

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/07/2025

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		1,155.15700		1,155.15700	0.00000	1,157.68800	1,157.68800		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,176.80800		1,176.80800	0.00000	1,179.38400	1,179.38400		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,198.77100		1,198.77100	0.00000	1,201.39300	1,201.39300		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,220.93400		1,220.93400	0.00000	1,223.60100	1,223.60100		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,243.04200		1,243.04200	0.00000	1,245.75400	1,245.75400		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,392.94000		1,392.94000	0.00000	1,398.51200	1,398.51200		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,419.04800		1,419.04800	0.00000	1,424.72200	1,424.72200		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,445.53200		1,445.53200	0.00000	1,451.30900	1,451.30900		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,472.25700		1,472.25700	0.00000	1,478.13600	1,478.13600		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,498.91600		1,498.91600	0.00000	1,504.89800	1,504.89800		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,182.14200		1,182.14200	0.00000	1,186.45900	1,186.45900		0.00		0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,204.29900		1,204.29900	0.00000	1,208.69500	1,208.69500		0.00		0.00	0.00	0	15.00
ALBI	On 05/02/2026	Index Future	0.00		1,226.77500		1,226.77500	0.00000	1,231.25000	1,231.25000		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,249.45500		1,249.45500	0.00000	1,254.01000	1,254.01000		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,272.08000		1,272.08000	0.00000	1,276.71400	1,276.71400		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		10.61323		86.41241	0.00000	10.54887	86.71899		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.74309		84.25871	0.00000	10.67580	84.57094		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.88763		85.85081	0.00000	10.81716	86.16875		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.04024		83.66105	0.00000	10.96642	83.98471		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.21180		85.20743	0.00000	11.13434	85.53678		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		11.51247		80.37057	0.00000	11.44317	80.79258		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.63536		77.63165	0.00000	11.56347	78.06157		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.76433		79.09809	0.00000	11.68978	79.53589		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.90347		76.31212	0.00000	11.82604	76.75796		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.05207		77.72070	0.00000	11.97167	78.17445		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		1,164.04800		1,164.04800	0.00000	1,168.14600	1,168.14600		0.00		0.00	69,842,880.00	6	612.00
GOVI	On 06/11/2025	GOVI	0.00		1,185.86600		1,185.86600	0.00000	1,190.03800	1,190.03800		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,207.99800		1,207.99800	0.00000	1,212.24600	1,212.24600		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,230.33100		1,230.33100	0.00000	1,234.65500	1,234.65500		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,252.61000		1,252.61000	0.00000	1,257.00800	1,257.00800		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		138.86345		138.86345	0.00000	138.83744	138.83744		0.00		0.00	186,493,613.35	1,343	4,314.00
I2029	On 06/11/2025	Bond Future	0.00		140.06281		140.06281	0.00000	140.03609	140.03609		0.00		0.00	186,423,600.11	1,331	1,331.00
I2029	On 05/02/2026	Bond Future	0.00		142.70997		142.70997	0.00000	142.68239	142.68239		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.91907		143.91907	0.00000	143.89078	143.89078		0.00		0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.58412		146.58412	0.00000	146.55483	146.55483		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		107.49752		107.49752	0.00000	107.70451	107.70451		1.73	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.53888		109.53888	0.00000	109.74967	109.74967		1.46	0.00	0.00	0	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.22354		109.22354	0.00000	109.43823	109.43823		1.18	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.26661		111.26661	0.00000	111.48503	111.48503		0.90	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.90148		110.90148	0.00000	111.12396	111.12396		0.38	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		129.97147		129.97147	0.00000	130.14510	130.14510		0.00	0.00	13,906,947.29	107	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.90113		130.90113	0.00000	131.07791	131.07791		0.00	0.00	14,006,420.91	107	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.37525		133.37525	0.00000	133.55503	133.55503		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.30764		134.30764	0.00000	134.49060	134.49060		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.79479		136.79479	0.00000	136.98069	136.98069		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		138.64614		138.64614	0.00000	138.28233	138.28233		0.00	0.00	158,333,891.88	1,142	1,020.00
I2038	On 06/11/2025	Bond Future	0.00		141.27909		141.27909	0.00000	140.90811	140.90811		0.00	0.00	158,373,859.89	1,121	1,528.00
I2038	On 05/02/2026	Bond Future	0.00		141.78338		141.78338	0.00000	141.40521	141.40521		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.43602		144.43602	0.00000	144.05039	144.05039		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.90891		144.90891	0.00000	144.51604	144.51604		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		118.87604		118.87604	0.00000	119.04445	119.04445		0.00	0.00	0.00	0	4,963.00
I2046	On 06/11/2025	Bond Future	0.00		118.87439		118.87439	0.00000	119.04588	119.04588		0.00	0.00	0.00	0	19,493.00
I2046	On 05/02/2026	Bond Future	0.00		121.12100		121.12100	0.00000	121.29525	121.29525		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.09066		121.09066	0.00000	121.26832	121.26832		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.33191		123.33191	0.00000	123.51226	123.51226		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		117.42329		117.42329	0.00000	117.51594	117.51594		0.00	0.00	70,336,550.71	599	4,295.00
I2050	On 06/11/2025	Bond Future	0.00		119.65312		119.65312	0.00000	119.74750	119.74750		0.00	0.00	70,475,687.68	589	16,609.00
I2050	On 05/02/2026	Bond Future	0.00		119.50155		119.50155	0.00000	119.59773	119.59773		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		121.73723		121.73723	0.00000	121.83476	121.83476		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		121.53707		121.53707	0.00000	121.63653	121.63653		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		379.96500		379.96500	0.00000	380.05900	380.05900		0.00	0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		387.18000		387.18000	0.00000	387.27600	387.27600		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		394.49800		394.49800	0.00000	394.59500	394.59500		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		401.88200		401.88200	0.00000	401.98000	401.98000		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.24800		409.24800	0.00000	409.34600	409.34600		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		7.80925		104.87558	0.00000	7.79402	104.89535		0.81	0.00	1,003,659,300.60		9,570	160,655.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,808.37000		1.80837	0.00000	1,828.14000	1.82814	1,808.370	1.49	1.00	0.00	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	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.85710		106.84125	0.00000	7.83838	106.86121		0.80	0.00	0.00	0.00	0	8,516.00
R186	On 05/02/2026	Bond Future	0.00		7.95090		103.52959	0.00000	7.92672	103.54971		0.78	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.16302		105.44152	0.00000	8.12896	105.46172		0.61	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.70376		102.06178	0.00000	8.64684	102.08200		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		268.63393		268.63393	0.00000	268.91011	268.91011		0.00	0.00	17,998,473.31		67	320.00
R202	On 06/11/2025	Bond Future	0.00		273.73524		273.73524	0.00000	274.01635	274.01635		0.00	0.00	18,066,525.84		66	780.00
R202	On 05/02/2026	Bond Future	0.00		273.57297		273.57297	0.00000	273.85880	273.85880		0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.69146		278.69146	0.00000	278.98200	278.98200		0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.42419		278.42419	0.00000	278.72009	278.72009		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		8.47324		98.52572	0.00000	8.42315	98.70713		4.35	0.00	0.00	0.00	0	135,294.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,032.76000		1.03276	0.00000	1,185.68000	1.18568	1,032.760	4.89	0.78	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,664.62000		2.66462	0.00000	2,844.37000	2.84437	2,664.620	5.43	0.98	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.13000		0.00013	0.00000	0.11000	0.00011	0.130	6.01	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,941.44000		6.94144	0.00000	7,122.85000	7.12285	6,941.440	6.44	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		6.44	0.00	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.53008		100.37239	0.00000	8.47655	100.55704		4.10	0.00	499,352,640.25		4,975	39,142.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,315.26000		1.31526	0.00000	1,434.96000	1.43496	1,315.260	4.32	0.61	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,585.61000		2.58561	0.00000	2,742.49000	2.74249	2,585.610	4.61	0.83	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	34.65000		0.03465	0.00000	30.15000	0.03015	34.650	5.15	(0.03)	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.59872		98.23737	0.00000	8.54126	98.42526		4.10	0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.69168		100.05151	0.00000	8.62977	100.24260		3.86	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.81332		97.87033	0.00000	8.74618	98.06460		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		9.17283		98.49096	0.00000	9.11802	98.75179		6.11	0.00	0.00	0.00	0	91,754.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,367.81000		1.36781	0.00000	1,577.08000	1.57708	1,367.810	7.54	0.73	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,412.17000		3.41217	0.00000	3,666.91000	3.66691	3,412.170	8.48	0.96	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	1.09000		0.00109	0.00000	0.96000	0.00096	1.090	9.64	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.25382		96.17621	0.00000	9.19619	96.44178		6.14	0.00	0.00	0.00	0	40,900.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,762.75000		1.76275	0.00000	1,927.41000	1.92741	1,762.750	6.62	0.58	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,367.46000		3.36746	0.00000	3,584.64000	3.58464	3,367.460	7.04	0.79	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	56.92000		0.05692	0.00000	49.69000	0.04969	56.920	7.77	(0.03)	0.00	0.00	0	300.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2032	On 05/02/2026	Bond Future	0.00		9.34478		97.97051	0.00000	9.28410	98.24080			5.92	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.44685		95.61980	0.00000	9.38286	95.89481			5.90	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.56723		97.36571	0.00000	9.49960	97.64544			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		9.37392		106.99873	0.00000	9.32425	107.27167			6.54	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.45931		103.96086	0.00000	9.40723	104.23875			6.28	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.55400		105.90035	0.00000	9.49934	106.18319			6.11	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.65917		102.81234	0.00000	9.60174	103.10007			5.90	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.78088		104.68899	0.00000	9.72043	104.98165			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		9.96618		97.34473	0.00000	9.90155	97.72064			7.86	0.00	3,893,789.20	40	67,181.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,162.04000		1.16204	0.00000	1,429.65000	1.42965	1,162.040	8.51	0.63	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	308.53000		0.30853	0.00000	238.34000	0.23834	308.530	8.74	(0.25)	0.00		0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	156.95000		0.15695	0.00000	119.33000	0.11933	156.950	9.02	(0.14)	0.00		0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	123.60000		0.12360	0.00000	93.60000	0.09360	123.600	9.11	(0.12)	0.00		0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	3,521.62000		3.52162	0.00000	3,885.09000	3.88509	3,521.620	9.44	0.95	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	8.39000		0.00839	0.00000	6.31000	0.00631	8.390	9.99	(0.01)	0.00		0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	0.72000		0.00072	0.00000	0.56000	0.00056	0.720	10.64	0.00	0.00		0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	0.56000		0.00056	0.00000	0.43000	0.00043	0.560	10.70	0.00	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.06382		94.66581	0.00000	9.99648	95.04862			8.05	0.00	0.00	0	61,267.00
R2035	On 06/11/2025	Bond Future	9.77	Call	991.71000		0.99171	0.00000	1,141.29000	1.14129	991.710	8.07	0.35	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,325.90000		1.32590	0.00000	1,504.37000	1.50437	1,325.900	8.23	0.43	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,807.32000		1.80732	0.00000	2,019.85000	2.01985	1,807.320	8.42	0.52	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,541.49000		1.54149	0.00000	1,384.57000	1.38457	1,541.490	8.50	(0.45)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1,216.71000		1.21671	0.00000	1,086.53000	1.08653	1,216.710	8.68	(0.38)	0.00		0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,952.49000		2.95249	0.00000	3,222.86000	3.22286	2,952.490	8.81	0.67	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,068.31000		3.06831	0.00000	3,343.23000	3.34323	3,068.310	8.84	0.69	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	875.43000		0.87543	0.00000	776.24000	0.77624	875.430	8.92	(0.29)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,630.40000		3.63040	0.00000	3,924.83000	3.92483	3,630.400	9.01	0.74	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	643.19000		0.64319	0.00000	567.05000	0.56705	643.190	9.13	(0.23)	0.00		0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,200.37000		5.20037	0.00000	5,532.67000	5.53267	5,200.370	9.43	0.85	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,245.94000		5.24594	0.00000	5,579.05000	5.57905	5,245.940	9.44	0.85	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	162.57000		0.16257	0.00000	140.80000	0.14080	162.570	9.99	(0.07)	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	156.51000		0.15651	0.00000	135.51000	0.13551	156.510	10.02	(0.07)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	102.83000		0.10283	0.00000	88.74000	0.08874	102.830	10.27	(0.05)	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	52.65000		0.05265	0.00000	45.03000	0.04503	52.650	10.36	(0.03)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	47.31000		0.04731	0.00000	40.41000	0.04041	47.310	10.36	(0.02)	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.17171		96.43217	0.00000	10.10144	96.82194			7.92	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,384.91000		2.38491	0.00000	2,595.29000	2.59529	2,384.910	8.33	0.51	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,253.95000		3.25395	0.00000	3,500.94000	3.50094	3,253.950	8.61	0.61	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,379.27000		1.37927	0.00000	1,263.71000	1.26371	1,379.270	8.85	(0.32)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,132.79000		5.13279	0.00000	5,433.91000	5.43391	5,132.790	9.12	0.75	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	769.45000		0.76945	0.00000	699.55000	0.69955	769.450	9.35	(0.20)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	119.19000		0.11919	0.00000	105.81000	0.10581	119.190	9.94	(0.04)	0.00		0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.28244		93.70930	0.00000	10.20915	94.10602			8.13	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.40878		95.42080	0.00000	10.33220	95.82447			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		10.52848		86.94414	0.00000	10.46406	87.32872			9.32	0.00	443,415,114.00	5,100	159,424.00

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	351.04	0000	0.35104	0.00000	492.45	0000	0.49245	351.040	9.45	0.29	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	724.93	0000	0.72493	0.00000	939.63	0000	0.93963	724.930	9.69	0.47	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	877.48	0000	0.87748	0.00000	1,114.08	0000	1.11408	877.480	9.77	0.53	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,192.77	0000	1.19277	0.00000	1,465.45	0000	1.46545	1,192.770	9.90	0.63	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,846.03	0000	2.84603	0.00000	3,205.52	0000	3.20552	2,846.030	10.44	0.90	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	70.00	0000	0.07000	0.00000	52.40	0000	0.05240	70.000	10.54	(0.07)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	8.79	0000	0.00879	0.00000	6.51	0000	0.00651	8.790	11.05	(0.01)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,259.25	0000	5.25925	0.00000	5,641.94	0000	5.64194	5,259.250	11.09	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	7.25	0000	0.00725	0.00000	5.36	0000	0.00536	7.250	11.09	(0.01)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	0.57	0000	0.00057	0.00000	0.43	0000	0.00043	0.570	11.61	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	0.53	0000	0.00053	0.00000	0.40	0000	0.00040	0.530	11.62	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.04	0000	0.00004	0.00000	0.03	0000	0.00003	0.040	12.10	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.63	155	88.57371	0.00000	10.56	468	88.96536		9.20	0.00	0.00	0	24,570.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,448.26	0000	1.44826	0.00000	1,636.28	0000	1.63628	1,448.260	9.20	0.44	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,151.13	0000	3.15113	0.00000	3,430.63	0000	3.43063	3,151.130	9.88	0.68	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	136.75	0000	0.13675	0.00000	118.87	0000	0.11887	136.750	11.43	(0.06)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.74	393	85.96794	0.00000	10.67	442	86.36670		9.54	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,232.88	0000	2.23288	0.00000	2,435.53	0000	2.43553	2,232.880	9.72	0.48	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,018.02	0000	3.01802	0.00000	3,256.24	0000	3.25624	3,018.020	10.03	0.57	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,286.70	0000	1.28670	0.00000	1,180.65	0000	1.18065	1,286.700	10.60	(0.29)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	4,871.28	0000	4.87128	0.00000	5,167.99	0000	5.16799	4,871.280	10.65	0.72	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	727.06	0000	0.72706	0.00000	662.76	0000	0.66276	727.060	11.21	(0.18)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	452.14	0000	0.45214	0.00000	410.49	0000	0.41049	452.140	11.71	(0.12)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	241.40	0000	0.24140	0.00000	217.65	0000	0.21765	241.400	11.99	(0.07)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.86	909	87.55511	0.00000	10.79	680	87.96102		9.43	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,241.13	0000	3.24113	0.00000	3,470.12	0000	3.47012	3,241.130	9.63	0.54	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	756.92	0000	0.75692	0.00000	698.81	0000	0.69881	756.920	11.18	(0.16)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.01	054	84.89443	0.00000	10.93	522	85.30745		9.80	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		10.60	488	105.81067	0.00000	10.52	531	106.36736		8.76	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.71	556	102.30921	0.00000	10.63	283	102.87616		8.88	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,140.38	0000	3.14038	0.00000	3,523.13	0000	3.52313	3,140.380	9.51	0.64	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	114.72	0000	0.11472	0.00000	94.74	0000	0.09474	114.720	11.25	(0.04)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.83	410	104.21781	0.00000	10.74	804	104.79509		8.83	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.96	121	100.65717	0.00000	10.87	163	101.24482		8.78	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.10	134	102.49389	0.00000	11.00	800	103.09199		8.75	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		10.99	504	85.99825	0.00000	10.92	063	86.47583		10.21	0.00	0.00	0	68,208.00
R2040	On 07/08/2025	Bond Future	10.80	Call	366.88	0000	0.36688	0.00000	539.23	0000	0.53923	366.880	10.29	0.28	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	591.81	0000	0.59181	0.00000	820.79	0000	0.82079	591.810	10.45	0.39	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	391.07	0000	0.39107	0.00000	290.45	0000	0.29045	391.070	10.94	(0.28)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	2,686.77	0000	2.68677	0.00000	3,120.50	0000	3.12050	2,686.770	11.27	0.87	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	4.87	0000	0.00487	0.00000	3.35	0000	0.00335	4.870	12.23	(0.01)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.10	499	87.61013	0.00000	11.02	787	88.09652		10.09	0.00	0.00	0	11,776.00
R2040	On 05/02/2026	Bond Future	0.00		11.22	404	84.73583	0.00000	11.14	400	85.23111		10.52	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	4,993.22	0000	4.99322	0.00000	5,353.89	0000	5.35389	4,993.220	11.64	0.70	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	269.72	0000	0.26972	0.00000	239.48	0000	0.23948	269.720	13.24	(0.07)	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 07/05/2026	Bond Future	0.00		11.35458		86.30011	0.00000	11.27148	86.80434		10.43	0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,501.25000		1.50125	0.00000	1,671.69000	1.67169	1,501.250	9.91	0.32	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,539.82000		2.53982	0.00000	2,777.13000	2.77713	2,539.820	10.30	0.45	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,369.69000		2.36969	0.00000	2,189.55000	2.18955	2,369.690	10.96	(0.38)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,803.55000		1.80355	0.00000	1,659.91000	1.65991	1,803.550	11.33	(0.30)	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,524.13000		1.52413	0.00000	1,399.76000	1.39976	1,524.130	11.55	(0.27)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,157.02000		1.15702	0.00000	1,059.36000	1.05936	1,157.020	11.92	(0.21)	0.00		0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.50057		83.36569	0.00000	11.41414	83.87881		10.90	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		11.28011		80.80435	0.00000	11.20572	81.28929		11.10	0.00	2,020,108,750.00		25,000	21,445.00
R2044	On 07/08/2025	Bond Future	10.63	Call	13.26000		0.01326	0.00000	28.66000	0.02866	13.260	10.49	0.02	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	964.43000		0.96443	0.00000	1,261.64000	1.26164	964.430	11.63	0.53	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	71.37000		0.07137	0.00000	50.55000	0.05055	71.370	12.61	(0.07)	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	9.63000		0.00963	0.00000	6.68000	0.00668	9.630	13.22	(0.01)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.39030		82.31888	0.00000	11.31329	82.81275		10.98	0.00	2,057,972,000.00		25,000	103,349.00
R2044	On 06/11/2025	Bond Future	11.25	Call	1,588.63000		1.58863	0.00000	1,824.88000	1.82488	1,588.630	10.98	0.44	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,179.93000		1.17993	0.00000	1,036.08000	1.03608	1,179.930	11.79	(0.32)	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	791.74000		0.79174	0.00000	689.41000	0.68941	791.740	12.21	(0.24)	0.00		0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	571.12000		0.57112	0.00000	494.48000	0.49448	571.120	12.54	(0.18)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	525.95000		0.52595	0.00000	454.78000	0.45478	525.950	12.62	(0.17)	0.00		0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.50903		79.47112	0.00000	11.42919	79.97404		11.48	0.00	0.00		0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.63805		80.93816	0.00000	11.55526	81.45015		11.39	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.78143		78.03091	0.00000	11.69540	78.55206		11.93	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		11.26440		83.47594	0.00000	11.18992	83.97889		11.03	0.00	8,347,594,000.00		100,000	42,057.00
R2048	On 06/11/2025	Bond Future	0.00		11.37368		80.60056	0.00000	11.29656	81.11278		11.49	0.00	4,030,028,000.00		50,000	213,964.00
R2048	On 05/02/2026	Bond Future	0.00		11.49124		82.10444	0.00000	11.41128	82.62603		11.40	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.60936		79.18009	0.00000	11.52652	79.71114		11.93	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.73938		80.62575	0.00000	11.65343	81.16617		11.81	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		11.18905		107.92890	0.00000	11.10950	108.63152		11.03	0.00	0.00		0	22,750.00
R2053	On 06/11/2025	Bond Future	0.00		11.29520		104.08889	0.00000	11.21276	104.80454		11.46	0.00	0.00		0	23,170.00
R2053	On 05/02/2026	Bond Future	0.00		11.40724		106.03064	0.00000	11.32177	106.75936		11.53	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.52549		102.12631	0.00000	11.43682	102.86824		11.60	0.00	0.00		0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.65370		103.98952	0.00000	11.56163	104.74463		11.69	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		10.25617		76.69630	0.00000	10.19161	77.03665		9.07	0.00	33,132,801.60		432	9,813.00
R209	On 06/11/2025	Bond Future	0.00		10.35060		74.98172	0.00000	10.28365	75.32831		9.31	0.00	0.00		0	7,867.00
R209	On 05/02/2026	Bond Future	0.00		10.45221		76.38062	0.00000	10.38273	76.73356		9.20	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.56138		74.63971	0.00000	10.48925	74.99893		9.47	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.68278		76.00267	0.00000	10.60782	76.36822		9.35	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

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/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		250.35051	250.35051	0.00000	250.25230	250.25230			0.00	0.00	45,814,143.33		183	123.00
R210	On 06/11/2025	Bond Future	0.00		251.68012	251.68012	0.00000	251.57965	251.57965			0.00	0.00	0.00		0	1,174.00
R210	On 05/02/2026	Bond Future	0.00		256.43669	256.43669	0.00000	256.33375	256.33375			0.00	0.00	0.00		0	0.00
R210	On 07/05/2026	Bond Future	0.00		257.75392	257.75392	0.00000	257.64877	257.64877			0.00	0.00	0.00		0	0.00
R210	On 06/08/2026	Bond Future	0.00		262.52594	262.52594	0.00000	262.41802	262.41802			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		8.83507	95.21400	0.00000	8.78512	95.41920			5.43	0.00	0.00		0	23,010.00
R213	On 06/11/2025	Bond Future	0.00		8.90871	93.44657	0.00000	8.85591	93.65545			5.38	0.00	0.00		0	77,906.00
R213	On 05/02/2026	Bond Future	0.00		8.99459	95.19029	0.00000	8.93861	95.40285			5.11	0.00	0.00		0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.08598	93.39635	0.00000	9.02657	93.61262			5.00	0.00	0.00		0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.19844	95.10298	0.00000	9.13518	95.32284			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		10.97793	69.85604	0.00000	10.90846	70.24057			10.69	0.00	0.00		0	6,095.00
R214	On 06/11/2025	Bond Future	0.00		11.08130	67.86707	0.00000	11.00948	68.25871			11.07	0.00	0.00		0	31,589.00
R214	On 05/02/2026	Bond Future	0.00		11.19267	69.13337	0.00000	11.11834	69.53220			10.98	0.00	0.00		0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.30494	67.11154	0.00000	11.22807	67.51757			11.43	0.00	0.00		0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.42887	68.33720	0.00000	11.34927	68.75043			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 :												19,449,228,989.95				226,778	1,742,825.00
Grand Total:												19,449,228,989.95				226,778	1,742,825.00