

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/07/2025

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		1,160.06900		1,160.06900	0.00000	1,158.29400	1,158.29400		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,181.78400		1,181.78400	0.00000	1,179.97500	1,179.97500		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,203.89600		1,203.89600	0.00000	1,202.05000	1,202.05000		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,226.06400		1,226.06400	0.00000	1,224.18100	1,224.18100		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,248.21900		1,248.21900	0.00000	1,246.29800	1,246.29800		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,400.83300		1,400.83300	0.00000	1,397.82200	1,397.82200		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,427.05600		1,427.05600	0.00000	1,423.98600	1,423.98600		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,453.75700		1,453.75700	0.00000	1,450.62600	1,450.62600		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,480.52600		1,480.52600	0.00000	1,477.33400	1,477.33400		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,507.27900		1,507.27900	0.00000	1,504.02400	1,504.02400		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,188.51300		1,188.51300	0.00000	1,186.42300	1,186.42300		0.00	0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,210.76100		1,210.76100	0.00000	1,208.63000	1,208.63000		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,233.41500		1,233.41500	0.00000	1,231.24200	1,231.24200		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,256.12700		1,256.12700	0.00000	1,253.91000	1,253.91000		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,278.82500		1,278.82500	0.00000	1,276.56400	1,276.56400		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		10.50719		86.91831	0.00000	10.54663	86.72969		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.63262		84.77209	0.00000	10.67399	84.57936		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.77101		86.37781	0.00000	10.81447	86.18092		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.91949		84.19130	0.00000	10.96522	83.98998		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.08581		85.74397	0.00000	11.13405	85.53802		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		11.40651		81.01726	0.00000	11.44576	80.77674		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.52574		78.28869	0.00000	11.56654	78.04313		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.64998		79.77120	0.00000	11.69240	79.52043		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.78573		76.99167	0.00000	11.82992	76.73552		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.93031		78.40952	0.00000	11.97637	78.14781		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		1,170.08700		1,170.08700	0.00000	1,168.07200	1,168.07200		0.00	0.00	11,700,870.00	1	612.00
GOVI	On 06/11/2025	GOVI	0.00		1,191.99100		1,191.99100	0.00000	1,189.93600	1,189.93600		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,214.29300		1,214.29300	0.00000	1,212.19800	1,212.19800		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,236.65300		1,236.65300	0.00000	1,234.51600	1,234.51600		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,258.99900		1,258.99900	0.00000	1,256.81900	1,256.81900		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		138.75306		138.75306	0.00000	138.79586	138.79586		0.00	0.00	0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.94703		139.94703	0.00000	139.98980	139.98980		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.59848		142.59848	0.00000	142.64117	142.64117		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.79540		143.79540	0.00000	143.83765	143.83765		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.45243		146.45243	0.00000	146.49400	146.49400		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	Contracts	Traded	Open Interest
											Option						
I2031	On 07/08/2025	Bond Future	0.00		107.37470		107.37470	0.00000	107.15775	107.15775		1.75	0.00	0.00		0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.41110		109.41110	0.00000	109.18933	109.18933		1.49	0.00	0.00		0	699.00
I2031	On 05/02/2026	Bond Future	0.00		109.09902		109.09902	0.00000	108.87243	108.87243		1.22	0.00	0.00		0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.13132		111.13132	0.00000	110.89951	110.89951		0.94	0.00	0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.76048		110.76048	0.00000	110.52327	110.52327		0.43	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		129.89984		129.89984	0.00000	130.11134	130.11134		0.00	0.00	0.00		0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.82508		130.82508	0.00000	131.03977	131.03977		0.00	0.00	0.00		0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.30371		133.30371	0.00000	133.52172	133.52172		0.00	0.00	0.00		0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.22534		134.22534	0.00000	134.44625	134.44625		0.00	0.00	0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.70562		136.70562	0.00000	136.92923	136.92923		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		138.25191		138.25191	0.00000	138.38261	138.38261		0.00	0.00	0.00		0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		140.87401		140.87401	0.00000	141.00620	141.00620		0.00	0.00	0.00		0	440.00
I2038	On 05/02/2026	Bond Future	0.00		141.37779		141.37779	0.00000	141.51162	141.51162		0.00	0.00	0.00		0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.01197		144.01197	0.00000	144.14701	144.14701		0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.47246		144.47246	0.00000	144.60865	144.60865		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		119.19305		119.19305	0.00000	119.09606	119.09606		0.00	0.00	0.00		0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.19480		119.19480	0.00000	119.09507	119.09507		0.00	0.00	0.00		0	7,206.00
I2046	On 05/02/2026	Bond Future	0.00		121.45290		121.45290	0.00000	121.35067	121.35067		0.00	0.00	0.00		0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.42065		121.42065	0.00000	121.31545	121.31545		0.00	0.00	0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.66300		123.66300	0.00000	123.55449	123.55449		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		117.97646		117.97646	0.00000	117.28994	117.28994		0.00	0.00	273,705,387.20		2,320	12,576.00
I2050	On 06/11/2025	Bond Future	0.00		120.21400		120.21400	0.00000	119.51376	119.51376		0.00	0.00	0.00		0	5,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.07913		120.07913	0.00000	119.36487	119.36487		0.00	0.00	0.00		0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.31661		122.31661	0.00000	121.58798	121.58798		0.00	0.00	0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.12340		122.12340	0.00000	121.38011	121.38011		0.00	0.00	0.00		0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
IGOV	On 07/08/2025	Index Future	0.00		380.05800		380.05800	0.00000	379.88500	379.88500		0.00	0.00	0.00		0	746.00
IGOV	On 06/11/2025	Index Future	0.00		387.26600		387.26600	0.00000	387.08900	387.08900		0.00	0.00	0.00		0	8.00
IGOV	On 05/02/2026	Index Future	0.00		394.60400		394.60400	0.00000	394.42300	394.42300		0.00	0.00	0.00		0	0.00
IGOV	On 07/05/2026	Index Future	0.00		401.96000		401.96000	0.00000	401.77500	401.77500		0.00	0.00	0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.31200		409.31200	0.00000	409.12200	409.12200		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		7.72186		104.98908	0.00000	7.74943	104.95326		0.82	0.00	0.00	0.00	0	160,391.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,921.87000		1.92187	0.00000	1,886.05000	1.88605	1,921.870	1.49	1.00	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		1.69	0.00	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.75104		106.95442	0.00000	7.78581	106.91730		0.82	0.00	0.00	0.00	0	8,516.00
R186	On 05/02/2026	Bond Future	0.00		7.80646		103.64983	0.00000	7.85261	103.61139		0.78	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.97018		105.55597	0.00000	8.03763	105.51591		0.61	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.38794		102.17408	0.00000	8.50552	102.13224		0.43	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		268.28871		268.28871	0.00000	268.73929	268.73929		0.00	0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		273.37700		273.37700	0.00000	273.83441	273.83441		0.00	0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.22137		273.22137	0.00000	273.68591	273.68591		0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.31261		278.31261	0.00000	278.78330	278.78330		0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.02975		278.02975	0.00000	278.50629	278.50629		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		8.37175		98.89371	0.00000	8.40952	98.75656		4.31	0.00	3,976,219,397.97		40,207	118,789.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,380.66000		1.38066	0.00000	1,275.41000	1.27541	1,380.660	4.83	0.83	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,035.01000		3.03501	0.00000	2,902.32000	2.90232	3,035.010	5.35	0.98	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.35000		0.00035	0.00000	0.59000	0.00059	0.350	5.91	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,309.43000		7.30943	0.00000	7,172.29000	7.17229	7,309.430	6.33	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		6.33	0.00	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.42224		100.74482	0.00000	8.46281	100.60451		4.08	0.00	3,884,720,259.20		38,560	32,850.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,580.56000		1.58056	0.00000	1,492.50000	1.49250	1,580.560	4.30	0.67	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,917.54000		2.91754	0.00000	2,801.36000	2.80136	2,917.540	4.59	0.85	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	29.54000		0.02954	0.00000	34.22000	0.03422	29.540	5.12	(0.03)	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.48143		98.62136	0.00000	8.52522	98.47778		4.07	0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.56765		100.43479	0.00000	8.61518	100.28770		3.83	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.68005		98.25641	0.00000	8.73203	98.10560		3.75	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		9.07277		98.96780	0.00000	9.11079	98.78626		6.07	0.00	2,894,907,117.80		29,251	111,797.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,817.21000		1.81721	0.00000	1,689.81000	1.68981	1,817.210	7.44	0.78	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,897.14000		3.89714	0.00000	3,728.71000	3.72871	3,897.140	8.34	0.96	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	2.54000		0.00254	0.00000	3.72000	0.00372	2.540	9.46	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.14906		96.65965	0.00000	9.18918	96.47415		6.11	0.00	2,771,232,165.50		28,670	28,670.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,095.71000		2.09571	0.00000	1,986.09000	1.98609	2,095.710	6.58	0.63	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 06/11/2025	Bond Future	9.90	Call	3,786.71	0000	3.78671	0.00000	3,640.36	0000	3.64036	3,786.710	7.00	0.82	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	49.94	0000	0.04994	0.00000	57.03	0000	0.05703	49.940	7.72	(0.03)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.23336		98.46756	0.00000	9.27576		98.27803		5.88	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.33096		96.11859	0.00000	9.37593		95.92465		5.86	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.44557		97.86967	0.00000	9.49338		97.67122		5.56	0.00	0.00	0	0.00
R2032	On 31/03/2032	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
R2033	On 07/08/2025	Bond Future	0.00		9.28960		107.46263	0.00000	9.32776		107.25235		6.51	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.37132		104.43093	0.00000	9.41148		104.21604		6.25	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.46062		106.38415	0.00000	9.50293		106.16458		6.08	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.56256		103.29697	0.00000	9.60724		103.07247		5.87	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.67996		105.17819	0.00000	9.72727		104.94848		5.65	0.00	0.00	0	0.00
R2033	On 31/03/2033	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
R2035	On 07/08/2025	Bond Future	0.00		9.86773		97.91815	0.00000	9.90614		97.69387		7.82	0.00	2,538,038,448.00	25,920	75,814.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,711.50	0000	1.71150	0.00000	1,574.11	0000	1.57411	1,711.500	8.91	0.70	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	316.79	0000	0.31679	0.00000	382.08	0000	0.38208	316.790	9.13	(0.22)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	181.75	0000	0.18175	0.00000	225.31	0000	0.22531	181.750	9.39	(0.14)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	149.90	0000	0.14990	0.00000	187.57	0000	0.18757	149.900	9.48	(0.12)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	4,117.59	0000	4.11759	0.00000	3,914.69	0000	3.91469	4,117.590	9.79	0.94	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	17.79	0000	0.01779	0.00000	24.56	0000	0.02456	17.790	10.29	(0.02)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	2.74	0000	0.00274	0.00000	4.10	0000	0.00410	2.740	10.92	0.00	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	2.26	0000	0.00226	0.00000	3.41	0000	0.00341	2.260	10.98	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.96160		95.24773	0.00000	10.00174		95.01864		8.01	0.00	2,395,480,409.50	25,150	36,533.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,262.84	0000	1.26284	0.00000	1,178.18	0000	1.17818	1,262.840	8.03	0.41	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,642.89	0000	1.64289	0.00000	1,541.93	0000	1.54193	1,642.890	8.19	0.48	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,176.41	0000	2.17641	0.00000	2,056.03	0000	2.05603	2,176.410	8.38	0.57	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,348.51	0000	1.34851	0.00000	1,449.53	0000	1.44953	1,348.510	8.46	(0.40)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1,062.43	0000	1.06243	0.00000	1,147.86	0000	1.14786	1,062.430	8.64	(0.33)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,404.99	0000	3.40499	0.00000	3,250.84	0000	3.25084	3,404.990	8.77	0.71	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,527.07	0000	3.52707	0.00000	3,370.20	0000	3.37020	3,527.070	8.80	0.72	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	764.11	0000	0.76411	0.00000	831.10	0000	0.83110	764.110	8.88	(0.26)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,115.44	0000	4.11544	0.00000	3,946.79	0000	3.94679	4,115.440	8.97	0.77	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	562.27	0000	0.56227	0.00000	615.18	0000	0.61518	562.270	9.09	(0.20)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,732.71	0000	5.73271	0.00000	5,540.32	0000	5.54032	5,732.710	9.38	0.87	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,779.27	0000	5.77927	0.00000	5,586.34	0000	5.58634	5,779.270	9.40	0.87	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	144.57	0000	0.14457	0.00000	161.90	0000	0.16190	144.570	9.94	(0.06)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	139.31	0000	0.13931	0.00000	156.10	0000	0.15610	139.310	9.96	(0.06)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	92.33	0000	0.09233	0.00000	104.10	0000	0.10410	92.330	10.21	(0.04)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	47.72	0000	0.04772	0.00000	54.44	0000	0.05444	47.720	10.30	(0.02)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	42.95	0000	0.04295	0.00000	49.10	0000	0.04910	42.950	10.30	(0.02)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.06419		97.02943	0.00000	10.10620		96.79547		7.88	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,737.24	0000	2.73724	0.00000	2,615.87	0000	2.61587	2,737.240	8.29	0.55	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,660.87	0000	3.66087	0.00000	3,518.01	0000	3.51801	3,660.870	8.56	0.64	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,227.83	0000	1.22783	0.00000	1,302.71	0000	1.30271	1,227.830	8.80	(0.29)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,616.51	0000	5.61651	0.00000	5,441.12	0000	5.44112	5,616.510	9.07	0.78	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	681.94	0000	0.68194	0.00000	728.95	0000	0.72895	681.940	9.30	(0.18)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	104.56	0000	0.10456	0.00000	114.52	0000	0.11452	104.560	9.88	(0.04)	0.00	0	2,000.00

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
R2035	On 07/05/2026	Bond Future	0.00		10.17159		94.31021	0.00000	10.21558	94.07113			8.09	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.29360		96.02882	0.00000	10.33978	95.78441			7.90	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		10.45254		87.39774	0.00000	10.48650	87.19449			9.26	0.00	2,035,493,364.60	23,290	141,490.00
R2037	On 07/08/2025	Bond Future	10.34	Call	626.49000		0.62649	0.00000	565.32000	0.56532	626.490		9.39	0.39	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,092.60000		1.09260	0.00000	999.75000	0.99975	1,092.600		9.62	0.55	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,268.50000		1.26850	0.00000	1,165.55000	1.16555	1,268.500		9.69	0.60	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,617.59000		1.61759	0.00000	1,497.06000	1.49706	1,617.590		9.83	0.68	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,317.89000		3.31789	0.00000	3,144.52000	3.14452	3,317.890		10.36	0.90	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	87.70000		0.08770	0.00000	111.20000	0.11120	87.700		10.46	(0.08)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	16.03000		0.01603	0.00000	21.98000	0.02198	16.030		10.97	(0.02)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,719.32000		5.71932	0.00000	5,521.29000	5.52129	5,719.320		11.01	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	13.72000		0.01372	0.00000	18.94000	0.01894	13.720		11.01	(0.01)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1.83000		0.00183	0.00000	2.76000	0.00276	1.830		11.52	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1.73000		0.00173	0.00000	2.61000	0.00261	1.730		11.54	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.24000		0.00024	0.00000	0.39000	0.00039	0.240		12.01	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.55307		89.03360	0.00000	10.58842	88.82603			9.14	0.00	2,052,224,480.00	23,050	23,050.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,779.40000		1.77940	0.00000	1,688.46000	1.68846	1,779.400		9.47	0.49	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,576.86000		3.57686	0.00000	3,439.95000	3.43995	3,576.860		10.15	0.70	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	146.25000		0.14625	0.00000	161.31000	0.16131	146.250		11.65	(0.06)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.66160		86.44052	0.00000	10.69846	86.22850			9.47	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,495.72000		2.49572	0.00000	2,394.88000	2.39488	2,495.720		9.64	0.51	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,321.01000		3.32101	0.00000	3,201.64000	3.20164	3,321.010		9.94	0.60	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,179.70000		1.17970	0.00000	1,243.17000	1.24317	1,179.700		10.51	(0.27)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,241.40000		5.24140	0.00000	5,090.67000	5.09067	5,241.400		10.56	0.74	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	665.33000		0.66533	0.00000	705.53000	0.70553	665.330		11.11	(0.17)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	413.60000		0.41360	0.00000	440.62000	0.44062	413.600		11.60	(0.11)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	220.36000		0.22036	0.00000	236.40000	0.23640	220.360		11.88	(0.06)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.78465		88.02951	0.00000	10.82314	87.81282			9.37	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,603.38000		3.60338	0.00000	3,487.31000	3.48731	3,603.380		9.82	0.56	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	742.46000		0.74246	0.00000	779.28000	0.77928	742.460		11.34	(0.15)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.92319		85.37367	0.00000	10.96349	85.15211			9.72	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		10.50287		106.52515	0.00000	10.53671	106.28733			8.71	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.60982		103.03466	0.00000	10.64511	102.79171			8.83	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,745.04000		3.74504	0.00000	3,590.40000	3.59040	3,745.040		9.77	0.68	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	111.15000		0.11115	0.00000	123.82000	0.12382	111.150		11.38	(0.04)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.72334		104.96165	0.00000	10.76016	104.71350			8.77	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.84708		101.40673	0.00000	10.88555	101.15317			8.72	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.98302		103.25294	0.00000	11.02329	102.99366			8.69	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		10.90974		86.54605	0.00000	10.94391	86.32599			10.14	0.00	619,669,718.00	7,160	52,677.00
R2040	On 07/08/2025	Bond Future	10.80	Call	682.64000		0.68264	0.00000	615.68000	0.61568	682.640		10.22	0.39	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	979.41000		0.97941	0.00000	891.23000	0.89123	979.410		10.38	0.50	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	373.01000		0.37301	0.00000	442.69000	0.44269	373.010		10.87	(0.24)	0.00	0	680.00

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 07/08/2025	Bond Future	11.40	Call	3,246.32	000	3.24632	0.00000	3,065.44	000	3.06544	3,246.320	11.19	0.88	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	9.59	000	0.00959	0.00000	13.50	000	0.01350	9.590	12.14	(0.01)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.01691		88.16598	0.00000	11.05242		87.94124		10.03	0.00	565,143,931.80	6,410	9,098.00
R2040	On 05/02/2026	Bond Future	0.00		11.13194		85.30610	0.00000	11.16889		85.07663		10.45	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,431.64	000	5.43164	0.00000	5,271.60	000	5.27160	5,431.640	11.55	0.73	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	243.71	000	0.24371	0.00000	261.23	000	0.26123	243.710	13.13	(0.06)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.26005		86.87405	0.00000	11.29856		86.63954		10.37	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,775.59	000	1.77559	0.00000	1,699.84	000	1.69984	1,775.590	10.07	0.35	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,912.48	000	2.91248	0.00000	2,807.18	000	2.80718	2,912.480	10.50	0.48	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,268.01	000	2.26801	0.00000	2,358.43	000	2.35843	2,268.010	11.18	(0.36)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,734.31	000	1.73431	0.00000	1,808.00	000	1.80800	1,734.310	11.55	(0.29)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,469.75	000	1.46975	0.00000	1,534.43	000	1.53443	1,469.750	11.77	(0.25)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,121.45	000	1.12145	0.00000	1,173.43	000	1.17343	1,121.450	12.13	(0.20)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.40283		83.94630	0.00000	11.44306		83.70660		10.82	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2044	On 07/08/2025	Bond Future	0.00		11.17973		81.45982	0.00000	11.21389		81.23580		11.04	0.00	1,342,620,753.24	16,482	41,445.00
R2044	On 07/08/2025	Bond Future	10.63	Call	67.28	000	0.06728	0.00000	58.56	000	0.05856	67.280	10.43	0.07	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,492.76	000	1.49276	0.00000	1,374.45	000	1.37445	1,492.760	11.57	0.62	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	81.04	000	0.08104	0.00000	103.48	000	0.10348	81.040	12.54	(0.06)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	15.45	000	0.01545	0.00000	21.27	000	0.02127	15.450	13.14	(0.01)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.28668		82.98453	0.00000	11.32212		82.75588		10.93	0.00	1,417,541,741.46	17,082	78,349.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,036.63	000	2.03663	0.00000	1,934.19	000	1.93419	2,036.630	11.33	0.50	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,099.87	000	1.09987	0.00000	1,176.61	000	1.17661	1,099.870	12.14	(0.29)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	750.25	000	0.75025	0.00000	807.75	000	0.80775	750.250	12.55	(0.21)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	547.39	000	0.54739	0.00000	592.33	000	0.59233	547.390	12.86	(0.16)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	505.64	000	0.50564	0.00000	547.83	000	0.54783	505.640	12.94	(0.15)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.40098		80.15296	0.00000	11.43781		79.91950		11.42	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.52700		81.62613	0.00000	11.56533		81.38759		11.33	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.66657		78.72794	0.00000	11.70655		78.48420		11.87	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		11.16741		84.13196	0.00000	11.19104		83.97129		10.99	0.00	11,387,849,709.72	135,357	83,023.00
R2048	On 06/11/2025	Bond Future	0.00		11.27352		81.26690	0.00000	11.29807		81.10270		11.46	0.00	10,783,223,694.10	132,689	163,964.00
R2048	On 05/02/2026	Bond Future	0.00		11.38679		82.78696	0.00000	11.41231		82.61928		11.36	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.50208		79.86898	0.00000	11.52864		79.69747		11.90	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.62854		81.32386	0.00000	11.65625		81.14833		11.82	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		11.07674		108.92334	0.00000	11.10031		108.71324		11.00	0.00	10,565,563.98	97	22,818.00
R2053	On 06/11/2025	Bond Future	0.00		11.17908		105.09946	0.00000	11.20358		104.88478		11.44	0.00	0.00	0	20,170.00
R2053	On 05/02/2026	Bond Future	0.00		11.28624		107.06503	0.00000	11.31171		106.84574		11.50	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.40090		103.17156	0.00000	11.42744		102.94729		11.58	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.52480		105.04955	0.00000	11.55249		104.82015		11.66	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		10.14778		77.26887	0.00000	10.18613		77.06563		9.01	0.00	0.00	0	11,175.00
R209	On 06/11/2025	Bond Future	0.00		10.23850		75.56325	0.00000	10.27837		75.35574		9.25	0.00	0.00	0	6,867.00
R209	On 05/02/2026	Bond Future	0.00		10.33514		76.97657	0.00000	10.37662		76.76470		9.15	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
R209	On 07/05/2026	Bond Future	0.00		10.44093	75.24085	0.00000	10.48415	75.02442		9.41	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.55816	76.61169	0.00000	10.60326	76.39054		9.28	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		249.85041	249.85041	0.00000	249.84014	249.84014		0.00	0.00	0.00	0	306.00
R210	On 06/11/2025	Bond Future	0.00		251.16471	251.16471	0.00000	251.15265	251.15265		0.00	0.00	0.00	0	992.00
R210	On 05/02/2026	Bond Future	0.00		255.92316	255.92316	0.00000	255.90932	255.90932		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		257.21293	257.21293	0.00000	257.19659	257.19659		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.96462	261.96462	0.00000	261.94543	261.94543		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		8.73376	95.63078	0.00000	8.77143	95.47554		5.40	0.00	0.00	0	21,473.00
R213	On 06/11/2025	Bond Future	0.00		8.80209	93.86895	0.00000	8.84209	93.71021		5.34	0.00	0.00	0	77,791.00
R213	On 05/02/2026	Bond Future	0.00		8.88029	95.62493	0.00000	8.92288	95.46268		5.08	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		8.96652	93.83185	0.00000	9.01200	93.66576		4.96	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.07214	95.54257	0.00000	9.12091	95.37252		4.69	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		10.87033	70.45301	0.00000	10.90891	70.23807		10.62	0.00	0.00	0	6,221.00
R214	On 06/11/2025	Bond Future	0.00		10.97034	68.47356	0.00000	11.01031	68.25416		11.00	0.00	0.00	0	31,309.00
R214	On 05/02/2026	Bond Future	0.00		11.07721	69.75439	0.00000	11.11865	69.53052		10.91	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.18648	67.73877	0.00000	11.22947	67.51014		11.36	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.30667	68.97314	0.00000	11.35135	68.73958		11.31	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 :												48,960,337,012.07	551,696	1,647,365.00	
Grand Total:												48,960,337,012.07	551,696	1,647,365.00	