

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/07/2025

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	1,162.36400		1,162.36400	0.00000	1,160.06900	1,160.06900		0.00	0.00	0.00	0	0.00
AL37	On	06/11/2025	Index Future	0.00	1,184.12500		1,184.12500	0.00000	1,181.78400	1,181.78400		0.00	0.00	0.00	0	0.00
AL37	On	05/02/2026	Index Future	0.00	1,206.28300		1,206.28300	0.00000	1,203.89600	1,203.89600		0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,228.49900		1,228.49900	0.00000	1,226.06400	1,226.06400		0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,250.70100		1,250.70100	0.00000	1,248.21900	1,248.21900		0.00	0.00	0.00	0	0.00
AL7T	On	07/08/2025	Index Future	0.00	1,406.08800		1,406.08800	0.00000	1,400.83300	1,400.83300		0.00	0.00	0.00	0	0.00
AL7T	On	06/11/2025	Index Future	0.00	1,432.41100		1,432.41100	0.00000	1,427.05600	1,427.05600		0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,459.21500		1,459.21500	0.00000	1,453.75700	1,453.75700		0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,486.08900		1,486.08900	0.00000	1,480.52600	1,480.52600		0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,512.94700		1,512.94700	0.00000	1,507.27900	1,507.27900		0.00	0.00	0.00	0	0.00
ALBI	On	07/08/2025	Index Future	0.00	1,191.98900		1,191.98900	0.00000	1,188.51300	1,188.51300		0.00	0.00	0.00	0	77.00
ALBI	On	06/11/2025	Index Future	0.00	1,214.30500		1,214.30500	0.00000	1,210.76100	1,210.76100		0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,237.02700		1,237.02700	0.00000	1,233.41500	1,233.41500		0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026	Index Future	0.00	1,259.80900		1,259.80900	0.00000	1,256.12700	1,256.12700		0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,282.57800		1,282.57800	0.00000	1,278.82500	1,278.82500		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	10.45521	87.16774		0.00000	10.50719	86.91831		0.00	0.00	0.00	0	0.00
ES33	On	06/11/2025	Bond Future	0.00	10.57821	85.02644		0.00000	10.63262	84.77209		0.00	0.00	0.00	0	0.00
ES33	On	05/02/2026	Bond Future	0.00	10.71396	86.63717		0.00000	10.77101	86.37781		0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	10.85963	84.45577		0.00000	10.91949	84.19130		0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	11.02288	86.01363		0.00000	11.08581	85.74397		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	11.35974	81.30535		0.00000	11.40651	81.01726		0.00	0.00	0.00	0	0.00
ES42	On	06/11/2025	Bond Future	0.00	11.47719	78.58245		0.00000	11.52574	78.28869		0.00	0.00	0.00	0	0.00
ES42	On	05/02/2026	Bond Future	0.00	11.59960	80.07066		0.00000	11.64998	79.77120		0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	11.73336	77.29694		0.00000	11.78573	76.99167		0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	11.87586	78.72069		0.00000	11.93031	78.40952		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	1,173.46900	1,173.46900		0.00000	1,170.08700	1,170.08700		0.00	0.00	0.00	0	612.00
GOVI	On	06/11/2025	GOVI	0.00	1,195.43800	1,195.43800		0.00000	1,191.99100	1,191.99100		0.00	0.00	0.00	0	0.00
GOVI	On	05/02/2026	GOVI	0.00	1,217.80700	1,217.80700		0.00000	1,214.29300	1,214.29300		0.00	0.00	0.00	0	0.00
GOVI	On	07/05/2026	GOVI	0.00	1,240.23500	1,240.23500		0.00000	1,236.65300	1,236.65300		0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,262.64900	1,262.64900		0.00000	1,258.99900	1,258.99900		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	138.75500	138.75500		0.00000	138.75306	138.75306		0.00	0.00	0.00	0	5,425.00
I2029	On	06/11/2025	Bond Future	0.00	139.94929	139.94929		0.00000	139.94703	139.94703		0.00	0.00	0.00	0	0.00
I2029	On	05/02/2026	Bond Future	0.00	142.60107	142.60107		0.00000	142.59848	142.59848		0.00	0.00	0.00	0	0.00
I2029	On	07/05/2026	Bond Future	0.00	143.79841	143.79841		0.00000	143.79540	143.79540		0.00	0.00	0.00	0	0.00
I2029	On	06/08/2026	Bond Future	0.00	146.45597	146.45597		0.00000	146.45243	146.45243		0.00	0.00	0.00	0	0.00
I2029	On	31/03/2029	Price Contribution	0.00	100.00000	0.00000		0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
I2031	On 07/08/2025	Bond Future	0.00		107.58689		107.58689	0.00000	107.37470	107.37470		1.75	0.00	0.00		0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.62753		109.62753	0.00000	109.41110	109.41110		1.49	0.00	0.00		0	699.00
I2031	On 05/02/2026	Bond Future	0.00		109.31975		109.31975	0.00000	109.09902	109.09902		1.22	0.00	0.00		0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.35652		111.35652	0.00000	111.13132	111.13132		0.94	0.00	0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.99007		110.99007	0.00000	110.76048	110.76048		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		130.08101		130.08101	0.00000	129.89984	129.89984		0.00	0.00	30,699,118.36		236	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.00990		131.00990	0.00000	130.82508	130.82508		0.00	0.00	27,250,059.20		208	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.49239		133.49239	0.00000	133.30371	133.30371		0.00	0.00	0.00		0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.41788		134.41788	0.00000	134.22534	134.22534		0.00	0.00	0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.90218		136.90218	0.00000	136.70562	136.70562		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		138.04083		138.04083	0.00000	138.25191	138.25191		0.00	0.00	32,439,595.05		235	2,162.00
I2038	On 06/11/2025	Bond Future	0.00		140.65918		140.65918	0.00000	140.87401	140.87401		0.00	0.00	33,054,907.30		235	440.00
I2038	On 05/02/2026	Bond Future	0.00		141.15914		141.15914	0.00000	141.37779	141.37779		0.00	0.00	0.00		0	0.00
I2038	On 07/05/2026	Bond Future	0.00		143.78962		143.78962	0.00000	144.01197	144.01197		0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.24648		144.24648	0.00000	144.47246	144.47246		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		119.36940		119.36940	0.00000	119.19305	119.19305		0.00	0.00	515,198,330.40		4,316	8,108.00
I2046	On 06/11/2025	Bond Future	0.00		119.37483		119.37483	0.00000	119.19480	119.19480		0.00	0.00	515,221,766.28		4,316	11,522.00
I2046	On 05/02/2026	Bond Future	0.00		121.63650		121.63650	0.00000	121.45290	121.45290		0.00	0.00	0.00		0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.60790		121.60790	0.00000	121.42065	121.42065		0.00	0.00	0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.85428		123.85428	0.00000	123.66300	123.66300		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		117.97973		117.97973	0.00000	117.97646	117.97646		0.00	0.00	232,774,007.29		1,973	10,603.00
I2050	On 06/11/2025	Bond Future	0.00		120.21764		120.21764	0.00000	120.21400	120.21400		0.00	0.00	237,189,403.72		1,973	7,082.00
I2050	On 05/02/2026	Bond Future	0.00		120.08326		120.08326	0.00000	120.07913	120.07913		0.00	0.00	0.00		0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.32092		122.32092	0.00000	122.31661	122.31661		0.00	0.00	0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.12830		122.12830	0.00000	122.12340	122.12340		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		380.27600		380.27600	0.00000	380.05800	380.05800		0.00	0.00	0.00		0	746.00
IGOV	On 06/11/2025	Index Future	0.00		387.48900		387.48900	0.00000	387.26600	387.26600		0.00	0.00	0.00		0	8.00
IGOV	On 05/02/2026	Index Future	0.00		394.83100		394.83100	0.00000	394.60400	394.60400		0.00	0.00	0.00		0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.19300		402.19300	0.00000	401.96000	401.96000		0.00	0.00	0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.55000		409.55000	0.00000	409.31200	409.31200		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	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	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	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	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	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	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	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	0.00	
R186	On 07/08/2025	Bond Future	0.00		7.72687		104.98257	0.00000	7.72186	104.98908			0.82	0.00	0	160,391.00	
R186	On 07/08/2025	Bond Future	9.22	Call	1,915.36000		1.91536	0.00000	1,921.87000	1.92187	1,915.360		1.49	1.00	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	1,983.00	
R186	On 06/11/2025	Bond Future	0.00		7.75706		106.94800	0.00000	7.75104	106.95442			0.82	0.00	0	8,516.00	
R186	On 05/02/2026	Bond Future	0.00		7.81407		103.64349	0.00000	7.80646	103.64983			0.78	0.00	0	0.00	
R186	On 07/05/2026	Bond Future	0.00		7.98053		105.54982	0.00000	7.97018	105.55597			0.61	0.00	0	0.00	
R186	On 06/08/2026	Bond Future	0.00		8.40454		102.16817	0.00000	8.38794	102.17408			0.43	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	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	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	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	0.00	
R202	On 07/08/2025	Bond Future	0.00		269.05605		269.05605	0.00000	268.28871	268.28871			0.00	0.00	86,097,936.00	320	387.00
R202	On 06/11/2025	Bond Future	0.00		274.15941		274.15941	0.00000	273.37700	273.37700			0.00	0.00	87,731,011.20	320	780.00
R202	On 05/02/2026	Bond Future	0.00		274.01921		274.01921	0.00000	273.22137	273.22137			0.00	0.00	0	0.00	
R202	On 07/05/2026	Bond Future	0.00		279.12606		279.12606	0.00000	278.31261	278.31261			0.00	0.00	0	0.00	
R202	On 06/08/2026	Bond Future	0.00		278.85882		278.85882	0.00000	278.02975	278.02975			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	0.00	
R2030	On 07/08/2025	Bond Future	0.00		8.33027		99.04459	0.00000	8.37175	98.89371			4.31	0.00	215,917,206.20	2,180	120,704.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,502.35000		1.50235	0.00000	1,380.66000	1.38066	1,502.350		4.83	0.86	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,182.36000		3.18236	0.00000	3,035.01000	3.03501	3,182.360		5.35	0.99	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.20000		0.00020	0.00000	0.35000	0.00035	0.200		5.91	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,460.31000		7.46031	0.00000	7,309.43000	7.30943	7,460.310		6.33	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			6.33	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.37782		100.89872	0.00000	8.42224	100.74482			4.08	0.00	4,540,442.40	45	32,850.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,681.01000		1.68101	0.00000	1,580.56000	1.58056	1,681.010		4.30	0.69	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,047.47000		3.04747	0.00000	2,917.54000	2.91754	3,047.470		4.59	0.87	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	25.09000		0.02509	0.00000	29.54000	0.02954	25.090		5.12	(0.02)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.43364		98.77834	0.00000	8.48143	98.62136			4.07	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.51599		100.59498	0.00000	8.56765	100.43479			3.83	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.62383		98.41985	0.00000	8.68005	98.25641			3.75	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		9.02120		99.21473	0.00000	9.07277	98.96780			6.07	0.00	65,184,077.61	657	111,140.00
R2032	On 07/08/2025	Bond Future	9.40	Call	2,003.66000		2.00366	0.00000	1,817.21000	1.81721	2,003.660		7.44	0.82	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	4,131.17000		4.13117	0.00000	3,897.14000	3.89714	4,131.170		8.34	0.97	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	1.54000		0.00154	0.00000	2.54000	0.00254	1.540		9.46	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.09476		96.91143	0.00000	9.14906	96.65965			6.11	0.00	68,128,735.29	703	28,624.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,252.44000		2.25244	0.00000	2,095.71000	2.09571	2,252.440		6.58	0.66	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,991.06000		3.99106	0.00000	3,786.71000	3.78671	3,991.060		7.00	0.84	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	41.86000		0.04186	0.00000	49.94000	0.04994	41.860		7.72	(0.03)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.17611		98.72421	0.00000	9.23336	98.46756			5.88	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		9.27047		96.38024	0.00000	9.33096	96.11859			5.86	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.38149		98.13645	0.00000	9.44557	97.86967			5.56	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		9.23800		107.74784	0.00000	9.28960	107.46263			6.51	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.31715		104.72171	0.00000	9.37132	104.43093			6.25	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.40369		106.68055	0.00000	9.46062	106.38415			6.08	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.50262		103.59914	0.00000	9.56256	103.29697			5.87	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.61673		105.48623	0.00000	9.67996	105.17819			5.65	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		9.80600		98.28008	0.00000	9.86773	97.91815			7.82	0.00	2,555,282.08	26	75,788.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,959.12000		1.95912	0.00000	1,711.50000	1.71150	1,959.120	8.91	0.75	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	234.14000		0.23414	0.00000	316.79000	0.31679	234.140	9.13	(0.17)	0.00		0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	129.19000		0.12919	0.00000	181.75000	0.18175	129.190	9.39	(0.10)	0.00		0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	105.17000		0.10517	0.00000	149.90000	0.14990	105.170	9.48	(0.09)	0.00		0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	4,455.56000		4.45556	0.00000	4,117.59000	4.11759	4,455.560	9.79	0.96	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	10.92000		0.01092	0.00000	17.79000	0.01779	10.920	10.29	(0.01)	0.00		0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1.52000		0.00152	0.00000	2.74000	0.00274	1.520	10.92	0.00	0.00		0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1.24000		0.00124	0.00000	2.26000	0.00226	1.240	10.98	0.00	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.89724		95.61660	0.00000	9.96160	95.24773		8.01	0.00	99,536,880.60		1,041	35,939.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,412.92000		1.41292	0.00000	1,262.84000	1.26284	1,412.920	8.03	0.44	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,819.66000		1.81966	0.00000	1,642.89000	1.64289	1,819.660	8.19	0.52	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,384.37000		2.38437	0.00000	2,176.41000	2.17641	2,384.370	8.38	0.60	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,199.78000		1.19978	0.00000	1,348.51000	1.34851	1,199.780	8.46	(0.37)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	938.07000		0.93807	0.00000	1,062.43000	1.06243	938.070	8.64	(0.30)	0.00		0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,665.68000		3.66568	0.00000	3,404.99000	3.40499	3,665.680	8.77	0.74	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,791.92000		3.79192	0.00000	3,527.07000	3.52707	3,791.920	8.80	0.75	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	668.05000		0.66805	0.00000	764.11000	0.76411	668.050	8.88	(0.23)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,398.17000		4.39817	0.00000	4,115.44000	4.11544	4,398.170	8.97	0.79	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	487.39000		0.48739	0.00000	562.27000	0.56227	487.390	9.09	(0.18)	0.00		0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	6,050.63000		6.05063	0.00000	5,732.71000	5.73271	6,050.630	9.38	0.88	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	6,097.94000		6.09794	0.00000	5,779.27000	5.77927	6,097.940	9.40	0.88	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	121.29000		0.12129	0.00000	144.57000	0.14457	121.290	9.94	(0.05)	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	116.79000		0.11679	0.00000	139.31000	0.13931	116.790	9.96	(0.05)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	76.76000		0.07676	0.00000	92.33000	0.09233	76.760	10.21	(0.03)	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	39.01000		0.03901	0.00000	47.72000	0.04772	39.010	10.30	(0.02)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	35.01000		0.03501	0.00000	42.95000	0.04295	35.010	10.30	(0.02)	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.99697		97.40542	0.00000	10.06419	97.02943		7.88	0.00	0.00		0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,943.22000		2.94322	0.00000	2,737.24000	2.73724	2,943.220	8.29	0.58	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,900.80000		3.90080	0.00000	3,660.87000	3.66087	3,900.800	8.56	0.66	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,117.01000		1.11701	0.00000	1,227.83000	1.22783	1,117.010	8.80	(0.27)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,906.70000		5.90670	0.00000	5,616.51000	5.61651	5,906.700	9.07	0.79	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	613.67000		0.61367	0.00000	681.94000	0.68194	613.670	9.30	(0.16)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	90.82000		0.09082	0.00000	104.56000	0.10456	90.820	9.88	(0.03)	0.00		0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.10139		94.69345	0.00000	10.17159	94.31021		8.09	0.00	0.00		0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.22014		96.41938	0.00000	10.29360	96.02882		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		10.39065		87.76986	0.00000	10.45254	87.39774		9.26	0.00	35,634,563.16		406	141,354.00
R2037	On 07/08/2025	Bond Future	10.34	Call	767.29000		0.76729	0.00000	626.49000	0.62649	767.290	9.39	0.45	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	1,294.04	0000	1.29404	0.00000	1,092.60	0000	1.09260	1,294.040	9.62	0.62	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,488.18	0000	1.48818	0.00000	1,268.50	0000	1.26850	1,488.180	9.69	0.66	0.00		0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,867.97	0000	1.86797	0.00000	1,617.59	0000	1.61759	1,867.970	9.83	0.74	0.00		0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,651.61	0000	3.65161	0.00000	3,317.89	0000	3.31789	3,651.610	10.36	0.93	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	58.29	0000	0.05829	0.00000	87.70	0000	0.08770	58.290	10.46	(0.05)	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	9.52	0000	0.00952	0.00000	16.03	0000	0.01603	9.520	10.97	(0.01)	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	6,085.79	0000	6.08579	0.00000	5,719.32	0000	5.71932	6,085.790	11.01	0.99	0.00		0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	8.07	0000	0.00807	0.00000	13.72	0000	0.01372	8.070	11.01	(0.01)	0.00		0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	0.95	0000	0.00095	0.00000	1.83	0000	0.00183	0.950	11.52	0.00	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	0.90	0000	0.00090	0.00000	1.73	0000	0.00173	0.900	11.54	0.00	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.11	0000	0.00011	0.00000	0.24	0000	0.00024	0.110	12.01	0.00	0.00		0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.48877		89.41293	0.00000	10.55307		89.03360		9.14	0.00	9,298,944.72	104	23,050.00	
R2037	On 06/11/2025	Bond Future	10.50	Call	1,961.25	0000	1.96125	0.00000	1,779.40	0000	1.77940	1,961.250	9.47	0.52	0.00		0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,841.12	0000	3.84112	0.00000	3,576.86	0000	3.57686	3,841.120	10.15	0.73	0.00		0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	123.70	0000	0.12370	0.00000	146.25	0000	0.14625	123.700	11.65	(0.05)	0.00		0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.59472		86.82705	0.00000	10.66160		86.44052		9.47	0.00	0.00		0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,691.69	0000	2.69169	0.00000	2,495.72	0000	2.49572	2,691.690	9.64	0.53	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,550.52	0000	3.55052	0.00000	3,321.01	0000	3.32101	3,550.520	9.94	0.62	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,074.23	0000	1.07423	0.00000	1,179.70	0000	1.17970	1,074.230	10.51	(0.25)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,526.26	0000	5.52626	0.00000	5,241.40	0000	5.24140	5,526.260	10.56	0.76	0.00		0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	599.89	0000	0.59989	0.00000	665.33	0000	0.66533	599.890	11.11	(0.15)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	370.28	0000	0.37028	0.00000	413.60	0000	0.41360	370.280	11.60	(0.10)	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	195.12	0000	0.19512	0.00000	220.36	0000	0.22036	195.120	11.88	(0.06)	0.00		0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.71502		88.42342	0.00000	10.78465		88.02951		9.37	0.00	0.00		0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,824.60	0000	3.82460	0.00000	3,603.38	0000	3.60338	3,824.600	9.82	0.58	0.00		0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	681.76	0000	0.68176	0.00000	742.46	0000	0.74246	681.760	11.34	(0.14)	0.00		0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.85053		85.77515	0.00000	10.92319		85.37367		9.72	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		10.44100		106.96202	0.00000	10.50287		106.52515		8.71	0.00	0.00		0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.54546		103.47990	0.00000	10.60982		103.03466		8.83	0.00	0.00		0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,045.52	0000	4.04552	0.00000	3,745.04	0000	3.74504	4,045.520	9.77	0.71	0.00		0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	92.42	0000	0.09242	0.00000	111.15	0000	0.11115	92.420	11.38	(0.03)	0.00		0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.65635		105.41540	0.00000	10.72334		104.96165		8.77	0.00	0.00		0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.77728		101.86915	0.00000	10.84708		101.40673		8.72	0.00	0.00		0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.91021		103.72419	0.00000	10.98302		103.25294		8.69	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	100.00		0.00	0.00	0.00		0	0.00
R2040	On 07/08/2025	Bond Future	0.00		10.85286		86.91423	0.00000	10.90974		86.54605		10.14	0.00	3,302,740.74	38	52,639.00	
R2040	On 07/08/2025	Bond Future	10.80	Call	820.85	0000	0.82085	0.00000	682.64	0000	0.68264	820.850	10.22	0.45	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	1,155.16	0000	1.15516	0.00000	979.41	0000	0.97941	1,155.160	10.38	0.55	0.00		0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	280.87	0000	0.28087	0.00000	373.01	0000	0.37301	280.870	10.87	(0.19)	0.00		0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,566.20	0000	3.56620	0.00000	3,246.32	0000	3.24632	3,566.200	11.19	0.91	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	5.69	0000	0.00569	0.00000	9.59	0000	0.00959	5.690	12.14	(0.01)	0.00		0	400.00
R2040	On 06/11/2025	Bond Future	0.00		10.95792		88.54125	0.00000	11.01691		88.16598		10.03	0.00	0.00		0	9,098.00
R2040	On 05/02/2026	Bond Future	0.00		11.07068		85.68856	0.00000	11.13194		85.30610		10.45	0.00	0.00		0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,707.77	0000	5.70777	0.00000	5,431.64	0000	5.43164	5,707.770	11.55	0.75	0.00		0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	218.19	0000	0.21819	0.00000	243.71	0000	0.24371	218.190	13.13	(0.06)	0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.19639		87.26382	0.00000	11.26005		86.87405		10.37	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	
R2040	On 07/05/2026	Bond Future	10.70	Call	1,910.16	000	1.91016	0.00000	1,775.59	000	1.77559	1,910.160	10.07	0.37	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,096.88	000	3.09688	0.00000	2,912.48	000	2.91248	3,096.880	10.50	0.50	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,126.58	000	2.12658	0.00000	2,268.01	000	2.26801	2,126.580	11.18	(0.34)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,619.97	000	1.61997	0.00000	1,734.31	000	1.73431	1,619.970	11.55	(0.27)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,369.86	000	1.36986	0.00000	1,469.75	000	1.46975	1,369.860	11.77	(0.24)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,041.78	000	1.04178	0.00000	1,121.45	000	1.12145	1,041.780	12.13	(0.19)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.33654		84.34349	0.00000	11.40283		83.94630		10.82	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.13298		81.76800	0.00000	11.17973		81.45982		11.04	0.00	0.00	0	41,445.00
R2044	On 07/08/2025	Bond Future	10.63	Call	83.73000		0.08373	0.00000	67.28000		0.06728	83.730	10.43	0.08	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,674.56	000	1.67456	0.00000	1,492.76	000	1.49276	1,674.560	11.57	0.67	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	58.14000		0.05814	0.00000	81.04000		0.08104	58.140	12.54	(0.05)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	10.10000		0.01010	0.00000	15.45000		0.01545	10.100	13.14	(0.01)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.23825		83.29868	0.00000	11.28668		82.98453		10.93	0.00	0.00	0	78,349.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,186.90	000	2.18690	0.00000	2,036.63	000	2.03663	2,186.900	11.33	0.52	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,002.99	000	1.00299	0.00000	1,099.87	000	1.09987	1,002.990	12.14	(0.27)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	678.63000		0.67863	0.00000	750.25000		0.75025	678.630	12.55	(0.20)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	492.01000		0.49201	0.00000	547.39000		0.54739	492.010	12.86	(0.15)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	453.78000		0.45378	0.00000	505.64000		0.50564	453.780	12.94	(0.14)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.35074		80.47317	0.00000	11.40098		80.15296		11.42	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.47486		81.95244	0.00000	11.52700		81.62613		11.33	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.61234		79.06048	0.00000	11.66657		78.72794		11.87	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.11069		84.51984	0.00000	11.16741		84.13196		10.99	0.00	21,129,960.00	250	83,273.00
R2048	On 06/11/2025	Bond Future	0.00		11.21477		81.66218	0.00000	11.27352		81.26690		11.46	0.00	0.00	0	163,964.00
R2048	On 05/02/2026	Bond Future	0.00		11.32584		83.18990	0.00000	11.38679		82.78696		11.36	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.43889		80.27960	0.00000	11.50208		79.86898		11.90	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.56292		81.74223	0.00000	11.62854		81.32386		11.82	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.03520		109.29547	0.00000	11.07674		108.92334		11.00	0.00	0.00	0	22,818.00
R2053	On 06/11/2025	Bond Future	0.00		11.13602		105.47871	0.00000	11.17908		105.09946		11.44	0.00	0.00	0	20,170.00
R2053	On 05/02/2026	Bond Future	0.00		11.24157		107.45163	0.00000	11.28624		107.06503		11.50	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.35451		103.56569	0.00000	11.40090		103.17156		11.58	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.47659		105.45118	0.00000	11.52480		105.04955		11.66	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.09625		77.54311	0.00000	10.14778		77.26887		9.01	0.00	77,543,110.00	1,000	10,245.00
R209	On 06/11/2025	Bond Future	0.00		10.18502		75.84277	0.00000	10.23850		75.56325		9.25	0.00	75,842,770.00	1,000	7,867.00
R209	On 05/02/2026	Bond Future	0.00		10.27960		77.26149	0.00000	10.33514		76.97657		9.15	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.38320		75.53122	0.00000	10.44093		75.24085		9.41	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.49808		76.90763	0.00000	10.55816		76.61169		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		249.85382		249.85382	0.00000	249.85041		249.85041		0.00	0.00	0.00	0	306.00
R210	On 06/11/2025	Bond Future	0.00		251.16867		251.16867	0.00000	251.16471		251.16471		0.00	0.00	0.00	0	992.00
R210	On 05/02/2026	Bond Future	0.00		255.92771		255.92771	0.00000	255.92316		255.92316		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 07/05/2026	Bond Future	0.00		257.21824	257.21824	0.00000	257.21293	257.21293		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.97089	261.97089	0.00000	261.96462	261.96462		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		8.68733	95.82256	0.00000	8.73376	95.63078		5.40	0.00	11,019,594.40	115	21,358.00
R213	On 06/11/2025	Bond Future	0.00		8.75293	94.06449	0.00000	8.80209	93.86895		5.34	0.00	10,817,416.35	115	77,906.00
R213	On 05/02/2026	Bond Future	0.00		8.82807	95.82433	0.00000	8.88029	95.62493		5.08	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		8.91098	94.03519	0.00000	8.96652	93.83185		4.96	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.01281	95.74996	0.00000	9.07214	95.54257		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		10.82381	70.71352	0.00000	10.87033	70.45301		10.62	0.00	19,799,785.60	280	6,095.00
R214	On 06/11/2025	Bond Future	0.00		10.92223	68.73904	0.00000	10.97034	68.47356		11.00	0.00	19,246,931.20	280	31,589.00
R214	On 05/02/2026	Bond Future	0.00		11.02738	70.02504	0.00000	11.07721	69.75439		10.91	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.13490	68.01460	0.00000	11.18648	67.73877		11.36	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.25320	69.25422	0.00000	11.30667	68.97314		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 :											2,537,154,575.15		22,372	1,648,156.00	
Grand Total:											2,537,154,575.15		22,372	1,648,156.00	