

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/07/2025

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
Derivatives																
AL37	On 07/08/2025	Index Future	0.00		1,160.80500		1,160.80500	0.00000	1,161.51000	1,161.51000		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,182.33500		1,182.33500	0.00000	1,183.17800	1,183.17800		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,204.34700		1,204.34700	0.00000	1,205.21300	1,205.21300		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,226.51000		1,226.51000	0.00000	1,227.39700	1,227.39700		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,248.65200		1,248.65200	0.00000	1,249.82200	1,249.82200		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,404.17500		1,404.17500	0.00000	1,405.85200	1,405.85200		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,430.22000		1,430.22000	0.00000	1,432.07900	1,432.07900		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,456.84600		1,456.84600	0.00000	1,458.74900	1,458.74900		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,483.65600		1,483.65600	0.00000	1,485.59900	1,485.59900		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,510.44000		1,510.44000	0.00000	1,512.74100	1,512.74100		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,191.59600		1,191.59600	0.00000	1,192.90800	1,192.90800		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,213.69800		1,213.69800	0.00000	1,215.16200	1,215.16200		0.00		0.00	0	15.00
ALBI	On 05/02/2026	Index Future	0.00		1,236.29400		1,236.29400	0.00000	1,237.79200	1,237.79200		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,259.04500		1,259.04500	0.00000	1,260.57600	1,260.57600		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,281.77400		1,281.77400	0.00000	1,283.60700	1,283.60700		0.00		0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		10.47215		87.08635	0.00000	10.45292	87.17875		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.59902		84.92904	0.00000	10.57697	85.03225		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.73747		86.53017	0.00000	10.71428	86.63571		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.88438		84.34629	0.00000	10.86004	84.45396		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.04912		85.90106	0.00000	11.01916	86.02960		0.00		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.34657		81.38677	0.00000	11.31235	81.59894		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.46580		78.65162	0.00000	11.42889	78.87641		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.58898		80.13401	0.00000	11.55065	80.36334		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.72241		77.36101	0.00000	11.68258	77.59474		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.86462		78.78517	0.00000	11.82020	79.04082		0.00		0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,172.98700		1,172.98700	0.00000	1,174.20100	1,174.20100		0.00		0.00	0	38.00
GOVI	On 06/11/2025	GOVI	0.00		1,194.74400		1,194.74400	0.00000	1,196.10600	1,196.10600		0.00		0.00	0	582.00
GOVI	On 05/02/2026	GOVI	0.00		1,216.98600		1,216.98600	0.00000	1,218.38100	1,218.38100		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,239.38200		1,239.38200	0.00000	1,240.80800	1,240.80800		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,261.75600		1,261.75600	0.00000	1,263.47800	1,263.47800		0.00		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00		0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		139.01791		139.01791	0.00000	138.92300	138.92300		0.00		0.00	0	3,706.00
I2029	On 06/11/2025	Bond Future	0.00		140.19252		140.19252	0.00000	140.11064	140.11064		0.00		0.00	0	1,939.00
I2029	On 05/02/2026	Bond Future	0.00		142.83582		142.83582	0.00000	142.75318	142.75318		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.03483		144.03483	0.00000	143.95131	143.95131		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.69418		146.69418	0.00000	146.64073	146.64073		0.00		0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
I2031	On 07/08/2025	Bond Future	0.00		107.61646		107.61646	0.00000	107.46029	107.46029		1.44	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.63923		109.63923	0.00000	109.49168	109.49168		1.16	0.00	0.00	0	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.32030		109.32030	0.00000	109.17084	109.17084		0.90	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.35615		111.35615	0.00000	111.20417	111.20417		0.63	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.98420		110.98420	0.00000	110.85445	110.85445		0.11	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		130.04016		130.04016	0.00000	130.03927	130.03927		0.00	0.00	0.00	0	388.00
I2033	On 06/11/2025	Bond Future	0.00		130.94621		130.94621	0.00000	130.95908	130.95908		0.00	0.00	0.00	0	6,548.00
I2033	On 05/02/2026	Bond Future	0.00		133.41522		133.41522	0.00000	133.42917	133.42917		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.33692		134.33692	0.00000	134.35166	134.35166		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.81728		136.81728	0.00000	136.86186	136.86186		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		138.46081		138.46081	0.00000	138.31589	138.31589		0.00	0.00	0.00	0	308.00
I2038	On 06/11/2025	Bond Future	0.00		141.06343		141.06343	0.00000	140.93057	140.93057		0.00	0.00	0.00	0	2,548.00
I2038	On 05/02/2026	Bond Future	0.00		141.55673		141.55673	0.00000	141.42256	141.42256		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.19338		144.19338	0.00000	144.05706	144.05706		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.65179		144.65179	0.00000	144.54505	144.54505		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		118.90121		118.90121	0.00000	119.24405	119.24405		0.00	0.00	0.00	0	4,963.00
I2046	On 06/11/2025	Bond Future	0.00		118.87589		118.87589	0.00000	119.23779	119.23779		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		121.11711		121.11711	0.00000	121.48658	121.48658		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.07590		121.07590	0.00000	121.45289	121.45289		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.31038		123.31038	0.00000	123.72097	123.72097		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		117.35142		117.35142	0.00000	117.73522	117.73522		0.00	0.00	0.00	0	4,295.00
I2050	On 06/11/2025	Bond Future	0.00		119.55722		119.55722	0.00000	119.96071	119.96071		0.00	0.00	0.00	0	16,609.00
I2050	On 05/02/2026	Bond Future	0.00		119.39792		119.39792	0.00000	119.81004	119.81004		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		121.62166		121.62166	0.00000	122.04182	122.04182		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		121.41101		121.41101	0.00000	121.86624	121.86624		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		379.96200		379.96200	0.00000	380.20900	380.20900		0.00	0.00	0.00	0	234.00
IGOV	On 06/11/2025	Index Future	0.00		387.10400		387.10400	0.00000	387.39700	387.39700		0.00	0.00	0.00	0	520.00
IGOV	On 05/02/2026	Index Future	0.00		394.40300		394.40300	0.00000	394.70400	394.70400		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		401.75200		401.75200	0.00000	402.06000	402.06000		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.09400		409.09400	0.00000	409.49400	409.49400		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		7.74634	104.95727	0.00000	7.74500	104.95901			0.78	0.00	4,211,095,586.94		40,122	94,426.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,890.06000	1.89006	0.00000	1,891.80000	1.89180	1,890.060	1.52	1.00	0.00	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		1.52	0.00	0.00	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.79823	106.90405	0.00000	7.78603	106.91707		0.75	0.00	0.00	0.00	0.00	0	35,102.00
R186	On 05/02/2026	Bond Future	0.00		7.87949	103.58901	0.00000	7.86297	103.60276		0.75	0.00	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.07543	105.49348	0.00000	8.05149	105.50769		0.60	0.00	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.56981	102.10938	0.00000	8.46417	102.14695		0.43	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00		268.31196	268.31196	0.00000	268.30951	268.30951		0.00	0.00	0.00	0.00	0.00	0	320.00
R202	On 06/11/2025	Bond Future	0.00		273.35526	273.35526	0.00000	273.38132	273.38132		0.00	0.00	0.00	0.00	0.00	0	780.00
R202	On 05/02/2026	Bond Future	0.00		273.17136	273.17136	0.00000	273.19977	273.19977		0.00	0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.25964	278.25964	0.00000	278.28938	278.28938		0.00	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		277.96646	277.96646	0.00000	278.05854	278.05854		0.00	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	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	0.00		8.36252	98.92726	0.00000	8.35248	98.96377		3.79	0.00	2,199,054,062.54		22,229	109,252.00	
R2030	On 07/08/2025	Bond Future	8.72	Call	1,330.44000	1.33044	0.00000	1,372.73000	1.37273	1,330.440	5.22	0.91	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,058.15000	3.05815	0.00000	3,095.25000	3.09525	3,058.150	5.22	1.00	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.00000	0.00000	0.00000	0.00000	0.00000		5.22	0.00	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,342.98000	7.34298	0.00000	7,379.49000	7.37949	7,342.980	5.22	1.00	0.00	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		5.22	0.00	0.00	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.41723	100.76216	0.00000	8.40342	100.80999		3.52	0.00	319,819,095.84		3,174	63,142.00	
R2030	On 06/11/2025	Bond Future	8.72	Call	1,517.23000	1.51723	0.00000	1,581.69000	1.58169	1,517.230	4.23	0.68	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,882.27000	2.88227	0.00000	2,943.28000	2.94328	2,882.270	4.50	0.88	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	7.44000	0.00744	0.00000	9.43000	0.00943	7.440	4.52	(0.01)	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.47886	98.62979	0.00000	8.46384	98.67910		3.50	0.00	0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.56499	100.44303	0.00000	8.54872	100.49345		3.26	0.00	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.67755	98.26368	0.00000	8.65223	98.33725		3.16	0.00	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	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		9.05583	99.04883	0.00000	9.04108	99.11945		6.04	0.00	0.00	0.00	0.00	0	91,754.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,711.33000	1.71133	0.00000	1,791.57000	1.79157	1,711.330	7.48	0.88	0.00	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,937.98000	3.93798	0.00000	4,009.92000	4.00992	3,937.980	8.43	0.99	0.00	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	0.01000	0.00001	0.00000	0.03000	0.00003	0.010	9.57	0.00	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.13481	96.72564	0.00000	9.11704	96.80802		6.05	0.00	0.00	0.00	0.00	0	45,297.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,034.58000	2.03458	0.00000	2,095.85000	2.09585	2,034.580	6.54	0.65	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,768.95000	3.76895	0.00000	3,843.07000	3.84307	3,768.950	6.96	0.84	0.00	0.00	0.00	0	300.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2032	On 06/11/2025	Bond Future	10.89	Put	30.44	000	0.03044	0.00000	32.92	000	0.03292	30.440	7.70	(0.02)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.22	031	98.52598	0.00000	9.20	149	98.61033		5.84	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.31	731	96.17756	0.00000	9.29	740	96.26365		5.85	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.43	137	97.92870	0.00000	9.40	512	98.03796		5.55	0.00	0.00	0	0.00
R2032	On 31/03/2032	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
R2033	On 07/08/2025	Bond Future	0.00		9.23	134	107.78473	0.00000	9.22	170	107.83815		6.43	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.31	354	104.74113	0.00000	9.30	133	104.80683		6.15	0.00	497,206,144.11	4,747	6,231.00
R2033	On 05/02/2026	Bond Future	0.00		9.40	177	106.69057	0.00000	9.38	885	106.75799		5.99	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.50	075	103.60858	0.00000	9.48	712	103.67746		5.80	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.61	503	105.49453	0.00000	9.59	591	105.58792		5.58	0.00	0.00	0	0.00
R2033	On 31/03/2033	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
R2035	On 07/08/2025	Bond Future	0.00		9.84	793	98.03403	0.00000	9.82	842	98.14841		7.76	0.00	28,429,868.70	290	39,298.00
R2035	On 07/08/2025	Bond Future	9.98	Put	296.58	000	0.29658	0.00000	297.19	000	0.29719	296.580	8.23	(0.30)	(597,852.83)	200	0.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,510.64	000	1.51064	0.00000	1,630.94	000	1.63094	1,510.640	8.42	0.81	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	74.81	000	0.07481	0.00000	81.66	000	0.08166	74.810	8.65	(0.10)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	25.10	000	0.02510	0.00000	29.71	000	0.02971	25.100	8.93	(0.04)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	17.02	000	0.01702	0.00000	20.77	000	0.02077	17.020	9.02	(0.03)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	4,164.93	000	4.16493	0.00000	4,280.78	000	4.28078	4,164.930	9.35	0.99	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	0.21	000	0.00021	0.00000	0.37	000	0.00037	0.210	9.92	0.00	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	0.00	000	0.00000	0.00000	0.01	000	0.00001		10.62	0.00	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	0.00	000	0.00000	0.00000	0.01	000	0.00001		10.69	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.94	378	95.34967	0.00000	9.92	167	95.47635		7.89	0.00	175,634,092.14	1,842	90,408.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,163.29	000	1.16329	0.00000	1,223.44	000	1.22344	1,163.290	7.91	0.41	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,546.36	000	1.54636	0.00000	1,614.41	000	1.61441	1,546.360	8.08	0.49	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,089.73	000	2.08973	0.00000	2,167.48	000	2.16748	2,089.730	8.28	0.58	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,165.78	000	1.16578	0.00000	1,120.74	000	1.12074	1,165.780	8.36	(0.38)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	894.57	000	0.89457	0.00000	857.62	000	0.85762	894.570	8.54	(0.31)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,351.24	000	3.35124	0.00000	3,446.69	000	3.44669	3,351.240	8.67	0.73	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,476.87	000	3.47687	0.00000	3,573.77	000	3.57377	3,476.870	8.71	0.75	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	619.02	000	0.61902	0.00000	591.98	000	0.59198	619.020	8.78	(0.23)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,081.97	000	4.08197	0.00000	4,185.24	000	4.18524	4,081.970	8.88	0.80	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	438.88	000	0.43888	0.00000	419.42	000	0.41942	438.880	9.00	(0.17)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,741.37	000	5.74137	0.00000	5,857.17	000	5.85717	5,741.370	9.30	0.89	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,788.96	000	5.78896	0.00000	5,904.98	000	5.90498	5,788.960	9.31	0.89	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	95.13	000	0.09513	0.00000	91.49	000	0.09149	95.130	9.87	(0.05)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	91.21	000	0.09121	0.00000	87.77	000	0.08777	91.210	9.89	(0.04)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	57.32	000	0.05732	0.00000	55.28	000	0.05528	57.320	10.15	(0.03)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	27.10	000	0.02710	0.00000	30.66	000	0.03066	27.100	10.24	(0.01)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	24.03	000	0.02403	0.00000	28.17	000	0.02817	24.030	10.24	(0.01)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.04	714	97.12461	0.00000	10.02	398	97.25410		7.79	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,604.10	000	2.60410	0.00000	2,752.91	000	2.75291	2,604.100	7.96	0.56	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,546.30	000	3.54630	0.00000	3,702.43	000	3.70243	3,546.300	8.24	0.66	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,039.30	000	1.03930	0.00000	1,068.29	000	1.06829	1,039.300	8.48	(0.27)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,551.19	000	5.55119	0.00000	5,709.24	000	5.70924	5,551.190	8.76	0.80	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	544.99	000	0.54499	0.00000	571.85	000	0.57185	544.990	9.00	(0.16)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	79.75	000	0.07975	0.00000	89.69	000	0.08969	79.750	9.85	(0.03)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.15	385	94.40686	0.00000	10.12	965	94.53892		8.02	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.27	524	96.12623	0.00000	10.24	597	96.28180		7.83	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
R2035	On 28/02/2035	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
R2037	On 07/08/2025	Bond Future	0.00		10.39398	87.74978	0.00000	10.37467	87.86629			8.75	0.00	0.00		0	127,143.00
R2037	On 07/08/2025	Bond Future	10.34	Call	484.79000	0.48479	0.00000	575.81000	0.57581	484.790	9.59	0.42	0.00			0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,013.21000	1.01321	0.00000	1,128.06000	1.12806	1,013.210	9.82	0.66	0.00			0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,220.37000	1.22037	0.00000	1,339.28000	1.33928	1,220.370	9.89	0.72	0.00			0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,633.59000	1.63359	0.00000	1,756.35000	1.75635	1,633.590	10.01	0.82	0.00			0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,562.18000	3.56218	0.00000	3,680.97000	3.68097	3,562.180	10.58	0.98	0.00			0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	6.69000	0.00669	0.00000	8.17000	0.00817	6.690	10.69	(0.01)	0.00			0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	0.17000	0.00017	0.00000	0.35000	0.00035	0.170	10.94	0.00	0.00			0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	6,057.76000	6.05776	0.00000	6,174.41000	6.17441	6,057.760	10.94	1.00	0.00			0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	0.12000	0.00012	0.00000	0.26000	0.00026	0.120	10.94	0.00	0.00			0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.94	0.00	0.00			0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.94	0.00	0.00			0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.94	0.00	0.00			0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.49478	89.37737	0.00000	10.47314	89.50548		8.55	0.00	473,700,061.00			5,300	88,989.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,831.67000	1.83167	0.00000	1,898.20000	1.89820	1,831.670	9.55	0.51	0.00			0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,712.03000	3.71203	0.00000	3,809.22000	3.80922	3,712.030	10.20	0.74	0.00			0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	69.95000	0.06995	0.00000	78.02000	0.07802	69.950	11.14	(0.03)	0.00			0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.60240	86.78254	0.00000	10.57981	86.91355		8.86	0.00	0.00			0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,650.29000	2.65029	0.00000	2,722.38000	2.72238	2,650.290	9.94	0.53	0.00			0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,503.55000	3.50355	0.00000	3,587.80000	3.58780	3,503.550	10.24	0.62	0.00			0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,059.22000	1.05922	0.00000	1,030.60000	1.03060	1,059.220	10.77	(0.25)	0.00			0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,466.11000	5.46611	0.00000	5,569.69000	5.56969	5,466.110	10.82	0.76	0.00			0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	562.03000	0.56203	0.00000	565.27000	0.56527	562.030	11.23	(0.15)	0.00			0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	289.22000	0.28922	0.00000	309.92000	0.30992	289.220	11.23	(0.09)	0.00			0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	126.27000	0.12627	0.00000	139.28000	0.13928	126.270	11.23	(0.04)	0.00			0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.72309	88.37764	0.00000	10.69957	88.51116		8.76	0.00	0.00			0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,692.81000	3.69281	0.00000	3,858.78000	3.85878	3,692.810	9.73	0.58	0.00			0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	548.46000	0.54846	0.00000	580.24000	0.58024	548.460	10.80	(0.13)	0.00			0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.85916	85.72733	0.00000	10.83110	85.88294		9.07	0.00	0.00			0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00			0	0.00
R2038	On 07/08/2025	Bond Future	0.00		10.46510	106.79153	0.00000	10.44580	106.92803		8.65	0.00	0.00			0	6,386.00
R2038	On 06/11/2025	Bond Future	0.00		10.57311	103.28827	0.00000	10.55143	103.43848		8.69	0.00	0.00			0	127.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,699.77000	3.69977	0.00000	3,806.73000	3.80673	3,699.770	9.34	0.72	0.00			0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	58.84000	0.05884	0.00000	56.16000	0.05616	58.840	11.11	(0.02)	0.00			0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.68653	105.21062	0.00000	10.66390	105.36412		8.66	0.00	0.00			0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.80880	101.65996	0.00000	10.78522	101.81640		8.61	0.00	0.00			0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.94326	103.50988	0.00000	10.91514	103.69218		8.58	0.00	0.00			0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00			0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00			0	0.00
R2040	On 07/08/2025	Bond Future	0.00		10.85492	86.90085	0.00000	10.82567	87.09105		9.68	0.00	0.00			0	65,000.00
R2040	On 07/08/2025	Bond Future	10.80	Call	526.81000	0.52681	0.00000	653.55000	0.65355	526.810	10.54	0.42	0.00			0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	854.33000	0.85433	0.00000	1,008.18000	1.00818	854.330	10.70	0.57	0.00			0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	98.33000	0.09833	0.00000	98.54000	0.09854	98.330	11.17	(0.11)	0.00			0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,457.06000	3.45706	0.00000	3,648.78000	3.64878	3,457.060	11.52	0.97	0.00			0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	0.08000	0.00008	0.00000	0.13000	0.00013	0.080	12.42	0.00	0.00			0	400.00
R2040	On 06/11/2025	Bond Future	0.00		10.96240	88.51266	0.00000	10.93061	88.71580		9.47	0.00	509,301,845.64			5,754	20,564.00
R2040	On 05/02/2026	Bond Future	0.00		11.07664	85.65124	0.00000	11.04357	85.85863		9.87	0.00	0.00			0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
R2040	On 05/02/2026	Bond Future	11.82	Call	5,673.92	0000	5.67392	0.00000	5,830.54	0000	5.83054	5,673.920	11.96	0.74	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	147.68	0000	0.14768	0.00000	158.75	0000	0.15875	147.680	12.52	(0.04)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.20	265	87.22537	0.00000	11.16	828	87.43677		9.79	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,803.26	0000	1.80326	0.00000	1,970.62	0000	1.97062	1,803.260	10.01	0.36	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,990.72	0000	2.99072	0.00000	3,191.50	0000	3.19150	2,990.720	10.49	0.49	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,058.88	0000	2.05888	0.00000	2,075.76	0000	2.07576	2,058.880	11.18	(0.34)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,552.60	0000	1.55260	0.00000	1,576.30	0000	1.57630	1,552.600	11.54	(0.27)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,304.18	0000	1.30418	0.00000	1,330.14	0000	1.33014	1,304.180	11.76	(0.23)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	973.86	0000	0.97386	0.00000	1,001.09	0000	1.00109	973.860	12.08	(0.18)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.34	323	84.30328	0.00000	11.30	426	84.53790		10.20	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2044	On 07/08/2025	Bond Future	0.00		11.09	978	81.98799	0.00000	11.08	059	82.11557		10.62	0.00	0.00	0	19,306.00
R2044	On 07/08/2025	Bond Future	10.63	Call	19.89	000	0.01989	0.00000	33.42	000	0.03342	19.890	10.84	0.03	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,570.24	0000	1.57024	0.00000	1,702.73	0000	1.70273	1,570.240	12.00	0.77	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	4.97	000	0.00497	0.00000	6.15	000	0.00615	4.970	13.05	(0.01)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	0.22	000	0.00022	0.00000	0.30	000	0.00030	0.220	13.75	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.20	603	83.50875	0.00000	11.18	482	83.64751		10.41	0.00	44,343,146.25	531	119,033.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,210.72	0000	2.21072	0.00000	2,281.25	0000	2.28125	2,210.720	11.63	0.53	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	866.32	0000	0.86632	0.00000	831.01	000	0.83101	866.320	12.43	(0.25)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	565.60	0000	0.56560	0.00000	541.53	000	0.54153	565.600	12.81	(0.18)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	398.90	0000	0.39890	0.00000	381.69	000	0.38169	398.900	13.12	(0.13)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	365.25	0000	0.36525	0.00000	349.45	000	0.34945	365.250	13.20	(0.12)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.31	855	80.67941	0.00000	11.29	649	80.82124		10.88	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.44	154	82.16209	0.00000	11.41	864	82.30668		10.81	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.57	788	79.27295	0.00000	11.55	114	79.43845		11.29	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 07/08/2025	Bond Future	0.00		11.08	961	84.66481	0.00000	11.07	035	84.79764		10.86	0.00	0.00	0	36,747.00
R2048	On 06/11/2025	Bond Future	0.00		11.19	500	81.79594	0.00000	11.17	378	81.93993		11.21	0.00	0.00	0	216,689.00
R2048	On 05/02/2026	Bond Future	0.00		11.30	650	83.31848	0.00000	11.28	444	83.46557		11.14	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.41	892	80.41013	0.00000	11.39	605	80.56005		11.66	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.54	235	81.87416	0.00000	11.51	582	82.04487		11.59	0.00	0.00	0	0.00
R2048	On 28/02/2048	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
R2053	On 07/08/2025	Bond Future	0.00		11.01	438	109.48286	0.00000	10.99	008	109.70233		10.85	0.00	0.00	0	22,712.00
R2053	On 06/11/2025	Bond Future	0.00		11.11	652	105.65126	0.00000	11.09	005	105.88631		11.18	0.00	15,213,781.44	144	23,314.00
R2053	On 05/02/2026	Bond Future	0.00		11.22	248	107.61764	0.00000	11.19	500	107.85744		11.27	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.33	479	103.73405	0.00000	11.30	626	103.97850		11.33	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.45	626	105.62139	0.00000	11.42	385	105.89381		11.42	0.00	0.00	0	0.00
R2053	On 31/03/2053	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
R209	On 07/08/2025	Bond Future	0.00		10.11	783	77.42811	0.00000	10.09	838	77.53175		8.96	0.00	0.00	0	9,813.00
R209	On 06/11/2025	Bond Future	0.00		10.20	992	75.71246	0.00000	10.18	819	75.82617		9.12	0.00	0.00	0	7,947.00
R209	On 05/02/2026	Bond Future	0.00		10.30	682	77.12168	0.00000	10.28	419	77.23789		9.03	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.41	159	75.38824	0.00000	10.38	805	75.50676		9.30	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.52	782	76.76095	0.00000	10.49	992	76.89854		9.18	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	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	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
R209/R204	On 31/03/2036	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
R209/R208	On 31/03/2036	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

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 07/08/2025	Bond Future	0.00		250.83863	250.83863	0.00000	250.68362	250.68362		0.00	0.00	0.00	0	123.00
R210	On 06/11/2025	Bond Future	0.00		252.12715	252.12715	0.00000	251.99593	251.99593		0.00	0.00	0.00	0	2,147.00
R210	On 05/02/2026	Bond Future	0.00		256.88083	256.88083	0.00000	256.74858	256.74858		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.18374	258.18374	0.00000	258.05023	258.05023		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		262.94977	262.94977	0.00000	262.87058	262.87058		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		8.71407	95.71205	0.00000	8.69407	95.79469		5.38	0.00	0.00	0	21,010.00
R213	On 06/11/2025	Bond Future	0.00		8.78523	93.93596	0.00000	8.76158	94.03005		5.30	0.00	2,160,527.08	23	82,855.00
R213	On 05/02/2026	Bond Future	0.00		8.86466	95.68456	0.00000	8.83942	95.78095		5.05	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		8.95004	93.89213	0.00000	8.92318	93.99047		4.96	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.05488	95.60284	0.00000	9.02026	95.72388		4.67	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		10.81380	70.76977	0.00000	10.77940	70.96360		10.52	0.00	0.00	0	6,115.00
R214	On 06/11/2025	Bond Future	0.00		10.91399	68.78467	0.00000	10.87711	68.98942		10.80	0.00	0.00	0	36,246.00
R214	On 05/02/2026	Bond Future	0.00		11.02004	70.06504	0.00000	10.98180	70.27401		10.74	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.12738	68.05496	0.00000	11.08782	68.26783		11.18	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.24559	69.29437	0.00000	11.20174	69.52638		11.13	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
SIVC038	On 31/01/2038	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											8,475,360,358.85		84,356 1,770,942.00		
Grand Total:											8,475,360,358.85		84,356 1,770,942.00		