

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/08/2025

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		1,172.20100		1,172.20100	0.00000	1,172.20100	1,172.20100		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,192.27900		1,192.27900	0.00000	1,192.77700	1,192.77700		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,214.44000		1,214.44000	0.00000	1,214.94700	1,214.94700		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,236.67400		1,236.67400	0.00000	1,237.18800	1,237.18800		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,259.14300		1,259.14300	0.00000	1,259.66300	1,259.66300		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,281.23600		1,281.23600	0.00000	1,281.76200	1,281.76200		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,422.45900		1,422.45900	0.00000	1,422.45900	1,422.45900		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,446.94100		1,446.94100	0.00000	1,447.78300	1,447.78300		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,473.83500		1,473.83500	0.00000	1,474.69400	1,474.69400		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,500.81800		1,500.81800	0.00000	1,501.68900	1,501.68900		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,528.08600		1,528.08600	0.00000	1,528.97000	1,528.97000		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,554.89900		1,554.89900	0.00000	1,555.79200	1,555.79200		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,206.89600		1,206.89600	0.00000	1,206.89600	1,206.89600		0.00		0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,227.78100		1,227.78100	0.00000	1,228.73700	1,228.73700		0.00		0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,250.60200		1,250.60200	0.00000	1,251.57600	1,251.57600		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,273.49800		1,273.49800	0.00000	1,274.48700	1,274.48700		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,296.63600		1,296.63600	0.00000	1,297.64000	1,297.64000		0.00		0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,319.38700		1,319.38700	0.00000	1,320.40400	1,320.40400		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		13.56000		73.80460	0.00000	13.56000	73.80460		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.42647		85.74102	0.00000	10.41742	85.78388		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.55714		87.35543	0.00000	10.54766	87.39910		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.69715		85.17904	0.00000	10.68726	85.22332		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.85008		86.75982	0.00000	10.83975	86.80470		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		11.02906		84.48576	0.00000	11.01828	84.53112		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		13.79000		68.27217	0.00000	13.79000	68.27217		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.29379		79.70775	0.00000	11.27440	79.82818		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.41086		81.20858	0.00000	11.39075	81.33134		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.53872		78.44811	0.00000	11.51788	78.57293		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.67212		79.90260	0.00000	11.65052	80.02954		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.82006		77.03624	0.00000	11.79767	77.16511		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		1,187.59800		1,187.59800	0.00000	1,187.59800	1,187.59800		0.00		0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,208.15000		1,208.15000	0.00000	1,209.04700	1,209.04700		0.00		0.00	12,081,500.00	1	614.00
GOVI	On 05/02/2026	GOVI	0.00		1,230.60700		1,230.60700	0.00000	1,231.52000	1,231.52000		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,253.13600		1,253.13600	0.00000	1,254.06400	1,254.06400		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,275.90400		1,275.90400	0.00000	1,276.84600	1,276.84600		0.00		0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,298.29200		1,298.29200	0.00000	1,299.24600	1,299.24600		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

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
I2029	On 07/08/2025	Bond Future	0.00		137.41	000	137.41000	0.00000	137.41000	137.41000		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.98	698	140.98698	0.00000	140.94075	140.94075		0.00	0.00	0.00	0	3,158.00
I2029	On 05/02/2026	Bond Future	0.00		143.64	158	143.64158	0.00000	143.59448	143.59448		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.84	261	144.84261	0.00000	144.79334	144.79334		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.53	367	147.53367	0.00000	147.48312	147.48312		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.63	737	148.63737	0.00000	148.58415	148.58415		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 07/08/2025	Bond Future	0.00		107.65	000	107.65000	0.00000	107.65000	107.65000		1.33	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		110.48	727	110.48727	0.00000	110.48844	110.48844		1.28	0.00	0.00	0	680.00
I2031	On 05/02/2026	Bond Future	0.00		110.18	261	110.18261	0.00000	110.18274	110.18274		1.29	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		112.22	396	112.22396	0.00000	112.22381	112.22381		1.02	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.88	180	111.88180	0.00000	111.87980	111.87980		0.52	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		113.84	162	113.84162	0.00000	113.83920	113.83920		0.27	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	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		100.00	000	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		128.65	000	128.65000	0.00000	128.65000	128.65000		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		132.07	259	132.07259	0.00000	132.43451	132.43451		0.00	0.00	4,358,395.47	33	6,581.00
I2033	On 05/02/2026	Bond Future	0.00		134.55	934	134.55934	0.00000	134.92811	134.92811		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		135.49	043	135.49043	0.00000	135.86480	135.86480		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		138.00	779	138.00779	0.00000	138.38880	138.38880		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		138.84	101	138.84101	0.00000	139.22694	139.22694		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	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		139.56	000	139.56000	0.00000	139.56000	139.56000		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		142.26	657	142.26657	0.00000	143.07784	143.07784		0.00	0.00	0.00	0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		142.78	000	142.78000	0.00000	143.60553	143.60553		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.42	562	145.42562	0.00000	146.26619	146.26619		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.92	420	145.92420	0.00000	146.77843	146.77843		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		148.48	213	148.48213	0.00000	149.35084	149.35084		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	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		100.00	000	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		118.69	000	118.69000	0.00000	118.69000	118.69000		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		120.95	851	120.95851	0.00000	120.07142	120.07142		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.23	609	123.23609	0.00000	122.33226	122.33226		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.22	402	123.22402	0.00000	122.30146	122.30146		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.51	257	125.51257	0.00000	124.57275	124.57275		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		125.38	035	125.38035	0.00000	124.42153	124.42153		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	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		119.89	000	119.89000	0.00000	119.89000	119.89000		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		121.79	527	121.79527	0.00000	121.79506	121.79506		0.00	0.00	0.00	0	17,837.00
I2050	On 05/02/2026	Bond Future	0.00		121.67	615	121.67615	0.00000	121.67510	121.67510		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.93	069	123.93069	0.00000	123.92939	123.92939		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		123.77	791	123.77791	0.00000	123.77473	123.77473		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		125.94	712	125.94712	0.00000	125.94347	125.94347		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	000	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		100.00	000	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		384.09	400	384.09400	0.00000	384.09400	384.09400		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		391.33	900	391.33900	0.00000	391.42300	391.42300		0.00	0.00	0.00	0	754.00
IGOV	On 05/02/2026	Index Future	0.00		398.70	700	398.70700	0.00000	398.79300	398.79300		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					
IGOV	On 07/05/2026	Index Future	0.00		406.09	900	406.09900	0.00000	406.18600	406.18600		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		413.56	800	413.56800	0.00000	413.65600	413.65600		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		420.91	400	420.91400	0.00000	421.00200	421.00200		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28	000	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		76.82	000	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		75.24	000	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		77.27	000	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		81.30	000	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		79.80	000	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		81.86	000	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		87.61	000	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		87.94	000	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		80.89	000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68	000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02	000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68	300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00		8.34	000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37	200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37	200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40	000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		9.68	000	102.48714	0.00000	9.68000	102.48714		0.78	0.00	0.00	0	0.00
R186	On 06/11/2025	Bond Future	0.00		7.69	307	107.01636	0.00000	7.70009	107.00886		0.37	0.00	0.00	0	103,336.00
R186	On 05/02/2026	Bond Future	0.00		7.74	512	103.70096	0.00000	7.75424	103.69336		0.27	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.90	015	105.59759	0.00000	7.91356	105.58962		0.07	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.23	580	102.22827	0.00000	8.25931	102.21989		0.27	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		10.75	868	103.99323	0.00000	10.83573	103.98434		0.27	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00		271.60	000	271.60000	0.00000	271.60000	271.60000		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		276.16	026	276.16026	0.00000	276.15994	276.15994		0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.02	425	276.02425	0.00000	276.02280	276.02280		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.13	903	281.13903	0.00000	281.13695	281.13695		0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		280.93	403	280.93403	0.00000	280.92792	280.92792		0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		285.85	855	285.85855	0.00000	285.85135	285.85135		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	0.00		11.11	100	89.53057	0.00000	11.11000	89.53057		4.25	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	0.00		8.21	975	101.44880	0.00000	8.21503	101.46529		3.92	0.00	25,463,648.80	251	139,002.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,947.87	000	1.94787	0.00000	1,964.41000	1.96441	1,947.870	4.14	0.81	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,468.79	000	3.46879	0.00000	3,485.77000	3.48577	3,468.790	4.42	0.95	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	3.08	000	0.00308	0.00000	3.19000	0.00319	3.080	4.96	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.26	754	99.32635	0.00000	8.26245	99.34320		3.96	0.00	0.00	0	51,961.00
R2030	On 07/05/2026	Bond Future	0.00		8.34	006	101.14291	0.00000	8.33465	101.15982		3.73	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.42	918	98.98832	0.00000	8.42339	99.00529		3.66	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.54	182	100.69787	0.00000	8.53565	100.71480		3.43	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	000	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
R2032	On 07/08/2025	Bond Future	0.00		12.01000		86.13135	0.00000	12.01000	86.13135			5.96	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		8.93370		97.66314	0.00000	8.91882	97.73296			5.96	0.00	0.00	0	137,378.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,580.17000		2.58017	0.00000	2,639.30000	2.63930	2,580.170		6.46	0.77	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,524.93000		4.52493	0.00000	4,591.96000	4.59196	4,524.930		6.89	0.92	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	6.96000		0.00696	0.00000	6.90000	0.00690	6.960		7.65	(0.01)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.00895		99.47854	0.00000	8.99326	99.54973			5.76	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.09636		97.13836	0.00000	9.07986	97.21060			5.77	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.19479		98.91907	0.00000	9.17740	98.99237			5.46	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.31742		96.47075	0.00000	9.29909	96.54498			5.45	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		10.33000		101.92262	0.00000	10.33000	101.92262			6.35	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		9.10142		105.89028	0.00000	9.08662	105.97108			6.03	0.00	0.00	0	12,178.00
R2033	On 05/02/2026	Bond Future	0.00		9.17948		107.85864	0.00000	9.16393	107.94099			5.87	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.26895		104.78814	0.00000	9.25264	104.87179			5.69	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.36819		106.70873	0.00000	9.35107	106.79362			5.47	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.48909		103.51227	0.00000	9.47112	103.59827			5.11	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		12.65000		83.37174	0.00000	12.65000	83.37174			7.65	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		9.75593		96.43329	0.00000	9.74656	96.48777			7.79	0.00	96,143,990.13	997	118,055.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,499.54000		1.49954	0.00000	1,536.29000	1.53629	1,499.540		7.81	0.52	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,969.77000		1.96977	0.00000	2,011.05000	2.01105	1,969.770		7.98	0.60	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,620.36000		2.62036	0.00000	2,666.09000	2.66609	2,620.360		8.18	0.70	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	655.91000		0.65591	0.00000	648.65000	0.64865	655.910		8.27	(0.27)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	472.13000		0.47213	0.00000	467.44000	0.46744	472.130		8.45	(0.21)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,070.99000		4.07099	0.00000	4,122.19000	4.12219	4,070.990		8.59	0.83	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,211.68000		4.21168	0.00000	4,263.20000	4.26320	4,211.680		8.63	0.84	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	299.19000		0.29919	0.00000	296.81000	0.29681	299.190		8.70	(0.14)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,881.66000		4.88166	0.00000	4,934.39000	4.93439	4,881.660		8.80	0.88	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	195.61000		0.19561	0.00000	194.48000	0.19448	195.610		8.92	(0.10)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	6,666.40000		6.66640	0.00000	6,720.67000	6.72067	6,666.400		9.23	0.94	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	6,716.66000		6.71666	0.00000	6,770.95000	6.77095	6,716.660		9.24	0.95	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	29.62000		0.02962	0.00000	29.82000	0.02982	29.620		9.81	(0.02)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	28.12000		0.02812	0.00000	28.32000	0.02832	28.120		9.83	(0.02)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	15.91000		0.01591	0.00000	16.09000	0.01609	15.910		10.09	(0.01)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	6.23000		0.00623	0.00000	6.35000	0.00635	6.230		10.18	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	5.36000		0.00536	0.00000	5.46000	0.00546	5.360		10.18	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.85153		98.22583	0.00000	9.84175	98.28133			7.69	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,201.05000		3.20105	0.00000	3,242.41000	3.24241	3,201.050		8.12	0.64	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,250.46000		4.25046	0.00000	4,296.30000	4.29630	4,250.460		8.40	0.73	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	721.12000		0.72112	0.00000	714.34000	0.71434	721.120		8.65	(0.21)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,410.08000		6.41008	0.00000	6,461.25000	6.46125	6,410.080		8.93	0.85	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	355.27000		0.35527	0.00000	352.39000	0.35239	355.270		9.16	(0.11)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	36.11000		0.03611	0.00000	36.00000	0.03600	36.110		9.76	(0.01)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.95136		95.51950	0.00000	9.94120	95.57579			7.92	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.06137		97.27095	0.00000	10.05079	97.32806			7.73	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		10.19213		94.45201	0.00000	10.18114	94.50974			7.89	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		13.01000		73.77254	0.00000	13.01000	73.77254			9.07	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						
R2037	On 06/11/2025	Bond Future	0.00		10.30057		90.53638	0.00000	10.29131	90.59217			8.86	0.00	73,968,222.46	817	184,266.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,268.62000		2.26862	0.00000	2,312.49000	2.31249	2,268.620		9.21	0.62	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,461.17000		4.46117	0.00000	4,514.12000	4.51412	4,461.170		9.91	0.84	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	25.59000		0.02559	0.00000	25.85000	0.02585	25.590		11.47	(0.01)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.40093		87.96058	0.00000	10.39130	88.01744			9.21	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,076.64000		3.07664	0.00000	3,117.80000	3.11780	3,076.640		9.40	0.61	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,050.16000		4.05016	0.00000	4,095.89000	4.09589	4,050.160		9.71	0.70	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	629.20000		0.62920	0.00000	623.75000	0.62375	629.200		10.30	(0.18)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,229.44000		6.22944	0.00000	6,281.20000	6.28120	6,229.440		10.35	0.83	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	313.43000		0.31343	0.00000	311.18000	0.31118	313.430		10.92	(0.10)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	176.28000		0.17628	0.00000	175.30000	0.17530	176.280		11.43	(0.06)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	81.32000		0.08132	0.00000	81.02000	0.08102	81.320		11.71	(0.03)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.51497		89.56902	0.00000	10.50499	89.62671			9.10	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,291.80000		4.29180	0.00000	4,334.37000	4.33437	4,291.800		9.59	0.65	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	416.20000		0.41620	0.00000	413.29000	0.41329	416.200		11.16	(0.10)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.64033		86.95122	0.00000	10.62997	87.00975			9.46	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	1,665.11000		1.66511	0.00000	1,689.04000	1.68904	1,665.110		8.96	0.34	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	3,067.31000		3.06731	0.00000	3,044.67000	3.04467	3,067.310		9.42	(0.46)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,852.73000		1.85273	0.00000	1,838.56000	1.83856	1,852.730		9.97	(0.32)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.77222		88.45154	0.00000	10.76150	88.51076			9.30	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		11.24000		101.52063	0.00000	11.24000	101.52063			8.55	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		10.39282		104.54711	0.00000	10.38364	104.61181			8.59	0.00	7,945,580.36	76	6,744.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,551.40000		4.55140	0.00000	4,611.38000	4.61138	4,551.400		9.59	0.81	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	18.37000		0.01837	0.00000	18.60000	0.01860	18.370		11.24	(0.01)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.49932		106.49056	0.00000	10.48978	106.55640			8.56	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.61537		102.95362	0.00000	10.60547	103.02048			8.51	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.73972		104.84022	0.00000	10.72945	104.90801			8.49	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.87969		101.16972	0.00000	10.86904	101.23835			8.54	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		13.29000		73.02224	0.00000	13.29000	73.02224			9.91	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.73067		90.00979	0.00000	10.71113	90.13778			9.72	0.00	2,070,225.17	23	45,634.00
R2040	On 05/02/2026	Bond Future	0.00		10.83657		87.17372	0.00000	10.81630	87.30409			10.15	0.00	47,945,546.00	550	36,614.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,110.00000		1.11000	0.00000	1,156.39000	1.15639	1,110.000		9.65	0.31	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,754.94000		2.75494	0.00000	2,694.38000	2.69438	2,754.940		10.15	(0.52)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,693.44000		1.69344	0.00000	1,653.22000	1.65322	1,693.440		10.71	(0.36)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,708.60000		6.70860	0.00000	6,821.07000	6.82107	6,708.600		11.66	0.82	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	84.17000		0.08417	0.00000	82.04000	0.08204	84.170		12.93	(0.03)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.95474		88.76764	0.00000	10.93373	88.90023			10.06	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,238.84000		2.23884	0.00000	2,301.80000	2.30180	2,238.840		9.74	0.43	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,619.71000		3.61971	0.00000	3,701.46000	3.70146	3,619.710		10.20	0.57	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,423.84000		1.42384	0.00000	1,393.75000	1.39375	1,423.840		10.92	(0.27)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,040.95000		1.04095	0.00000	1,018.50000	1.01850	1,040.950		11.30	(0.21)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	858.67000		0.85867	0.00000	840.01000	0.84001	858.670		11.53	(0.17)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	628.02000		0.62802	0.00000	614.29000	0.61429	628.020		11.90	(0.13)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.08364		85.88438	0.00000	11.06183	86.01920			10.51	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		11.21734		87.36579	0.00000	11.19476	87.50256			10.36	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2040	On 31/01/2040	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
R2044	On 07/08/2025	Bond Future	0.00		13.34000	69.03799	0.00000	13.34000	69.03799			10.79	0.00	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.97959	85.00984	0.00000	10.96007	85.14130			10.60	0.00	63,757,380.00		750	129,509.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,827.03000	2.82703	0.00000	2,924.55000	2.92455	2,827.030	11.01	0.66	0.00	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	367.23000	0.36723	0.00000	355.09000	0.35509	367.230	11.86	(0.14)	0.00	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	212.16000	0.21216	0.00000	205.38000	0.20538	212.160	12.28	(0.09)	0.00	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	135.13000	0.13513	0.00000	130.99000	0.13099	135.130	12.60	(0.06)	0.00	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	120.63000	0.12063	0.00000	116.99000	0.11699	120.630	12.68	(0.05)	0.00	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.08427	82.20605	0.00000	11.06404	82.34002			11.10	0.00	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	334.67000	0.33467	0.00000	354.70000	0.35470	334.670	10.00	0.12	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	1,951.51000	1.95151	0.00000	2,017.70000	2.01770	1,951.510	10.96	0.44	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	2,095.07000	2.09507	0.00000	2,046.77000	2.04677	2,095.070	11.47	(0.42)	0.00	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1,635.08000	1.63508	0.00000	1,596.21000	1.59621	1,635.080	11.78	(0.35)	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1,535.58000	1.53558	0.00000	1,498.84000	1.49884	1,535.580	11.86	(0.33)	0.00	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		11.19987	83.70912	0.00000	11.17894	83.84532			11.01	0.00	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.32529	80.85835	0.00000	11.30359	80.99688			11.54	0.00	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.45430	82.25277	0.00000	11.43186	82.39338			11.39	0.00	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	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		13.21000	72.03400	0.00000	13.21000	72.03400			10.77	0.00	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		10.97370	83.31929	0.00000	10.95417	83.45606			11.13	0.00	0.00	0.00	0	219,481.00
R2048	On 05/02/2026	Bond Future	0.00		11.07750	84.86804	0.00000	11.05726	85.00743			11.06	0.00	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.18291	81.98068	0.00000	11.16199	82.12243			11.57	0.00	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.29604	83.48355	0.00000	11.27439	83.62767			11.51	0.00	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.42194	80.48896	0.00000	11.39954	80.63529			11.99	0.00	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	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		13.17000	92.83408	0.00000	13.17000	92.83408			10.79	0.00	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		10.88504	107.73899	0.00000	10.86547	107.91888			11.10	0.00	0.00	0.00	0	25,967.00
R2053	On 05/02/2026	Bond Future	0.00		10.98293	109.74170	0.00000	10.96266	109.92498			11.19	0.00	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.08757	105.88718	0.00000	11.06660	106.07350			11.25	0.00	1,058,871,800.00		10,000	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.19816	107.82736	0.00000	11.17644	108.01688			11.35	0.00	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.31982	103.83008	0.00000	11.29733	104.02249			11.76	0.00	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	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		12.68000	65.27827	0.00000	12.68000	65.27827			8.84	0.00	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.04313	76.59105	0.00000	10.03380	76.64059			9.02	0.00	1,148,865.75		15	20,090.00
R209	On 05/02/2026	Bond Future	0.00		10.13407	78.01480	0.00000	10.12439	78.06525			8.94	0.00	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.23362	76.29043	0.00000	10.22360	76.34164			9.20	0.00	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.34091	77.68905	0.00000	10.33053	77.74103			9.09	0.00	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.46311	75.88195	0.00000	10.45237	75.93457			9.26	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		248.44000	248.44000	0.00000	248.44000	248.44000			0.00	0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.67054	252.67054	0.00000	253.05614	253.05614			0.00	0.00	403,514,852.38		1,597	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.42793	257.42793	0.00000	257.82090	257.82090			0.00	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.71840	258.71840	0.00000	259.11572	259.11572			0.00	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 06/08/2026	Bond Future	0.00		263.52454	263.52454	0.00000	263.92852	263.92852		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.61028	264.61028	0.00000	265.01739	265.01739		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		11.66000	84.46707	0.00000	11.66000	84.46707		5.30	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		8.56500	94.81668	0.00000	8.55516	94.85627		5.22	0.00	853,350.12	9	94,023.00
R213	On 05/02/2026	Bond Future	0.00		8.63163	96.57916	0.00000	8.62118	96.61952		4.97	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.70493	94.79430	0.00000	8.69390	94.83515		4.88	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.79027	96.53289	0.00000	8.77857	96.57428		4.58	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.90868	94.65314	0.00000	8.89628	94.69491		4.54	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		12.97000	60.08703	0.00000	12.97000	60.08703		10.39	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		10.67349	70.13639	0.00000	10.65392	70.24811		10.68	0.00	350,681.95	5	36,791.00
R214	On 05/02/2026	Bond Future	0.00		10.77154	71.44008	0.00000	10.75129	71.55393		10.62	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.87161	69.44881	0.00000	10.85070	69.56462		11.05	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.97919	70.72220	0.00000	10.95758	70.83996		11.01	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		11.10033	68.64864	0.00000	11.07802	68.76815		11.40	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 :											1,798,474,038.59		15,124 1,566,232.00		
Grand Total:											1,798,474,038.59		15,124 1,566,232.00		