

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/07/2025

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		1,158.63600		1,158.63600	0.00000	1,162.36400	1,162.36400		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,180.34200		1,180.34200	0.00000	1,184.12500	1,184.12500		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,202.35500		1,202.35500	0.00000	1,206.28300	1,206.28300		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,224.56600		1,224.56600	0.00000	1,228.49900	1,228.49900		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,246.71700		1,246.71700	0.00000	1,250.70100	1,250.70100		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,397.78900		1,397.78900	0.00000	1,406.08800	1,406.08800		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,423.97500		1,423.97500	0.00000	1,432.41100	1,432.41100		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,450.53200		1,450.53200	0.00000	1,459.21500	1,459.21500		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,477.32700		1,477.32700	0.00000	1,486.08900	1,486.08900		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,504.05100		1,504.05100	0.00000	1,512.94700	1,512.94700		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,185.48400		1,185.48400	0.00000	1,191.98900	1,191.98900		0.00	0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,207.69200		1,207.69200	0.00000	1,214.30500	1,214.30500		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,230.21500		1,230.21500	0.00000	1,237.02700	1,237.02700		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,252.94100		1,252.94100	0.00000	1,259.80900	1,259.80900		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,275.60500		1,275.60500	0.00000	1,282.57800	1,282.57800		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		10.55042		86.71159	0.00000	10.45521	87.16774		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.67757		84.56271	0.00000	10.57821	85.02644		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.81924		86.15935	0.00000	10.71396	86.63717		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.96888		83.97390	0.00000	10.85963	84.45577		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.13726		85.52434	0.00000	11.02288	86.01363		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		11.47489		80.59898	0.00000	11.35974	81.30535		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.59649		77.86364	0.00000	11.47719	78.58245		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.72420		79.33327	0.00000	11.59960	80.07066		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.86199		76.55046	0.00000	11.73336	77.29694		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.00927		77.96173	0.00000	11.87586	78.72069		0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,167.26500		1,167.26500	0.00000	1,173.46900	1,173.46900		0.00	0.00	0.00	0	612.00
GOVI	On 06/11/2025	GOVI	0.00		1,189.13200		1,189.13200	0.00000	1,195.43800	1,195.43800		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,211.30900		1,211.30900	0.00000	1,217.80700	1,217.80700		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,233.68500		1,233.68500	0.00000	1,240.23500	1,240.23500		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,256.00200		1,256.00200	0.00000	1,262.64900	1,262.64900		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		138.80369		138.80369	0.00000	138.75500	138.75500		0.00	0.00	4,858,129.15	35	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		140.00053		140.00053	0.00000	139.94929	139.94929		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.64457		142.64457	0.00000	142.60107	142.60107		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.85036		143.85036	0.00000	143.79841	143.79841		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.51130		146.51130	0.00000	146.45597	146.45597		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
I2031	On 07/08/2025	Bond Future	0.00		107.79798		107.79798	0.00000	107.58689	107.58689		1.73	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.84398		109.84398	0.00000	109.62753	109.62753		1.46	0.00	0.00	0	699.00
I2031	On 05/02/2026	Bond Future	0.00		109.53301		109.53301	0.00000	109.31975	109.31975		1.18	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.58005		111.58005	0.00000	111.35652	111.35652		0.90	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.21871		111.21871	0.00000	110.99007	110.99007		0.38	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		130.03858		130.03858	0.00000	130.08101	130.08101		0.00	0.00	4,811,427.46	37	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.96823		130.96823	0.00000	131.00990	131.00990		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.44177		133.44177	0.00000	133.49239	133.49239		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.37342		134.37342	0.00000	134.41788	134.41788		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.85916		136.85916	0.00000	136.90218	136.90218		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		138.25920		138.25920	0.00000	138.04083	138.04083		0.00	0.00	0.00	0	2,162.00
I2038	On 06/11/2025	Bond Future	0.00		140.88325		140.88325	0.00000	140.65918	140.65918		0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		141.37841		141.37841	0.00000	141.15914	141.15914		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.02100		144.02100	0.00000	143.78962	143.78962		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.48367		144.48367	0.00000	144.24648	144.24648		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		119.19871		119.19871	0.00000	119.36940	119.36940		0.00	0.00	0.00	0	8,108.00
I2046	On 06/11/2025	Bond Future	0.00		119.20210		119.20210	0.00000	119.37483	119.37483		0.00	0.00	0.00	0	11,522.00
I2046	On 05/02/2026	Bond Future	0.00		121.45323		121.45323	0.00000	121.63650	121.63650		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.42757		121.42757	0.00000	121.60790	121.60790		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.67244		123.67244	0.00000	123.85428	123.85428		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		117.40219		117.40219	0.00000	117.97973	117.97973		0.00	0.00	234,804.38	2	10,603.00
I2050	On 06/11/2025	Bond Future	0.00		119.63058		119.63058	0.00000	120.21764	120.21764		0.00	0.00	0.00	0	7,082.00
I2050	On 05/02/2026	Bond Future	0.00		119.47709		119.47709	0.00000	120.08326	120.08326		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		121.71039		121.71039	0.00000	122.32092	122.32092		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		121.50765		121.50765	0.00000	122.12830	122.12830		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		379.94000		379.94000	0.00000	380.27600	380.27600		0.00	0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		387.15100		387.15100	0.00000	387.48900	387.48900		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		394.46400		394.46400	0.00000	394.83100	394.83100		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		401.84100		401.84100	0.00000	402.19300	402.19300		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.19800		409.19800	0.00000	409.55000	409.55000		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		7.78043	104.91299	0.00000	7.72687	104.98257			0.81	0.00	53,295,798.92		508	159,883.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,845.78000	1.84578	0.00000	1,915.36000	1.91536	1,845.780		1.49	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			1.70	0.00	0.00		0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.82228	106.87839	0.00000	7.75706	106.94800			0.80	0.00	0.00	0.00	0	8,516.00
R186	On 05/02/2026	Bond Future	0.00		7.90714	103.56600	0.00000	7.81407	103.64349			0.78	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.10331	105.47694	0.00000	7.98053	105.54982			0.61	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.60813	102.09576	0.00000	8.40454	102.16817			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		268.58588	268.58588	0.00000	269.05605	269.05605			0.00	0.00	0.00	0.00	0	387.00
R202	On 06/11/2025	Bond Future	0.00		273.68353	273.68353	0.00000	274.15941	274.15941			0.00	0.00	0.00	0.00	0	780.00
R202	On 05/02/2026	Bond Future	0.00		273.51681	273.51681	0.00000	274.01921	274.01921			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.62974	278.62974	0.00000	279.12606	279.12606			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.35638	278.35638	0.00000	278.85882	278.85882			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		8.40139	98.78606	0.00000	8.33027	99.04459			4.35	0.00	1,512,710,936.78		15,313	129,499.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,284.07000	1.28407	0.00000	1,502.35000	1.50235	1,284.070		4.89	0.81	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,928.01000	2.92801	0.00000	3,182.36000	3.18236	2,928.010		5.43	0.98	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.35000	0.00035	0.00000	0.20000	0.00020	0.350		6.01	0.00	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,201.78000	7.20178	0.00000	7,460.31000	7.46031	7,201.780		6.44	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			6.44	0.00	0.00		0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.45353	100.63658	0.00000	8.37782	100.89872			4.10	0.00	0.00	0.00	0	32,850.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,505.96000	1.50596	0.00000	1,681.01000	1.68101	1,505.960		4.32	0.65	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,823.13000	2.82313	0.00000	3,047.47000	3.04747	2,823.130		4.61	0.84	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	31.95000	0.03195	0.00000	25.09000	0.02509	31.950		5.15	(0.03)	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.51691	98.50501	0.00000	8.43364	98.77834			4.10	0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.60396	100.32240	0.00000	8.51599	100.59498			3.86	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.71878	98.14402	0.00000	8.62383	98.41985			3.79	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		9.10188	98.82877	0.00000	9.02120	99.21473			6.11	0.00	219,696,355.71		2,223	108,950.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,696.45000	1.69645	0.00000	2,003.66000	2.00366	1,696.450		7.54	0.76	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,760.22000	3.76022	0.00000	4,131.17000	4.13117	3,760.220		8.48	0.95	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	2.55000	0.00255	0.00000	1.54000	0.00154	2.550		9.64	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.17937	96.51946	0.00000	9.09476	96.91143			6.14	0.00	0.00	0.00	0	28,624.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,004.89000	2.00489	0.00000	2,252.44000	2.25244	2,004.890		6.62	0.62	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,670.00000	3.67000	0.00000	3,991.06000	3.99106	3,670.000		7.04	0.81	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	53.66000	0.05366	0.00000	41.86000	0.04186	53.660		7.77	(0.03)	0.00		0	300.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2032	On 05/02/2026	Bond Future	0.00		9.26663		98.31880	0.00000	9.17611	98.72421			5.92	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.36472		95.97295	0.00000	9.27047	96.38024			5.90	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.48080		97.72339	0.00000	9.38149	98.13645			5.59	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		9.31854		107.30311	0.00000	9.23800	107.74784			6.54	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.40139		104.26997	0.00000	9.31715	104.72171			6.28	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.49345		106.21372	0.00000	9.40369	106.68055			6.11	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.59581		103.12984	0.00000	9.50262	103.59914			5.90	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.71455		105.01017	0.00000	9.61673	105.48623			5.68	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		9.90143		97.72134	0.00000	9.80600	98.28008			7.86	0.00	9,381,248.64	96	75,718.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,507.89000		1.50789	0.00000	1,959.12000	1.95912	1,507.890	8.51	0.68		0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	303.88000		0.30388	0.00000	234.14000	0.23414	303.880	8.74	(0.22)		0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	167.13000		0.16713	0.00000	129.19000	0.12919	167.130	9.02	(0.14)		0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	135.67000		0.13567	0.00000	105.17000	0.10517	135.670	9.11	(0.11)		0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	3,910.44000		3.91044	0.00000	4,455.56000	4.45556	3,910.440	9.44	0.94		0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	13.81000		0.01381	0.00000	10.92000	0.01092	13.810	9.99	(0.01)		0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1.81000		0.00181	0.00000	1.52000	0.00152	1.810	10.64	0.00		0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1.47000		0.00147	0.00000	1.24000	0.00124	1.470	10.70	0.00		0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.99649		95.04856	0.00000	9.89724	95.61660			8.05	0.00	739,287,699.68	7,778	40,251.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,177.13000		1.17713	0.00000	1,412.92000	1.41292	1,177.130	8.07	0.39		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,542.19000		1.54219	0.00000	1,819.66000	1.81966	1,542.190	8.23	0.47		0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,058.38000		2.05838	0.00000	2,384.37000	2.38437	2,058.380	8.42	0.55		0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,422.95000		1.42295	0.00000	1,199.78000	1.19978	1,422.950	8.50	(0.42)		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1,123.60000		1.12360	0.00000	938.07000	0.93807	1,123.600	8.68	(0.35)		0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,258.29000		3.25829	0.00000	3,665.68000	3.66568	3,258.290	8.81	0.70		0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,378.15000		3.37815	0.00000	3,791.92000	3.79192	3,378.150	8.84	0.71		0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	810.14000		0.81014	0.00000	668.05000	0.66805	810.140	8.92	(0.27)		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,957.08000		3.95708	0.00000	4,398.17000	4.39817	3,957.080	9.01	0.76		0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	597.21000		0.59721	0.00000	487.39000	0.48739	597.210	9.13	(0.21)		0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,556.83000		5.55683	0.00000	6,050.63000	6.05063	5,556.830	9.43	0.86		0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,603.00000		5.60300	0.00000	6,097.94000	6.09794	5,603.000	9.44	0.86		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	155.02000		0.15502	0.00000	121.29000	0.12129	155.020	9.99	(0.06)		0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	149.38000		0.14938	0.00000	116.79000	0.11679	149.380	10.02	(0.06)		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	99.25000		0.09925	0.00000	76.76000	0.07676	99.250	10.27	(0.04)		0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	51.53000		0.05153	0.00000	39.01000	0.03901	51.530	10.36	(0.02)		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	46.41000		0.04641	0.00000	35.01000	0.03501	46.410	10.36	(0.02)		0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.10165		96.82077	0.00000	9.99697	97.40542			7.92	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,623.83000		2.62383	0.00000	2,943.22000	2.94322	2,623.830	8.33	0.54		0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,528.85000		3.52885	0.00000	3,900.80000	3.90080	3,528.850	8.61	0.63		0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,291.23000		1.29123	0.00000	1,117.01000	1.11701	1,291.230	8.85	(0.30)		0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,457.59000		5.45759	0.00000	5,906.70000	5.90670	5,457.590	9.12	0.77		0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	721.77000		0.72177	0.00000	613.67000	0.61367	721.770	9.35	(0.19)		0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	112.92000		0.11292	0.00000	90.82000	0.09082	112.920	9.94	(0.04)		0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.20961		94.10353	0.00000	10.10139	94.69345			8.13	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.33298		95.82034	0.00000	10.22014	96.41938			7.94	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		10.48576		87.19891	0.00000	10.39065	87.76986			9.32	0.00	398,324,620.88	4,568	140,456.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2037	On 07/08/2025	Bond Future	10.34	Call	527.56	000	0.52756	0.00000	767.29	000	0.76729	527.560	9.45	0.35	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	959.49	000	0.95949	0.00000	1,294.04	000	1.29404	959.490	9.69	0.52	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,125.92	000	1.12592	0.00000	1,488.18	000	1.48818	1,125.920	9.77	0.57	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,460.09	000	1.46009	0.00000	1,867.97	000	1.86797	1,460.090	9.90	0.66	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,126.82	000	3.12682	0.00000	3,651.61	000	3.65161	3,126.820	10.44	0.89	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	92.79	000	0.09279	0.00000	58.29	000	0.05829	92.790	10.54	(0.08)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	16.23	000	0.01623	0.00000	9.52	000	0.00952	16.230	11.05	(0.02)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,520.59	000	5.52059	0.00000	6,085.79	000	6.08579	5,520.590	11.09	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	13.82	000	0.01382	0.00000	8.07	000	0.00807	13.820	11.09	(0.01)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1.72	000	0.00172	0.00000	0.95	000	0.00095	1.720	11.61	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1.62	000	0.00162	0.00000	0.90	000	0.00090	1.620	11.62	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.21	000	0.00021	0.00000	0.11	000	0.00011	0.210	12.10	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.58	734	88.83237	0.00000	10.48	877	89.41293		9.20	0.00	0.00	0	23,050.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,613.18	000	1.61318	0.00000	1,961.25	000	1.96125	1,613.180	9.20	0.47	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,374.45	000	3.37445	0.00000	3,841.12	000	3.84112	3,374.450	9.88	0.70	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	139.03	000	0.13903	0.00000	123.70	000	0.12370	139.030	11.43	(0.06)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.69	818	86.23011	0.00000	10.59	472	86.82705		9.54	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,397.52	000	2.39752	0.00000	2,691.69	000	2.69169	2,397.520	9.72	0.50	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,206.37	000	3.20637	0.00000	3,550.52	000	3.55052	3,206.370	10.03	0.59	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,245.98	000	1.24598	0.00000	1,074.23	000	1.07423	1,245.980	10.60	(0.28)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,094.97	000	5.09497	0.00000	5,526.26	000	5.52626	5,094.970	10.65	0.73	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	708.18	000	0.70818	0.00000	599.89	000	0.59989	708.180	11.21	(0.17)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	443.22	000	0.44322	0.00000	370.28	000	0.37028	443.220	11.71	(0.11)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	238.41	000	0.23841	0.00000	195.12	000	0.19512	238.410	11.99	(0.07)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.82	176	87.82057	0.00000	10.71	1502	88.42342		9.43	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,417.04	000	3.41704	0.00000	3,824.60	000	3.82460	3,417.040	9.63	0.55	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	737.12	000	0.73712	0.00000	681.76	000	0.68176	737.120	11.18	(0.15)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.96	154	85.16281	0.00000	10.85	053	85.77515		9.80	0.00	0.00	0	0.00
R2037	On 31/01/2037	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
R2038	On 07/08/2025	Bond Future	0.00		10.53	617	106.29112	0.00000	10.44	100	106.96202		8.76	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.64	424	102.79769	0.00000	10.54	546	103.47990		8.88	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,513.16	000	3.51316	0.00000	4,045.52	000	4.04552	3,513.160	9.51	0.67	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	109.43	000	0.10943	0.00000	92.42	000	0.09242	109.430	11.25	(0.04)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.76	010	104.71390	0.00000	10.65	635	105.41540		8.83	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.88	439	101.16081	0.00000	10.77	728	101.86915		8.78	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.02	158	103.00465	0.00000	10.91	021	103.72419		8.75	0.00	0.00	0	0.00
R2038	On 31/03/2038	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		10.96	299	86.20347	0.00000	10.85	286	86.91423		10.21	0.00	1,010,218,464.93	11,719	61,308.00
R2040	On 07/08/2025	Bond Future	10.80	Call	530.87	000	0.53087	0.00000	820.85	000	0.82085	530.870	10.29	0.34	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	790.29	000	0.79029	0.00000	1,155.16	000	1.15516	790.290	10.45	0.44	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	435.56	000	0.43556	0.00000	280.87	000	0.28087	435.560	10.94	(0.27)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	2,932.23	000	2.93223	0.00000	3,566.20	000	3.56620	2,932.230	11.27	0.86	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	10.81	000	0.01081	0.00000	5.69	000	0.00569	10.810	12.23	(0.01)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.07	191	87.81826	0.00000	10.95	792	88.54125		10.09	0.00	0.00	0	9,098.00
R2040	On 05/02/2026	Bond Future	0.00		11.18	990	84.94656	0.00000	11.07	068	85.68856		10.52	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,179.56	000	5.17956	0.00000	5,707.77	000	5.70777	5,179.560	11.64	0.71	0.00	0	475.00

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 05/02/2026	Bond Future	13.23	Put	271.48	000	0.27148	0.00000	218.19	000	0.21819	271.480	13.24	(0.07)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.31	938	86.51315	0.00000	11.19	639	87.26382		10.43	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,597.97	000	1.59797	0.00000	1,910.16	000	1.91016	1,597.970	9.91	0.33	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,668.45	000	2.66845	0.00000	3,096.88	000	3.09688	2,668.450	10.30	0.46	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,322.53	000	2.32253	0.00000	2,126.58	000	2.12658	2,322.530	10.96	(0.37)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,770.40	000	1.77040	0.00000	1,619.97	000	1.61997	1,770.400	11.33	(0.30)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,497.88	000	1.49788	0.00000	1,369.86	000	1.36986	1,497.880	11.55	(0.26)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,139.64	000	1.13964	0.00000	1,041.78	000	1.04178	1,139.640	11.92	(0.21)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.46	426	83.58069	0.00000	11.33	654	84.34349		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	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.24	306	81.04529	0.00000	11.13	298	81.76800		11.10	0.00	0.00	0	41,445.00
R2044	On 07/08/2025	Bond Future	10.63	Call	38.01	000	0.03801	0.00000	83.73	000	0.08373	38.010	10.49	0.04	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,215.89	000	1.21589	0.00000	1,674.56	000	1.67456	1,215.890	11.63	0.56	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	98.99	000	0.09899	0.00000	58.14	000	0.05814	98.990	12.61	(0.08)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	18.53	000	0.01853	0.00000	10.10	000	0.01010	18.530	13.22	(0.02)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.35	207	82.56345	0.00000	11.23	825	83.29868		10.98	0.00	120,294,946.65	1,457	78,349.00
R2044	On 06/11/2025	Bond Future	11.25	Call	1,751.49	000	1.75149	0.00000	2,186.90	000	2.18690	1,751.490	10.98	0.46	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,152.91	000	1.15291	0.00000	1,002.99	000	1.00299	1,152.910	11.79	(0.31)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	780.09	000	0.78009	0.00000	678.63	000	0.67863	780.090	12.21	(0.23)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	567.22	000	0.56722	0.00000	492.01	000	0.49201	567.220	12.54	(0.17)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	523.49	000	0.52349	0.00000	453.78	000	0.45378	523.490	12.62	(0.16)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.46	958	79.71899	0.00000	11.35	074	80.47317		11.48	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.59	736	81.18914	0.00000	11.47	486	81.95244		11.39	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.73	942	78.28471	0.00000	11.61	234	79.06048		11.93	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.22	594	83.73498	0.00000	11.11	069	84.51984		11.03	0.00	1,758,434.58	21	83,273.00
R2048	On 06/11/2025	Bond Future	0.00		11.33	396	80.86368	0.00000	11.21	477	81.66218		11.49	0.00	0.00	0	163,964.00
R2048	On 05/02/2026	Bond Future	0.00		11.45	022	82.37129	0.00000	11.32	584	83.18990		11.40	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.56	704	79.45062	0.00000	11.43	889	80.27960		11.93	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.69	571	80.89953	0.00000	11.56	292	81.74223		11.81	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		11.14	038	108.35777	0.00000	11.03	520	109.29547		11.03	0.00	7,368,328.36	68	22,750.00
R2053	On 06/11/2025	Bond Future	0.00		11.24	486	104.52483	0.00000	11.13	602	105.47871		11.46	0.00	313,574,490.00	3,000	23,170.00
R2053	On 05/02/2026	Bond Future	0.00		11.35	520	106.47323	0.00000	11.24	157	107.45163		11.53	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.47	168	102.57540	0.00000	11.35	451	103.56569		11.60	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.59	806	104.44464	0.00000	11.47	659	105.45118		11.69	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		10.19	151	77.03718	0.00000	10.09	625	77.54311		9.07	0.00	0.00	0	10,245.00
R209	On 06/11/2025	Bond Future	0.00		10.28	366	75.32826	0.00000	10.18	502	75.84277		9.31	0.00	0.00	0	7,867.00
R209	On 05/02/2026	Bond Future	0.00		10.38	292	76.73259	0.00000	10.27	960	77.26149		9.20	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.48	964	74.99699	0.00000	10.38	320	75.53122		9.47	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.60	849	76.36495	0.00000	10.49	808	76.90763		9.35	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000	0.00000	6.25	000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		250.10	926	250.10926	0.00000	249.85	382	249.85382		0.00	0.00	0.00	0	306.00

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
R210	On 06/11/2025	Bond Future	0.00		251.43187	251.43187	0.00000	251.16867	251.16867		0.00	0.00	0.00	0	992.00
R210	On 05/02/2026	Bond Future	0.00		256.18017	256.18017	0.00000	255.92771	255.92771		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		257.48899	257.48899	0.00000	257.21824	257.21824		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		262.25098	262.25098	0.00000	261.97089	261.97089		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		8.76321	95.50939	0.00000	8.68733	95.82256		5.43	0.00	41,546,584.65	435	21,793.00
R213	On 06/11/2025	Bond Future	0.00		8.83291	93.74661	0.00000	8.75293	94.06449		5.38	0.00	49,310,716.86	526	77,906.00
R213	On 05/02/2026	Bond Future	0.00		8.91449	95.49462	0.00000	8.82807	95.82433		5.11	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.00130	93.70480	0.00000	8.91098	94.03519		5.00	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.10867	95.41516	0.00000	9.01281	95.74996		4.72	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		10.93908	70.07068	0.00000	10.82381	70.71352		10.69	0.00	0.00	0	6,095.00
R214	On 06/11/2025	Bond Future	0.00		11.04125	68.08505	0.00000	10.92223	68.73904		11.07	0.00	0.00	0	31,589.00
R214	On 05/02/2026	Bond Future	0.00		11.15137	69.35454	0.00000	11.02738	70.02504		10.98	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.26242	67.33568	0.00000	11.13490	68.01460		11.43	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.38508	68.56406	0.00000	11.25320	69.25422		11.38	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
SIVC038	On 31/01/2038	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											4,486,672,987.63		47,786 1,669,633.00		
Grand Total:											4,486,672,987.63		47,786 1,669,633.00		