11714		69.97734	0.00000	11.18798	69.59943		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 :													8,955,720,782.39		93,532	1,588,479.00
Grand Total:													8,955,720,782.39		93,532	1,588,479.00