

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/07/2025

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
Derivatives																	
AL37	On 07/08/2025	Index Future	0.00		1,158.52200		1,158.52200	0.00000	1,154.71000	1,154.71000		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,180.38100		1,180.38100	0.00000	1,176.49700	1,176.49700		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,202.74000		1,202.74000	0.00000	1,198.78200	1,198.78200		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,225.13800		1,225.13800	0.00000	1,221.10300	1,221.10300		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,247.59500		1,247.59500	0.00000	1,243.48200	1,243.48200		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,402.06400		1,402.06400	0.00000	1,393.31600	1,393.31600		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,428.51800		1,428.51800	0.00000	1,419.60500	1,419.60500		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,455.57800		1,455.57800	0.00000	1,446.49400	1,446.49400		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,482.68400		1,482.68400	0.00000	1,473.42800	1,473.42800		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,509.86200		1,509.86200	0.00000	1,500.43100	1,500.43100		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,191.00400		1,191.00400	0.00000	1,184.68600	1,184.68600		0.00		0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,213.47700		1,213.47700	0.00000	1,207.03800	1,207.03800		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,236.46300		1,236.46300	0.00000	1,229.90100	1,229.90100		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,259.48900		1,259.48900	0.00000	1,252.80200	1,252.80200		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,282.57500		1,282.57500	0.00000	1,275.76200	1,275.76200		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		10.50027		86.95146	0.00000	10.60355	86.45843		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.62269		84.81844	0.00000	10.73072	84.31599		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.75631		86.44454	0.00000	10.86953	85.93233		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.90024		84.27624	0.00000	11.01898	83.75410		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.06057		85.85199	0.00000	11.18533	85.31979		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		11.33325		81.46925	0.00000	11.43102	80.86693		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.44779		78.76118	0.00000	11.54920	78.14735		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.56609		80.27084	0.00000	11.67128	79.64513		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.69586		77.51669	0.00000	11.80515	76.87894		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.83351		78.96408	0.00000	11.94707	78.31413		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		1,172.27100		1,172.27100	0.00000	1,166.22700	1,166.22700		0.00		0.00	93,781,680.00	8	612.00
GOVI	On 06/11/2025	GOVI	0.00		1,194.39000		1,194.39000	0.00000	1,188.23100	1,188.23100		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,217.01400		1,217.01400	0.00000	1,210.73800	1,210.73800		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,239.67800		1,239.67800	0.00000	1,233.28100	1,233.28100		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,262.40200		1,262.40200	0.00000	1,255.88400	1,255.88400		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		138.75416		138.75416	0.00000	138.72765	138.72765		0.00		0.00	0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.96860		139.96860	0.00000	139.94156	139.94156		0.00		0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.65247		142.65247	0.00000	142.62469	142.62469		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.87968		143.87968	0.00000	143.85103	143.85103		0.00		0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.57499		146.57499	0.00000	146.54536	146.54536		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	Contracts	Traded	Open Interest
											Option						
I2031	On 07/08/2025	Bond Future	0.00		107.37398		107.37398	0.00000	107.37150	107.37150			3.74	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.42622		109.42622	0.00000	109.42366	109.42366			3.48	0.00	0.00	0	699.00
I2031	On 05/02/2026	Bond Future	0.00		109.14022		109.14022	0.00000	109.13766	109.13766			3.21	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.19531		111.19531	0.00000	111.19242	111.19242			2.92	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.85482		110.85482	0.00000	110.85110	110.85110			2.65	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		130.61972		130.61972	0.00000	130.57134	130.57134			0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.57763		131.57763	0.00000	131.52833	131.52833			0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		134.10069		134.10069	0.00000	134.05023	134.05023			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		135.06465		135.06465	0.00000	135.01310	135.01310			0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.59486		137.59486	0.00000	137.54193	137.54193			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		138.70904		138.70904	0.00000	138.92204	138.92204			0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.36016		141.36016	0.00000	141.57708	141.57708			0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		141.90618		141.90618	0.00000	142.12725	142.12725			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.57884		144.57884	0.00000	144.80370	144.80370			0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.08747		145.08747	0.00000	145.31574	145.31574			0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.50043		119.50043	0.00000	119.49681	119.49681			0.00	0.00	37,284,134.16	312	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.52568		119.52568	0.00000	119.52184	119.52184			0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		121.81740		121.81740	0.00000	121.81348	121.81348			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.81713		121.81713	0.00000	121.81296	121.81296			0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.09797		124.09797	0.00000	124.09331	124.09331			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		118.42560		118.42560	0.00000	118.71540	118.71540			0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.68909		120.68909	0.00000	120.98437	120.98437			0.00	0.00	0.00	0	5,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.59131		120.59131	0.00000	120.89224	120.89224			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.86258		122.86258	0.00000	123.16880	123.16880			0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.71153		122.71153	0.00000	123.02279	123.02279			0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		380.99200		380.99200	0.00000	381.14100	381.14100			0.00	0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		388.27400		388.27400	0.00000	388.42600	388.42600			0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.72000		395.72000	0.00000	395.87500	395.87500			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.18000		403.18000	0.00000	403.33600	403.33600			0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.65800		410.65800	0.00000	410.81700	410.81700			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	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	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	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	0.00
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00		8.29500	91.70500	0.00000	8.29500	8.29500			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	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	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	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	0.00
R186	On 07/08/2025	Bond Future	0.00		7.73785	104.96830	0.00000	7.74910	104.95368			0.84	0.00	0.00	0	160,391.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,901.10000	1.90110	0.00000	1,886.48000	1.88648	1,901.100		1.52	1.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000			1.72	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.75629	106.94882	0.00000	7.77026	106.93390			0.84	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		7.78444	103.66818	0.00000	7.80285	103.65284			0.79	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.90322	105.59576	0.00000	7.92998	105.57986			0.62	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.19995	102.24105	0.00000	8.24631	102.22453			0.42	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	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	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	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	0.00
R202	On 07/08/2025	Bond Future	0.00		268.67639	268.67639	0.00000	268.47738	268.47738			0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		273.81152	273.81152	0.00000	273.60884	273.60884			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.72707	273.72707	0.00000	273.52016	273.52016			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.88303	278.88303	0.00000	278.67165	278.67165			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.68301	278.68301	0.00000	278.46580	278.46580			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	0.00
R2030	On 07/08/2025	Bond Future	0.00		8.40988	98.75526	0.00000	8.47752	98.51024			4.40	0.00	24,688,815.00	250	126,479.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,323.46000	1.32346	0.00000	1,147.80000	1.14780	1,323.460		4.88	0.77	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,914.18000	2.91418	0.00000	2,683.46000	2.68346	2,914.180		5.38	0.96	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	1.88000	0.00188	0.00000	3.23000	0.00323	1.880		5.93	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,171.02000	7.17102	0.00000	6,926.05000	6.92605	7,171.020		6.34	1.00	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.00000	0.00000	0.00000	0.00000	0.00000			6.34	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.45875	100.61854	0.00000	8.53110	100.36888			4.18	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,523.77000	1.52377	0.00000	1,371.66000	1.37166	1,523.770		4.28	0.64	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,825.87000	2.82587	0.00000	2,622.79000	2.62279	2,825.870		4.55	0.84	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	38.38000	0.03838	0.00000	48.15000	0.04815	38.380		5.09	(0.03)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.51365	98.51569	0.00000	8.59143	98.26119			4.15	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.59595	100.34718	0.00000	8.67996	100.08765			3.91	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.70198	98.19275	0.00000	8.79333	97.92812			3.83	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		9.10178	98.82925	0.00000	9.18949	98.41185			6.18	0.00	264,467,073.00	2,676	136,637.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,798.79000	1.79879	0.00000	1,517.48000	1.51748	1,798.790		7.45	0.73	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,800.38000	3.80038	0.00000	3,424.03000	3.42403	3,800.380		8.31	0.93	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	8.28000	0.00828	0.00000	13.81000	0.01381	8.280		9.39	(0.01)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.17644	96.53300	0.00000	9.26872	96.10770			6.22	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,046.18000	2.04618	0.00000	1,799.00000	1.79900	2,046.180		6.51	0.62	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,705.86000	3.70586	0.00000	3,374.30000	3.37430	3,705.860		6.92	0.81	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	66.48000	0.06648	0.00000	85.58000	0.08558	66.480		7.77	(0.04)	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		9.25722		98.36084	0.00000	9.35449	97.92734			5.99	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.35161		96.02947	0.00000	9.45434	95.58767			5.97	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.46147		97.80361	0.00000	9.57024	97.35328			5.67	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		9.30896		107.35588	0.00000	9.39663	106.87425			6.64	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.38869		104.33792	0.00000	9.48067	103.84716			6.81	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.47423		106.31345	0.00000	9.57087	105.81326			6.68	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.57267		103.24611	0.00000	9.67438	102.73631			6.51	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.68515		105.15295	0.00000	9.79239	104.63339			6.31	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		9.88296		97.82913	0.00000	9.99087	97.20166			7.95	0.00	239,681,368.50	2,450	98,900.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,724.09000		1.72409	0.00000	1,344.08000	1.34408	1,724.090		8.55	0.67	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	402.97000		0.40297	0.00000	593.85000	0.59385	402.970		8.77	(0.25)	(19,430,880.22)	8,000	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	247.24000		0.24724	0.00000	379.93000	0.37993	247.240		9.03	(0.16)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	208.80000		0.20880	0.00000	325.31000	0.32531	208.800		9.12	(0.14)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	4,067.49000		4.06749	0.00000	3,510.74000	3.51074	4,067.490		9.43	0.92	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	33.77000		0.03377	0.00000	59.98000	0.05998	33.770		9.95	(0.03)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	6.87000		0.00687	0.00000	13.43000	0.01343	6.870		10.57	(0.01)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	5.84000		0.00584	0.00000	11.52000	0.01152	5.840		10.63	(0.01)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.97500		95.17117	0.00000	10.08747	94.53186			8.15	0.00	0.00	0	11,545.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,318.05000		1.31805	0.00000	1,080.39000	1.08039	1,318.050		8.17	0.41	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,695.96000		1.69596	0.00000	1,414.62000	1.41462	1,695.960		8.33	0.48	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,223.44000		2.22344	0.00000	1,890.03000	1.89003	2,223.440		8.52	0.56	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,468.67000		1.46867	0.00000	1,753.89000	1.75389	1,468.670		8.60	(0.41)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1,173.81000		1.17381	0.00000	1,417.01000	1.41701	1,173.810		8.78	(0.34)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,432.47000		3.43247	0.00000	3,007.91000	3.00791	3,432.470		8.91	0.70	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,552.46000		3.55246	0.00000	3,120.51000	3.12051	3,552.460		8.94	0.71	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	861.79000		0.86179	0.00000	1,054.90000	1.05490	861.790		9.02	(0.27)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,130.76000		4.13076	0.00000	3,666.61000	3.66661	4,130.760		9.11	0.76	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	646.83000		0.64683	0.00000	801.30000	0.80130	646.830		9.23	(0.21)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,722.50000		5.72250	0.00000	5,192.55000	5.19255	5,722.500		9.53	0.85	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,768.38000		5.76838	0.00000	5,236.94000	5.23694	5,768.380		9.54	0.85	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	182.91000		0.18291	0.00000	236.90000	0.23690	182.910		10.09	(0.07)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	176.71000		0.17671	0.00000	229.11000	0.22911	176.710		10.11	(0.07)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	120.69000		0.12069	0.00000	158.23000	0.15823	120.690		10.36	(0.05)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	65.51000		0.06551	0.00000	87.86000	0.08786	65.510		10.45	(0.03)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	59.43000		0.05943	0.00000	80.01000	0.08001	59.430		10.45	(0.03)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.07424		96.97339	0.00000	10.19168	96.32180			8.01	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,717.13000		2.71713	0.00000	2,379.94000	2.37994	2,717.130		8.17	0.55	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,634.54000		3.63454	0.00000	3,237.13000	3.23713	3,634.540		8.44	0.64	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,253.84000		1.25384	0.00000	1,462.60000	1.46260	1,253.840		8.67	(0.29)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,583.58000		5.58358	0.00000	5,095.20000	5.09520	5,583.580		8.95	0.77	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	702.52000		0.70252	0.00000	833.47000	0.83347	702.520		9.18	(0.18)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	126.60000		0.12660	0.00000	157.25000	0.15725	126.600		10.02	(0.04)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.17859		94.27212	0.00000	10.30119	93.60816			8.23	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.29636		96.01419	0.00000	10.42461	95.33765			8.03	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		10.40888		87.66002	0.00000	10.50159	87.10438			9.38	0.00	0.00	0	142,306.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2037	On 07/08/2025	Bond Future	10.34	Call	827.29	0000	0.82729	0.00000	618.39	0000	0.61839	827.290	9.16	0.44	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,336.90	0000	1.33690	0.00000	1,047.00	0000	1.04700	1,336.900	9.38	0.59	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,522.87	0000	1.52287	0.00000	1,208.33	0000	1.20833	1,522.870	9.45	0.63	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,885.77	0000	1.88577	0.00000	1,529.19	0000	1.52919	1,885.770	9.58	0.70	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,600.36	0000	3.60036	0.00000	3,121.00	0000	3.12100	3,600.360	10.12	0.90	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	106.31	0000	0.10631	0.00000	167.61	0000	0.16761	106.310	10.22	(0.08)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	24.40	0000	0.02440	0.00000	42.52	0000	0.04252	24.400	10.74	(0.02)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,989.26	0000	5.98926	0.00000	5,449.81	0000	5.44981	5,989.260	10.79	0.98	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	21.38	0000	0.02138	0.00000	37.57	0000	0.03757	21.380	10.79	(0.02)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	3.86	0000	0.00386	0.00000	7.51	0000	0.00751	3.860	11.31	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	3.68	0000	0.00368	0.00000	7.18	0000	0.00718	3.680	11.32	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.70	0000	0.00070	0.00000	1.50	0000	0.00150	0.700	11.80	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.50	551	89.31395	0.00000	10.60	178	88.74776		9.25	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,935.66	0000	1.93566	0.00000	1,668.49	0000	1.66849	1,935.660	9.25	0.51	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,793.86	0000	3.79386	0.00000	3,404.06	0000	3.40406	3,793.860	9.92	0.72	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	141.06	0000	0.14106	0.00000	177.47	0000	0.17747	141.060	11.46	(0.05)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.60	863	86.74646	0.00000	10.70	875	86.16944		9.59	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,734.42	0000	2.73442	0.00000	2,444.88	0000	2.44488	2,734.420	9.76	0.53	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,586.10	0000	3.58610	0.00000	3,247.81	0000	3.24781	3,586.100	10.07	0.61	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,169.90	0000	1.16990	0.00000	1,332.99	0000	1.33299	1,169.900	10.64	(0.26)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,539.33	0000	5.53933	0.00000	5,119.78	0000	5.11978	5,539.330	10.69	0.75	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	670.74	0000	0.67074	0.00000	774.09	0000	0.77409	670.740	11.24	(0.16)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	423.36	0000	0.42336	0.00000	493.03	0000	0.49303	423.360	11.73	(0.11)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	230.05	0000	0.23005	0.00000	271.75	0000	0.27175	230.050	12.01	(0.06)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.72	643	88.35870	0.00000	10.83	064	87.77068		9.49	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,791.83	0000	3.79183	0.00000	3,463.73	0000	3.46373	3,791.830	9.69	0.58	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	696.89	0000	0.69689	0.00000	788.59	0000	0.78859	696.890	11.20	(0.14)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.85	843	85.73137	0.00000	10.96	712	85.13219		9.85	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		10.44	864	106.90793	0.00000	10.54	641	106.21931		8.83	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.55	119	103.44014	0.00000	10.65	285	102.73854		9.20	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,965.19	0000	3.96519	0.00000	3,490.47	0000	3.49047	3,965.190	9.18	0.71	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	93.94	0000	0.09394	0.00000	123.57	0000	0.12357	93.940	10.98	(0.03)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.65	881	105.39869	0.00000	10.76	460	104.68363		9.19	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.77	674	101.87274	0.00000	10.88	694	101.14403		9.19	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.90	568	103.75361	0.00000	11.02	057	103.01114		9.19	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		10.81	606	87.15367	0.00000	10.91	893	86.48678		10.22	0.00	15,426,199.59	177	59,683.00
R2040	On 07/08/2025	Bond Future	10.80	Call	1,089.22	0000	1.08922	0.00000	806.79	0000	0.80679	1,089.220	10.30	0.49	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	1,447.02	0000	1.44702	0.00000	1,105.21	0000	1.10521	1,447.020	10.46	0.58	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	348.52	0000	0.34852	0.00000	518.28	0000	0.51828	348.520	10.95	(0.20)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,857.06	0000	3.85706	0.00000	3,288.80	0000	3.28880	3,857.060	11.27	0.89	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	14.67	0000	0.01467	0.00000	27.60	0000	0.02760	14.670	12.22	(0.01)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		10.91	777	88.79805	0.00000	11.02	439	88.11857		10.10	0.00	0.00	0	2,048.00
R2040	On 05/02/2026	Bond Future	0.00		11.02	582	85.97025	0.00000	11.13	649	85.27780		10.53	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,985.20	0000	5.98520	0.00000	5,480.13	0000	5.48013	5,985.200	11.63	0.75	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	228.26	0000	0.22826	0.00000	274.53	0000	0.27453	228.260	13.20	(0.06)	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		11.14703		87.56785	0.00000	11.26198	86.86227		10.45	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,096.35000		2.09635	0.00000	1,841.23000	1.84123	2,096.350	10.15	0.38	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,325.21000		3.32521	0.00000	2,981.29000	2.98129	3,325.210	10.58	0.51	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,094.84000		2.09484	0.00000	2,343.81000	2.34381	2,094.840	11.26	(0.33)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,601.63000		1.60163	0.00000	1,803.06000	1.80306	1,601.630	11.62	(0.27)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,358.48000		1.35848	0.00000	1,534.62000	1.53462	1,358.480	11.84	(0.23)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,038.67000		1.03867	0.00000	1,179.43000	1.17943	1,038.670	12.20	(0.18)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.28155		84.67506	0.00000	11.40119	83.95610		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		11.10637		81.94425	0.00000	11.20919	81.26657		11.12	0.00	0.00	0	45,845.00
R2044	On 07/08/2025	Bond Future	10.63	Call	168.82000		0.16882	0.00000	105.04000	0.10504	168.820	10.52	0.13	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,942.23000		1.94223	0.00000	1,532.35000	1.53235	1,942.230	11.65	0.67	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	99.95000		0.09995	0.00000	163.86000	0.16386	99.950	12.62	(0.07)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	24.64000		0.02464	0.00000	44.54000	0.04454	24.640	13.23	(0.02)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.20885		83.49033	0.00000	11.31530	82.79980		11.01	0.00	0.00	0	72,330.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,304.45000		2.30445	0.00000	1,962.53000	1.96253	2,304.450	11.01	0.53	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	968.76000		0.96876	0.00000	1,172.42000	1.17242	968.760	11.81	(0.26)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	656.94000		0.65694	0.00000	806.78000	0.80678	656.940	12.22	(0.19)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	479.57000		0.47957	0.00000	595.33000	0.59533	479.570	12.54	(0.15)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	443.15000		0.44315	0.00000	551.53000	0.55153	443.150	12.62	(0.14)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.31732		80.68731	0.00000	11.42768	79.98361		11.50	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.43765		82.18662	0.00000	11.55214	81.46955		11.42	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.57034		79.31957	0.00000	11.68934	78.58898		11.95	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		11.08259		84.71318	0.00000	11.19032	83.97618		11.09	0.00	0.00	0	206,728.00
R2048	On 06/11/2025	Bond Future	0.00		11.18391		81.87114	0.00000	11.29544	81.12026		11.63	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.29105		83.42145	0.00000	11.40668	82.65622		11.48	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.40042		80.53137	0.00000	11.52024	79.75165		11.98	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.51983		82.01903	0.00000	11.64420	81.22458		11.83	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		10.98661		109.73373	0.00000	11.08925	108.81174		11.06	0.00	0.00	0	22,710.00
R2053	On 06/11/2025	Bond Future	0.00		11.08390		105.94106	0.00000	11.19023	105.00166		11.54	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.18478		107.94688	0.00000	11.29500	106.98951		11.63	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.29316		104.09109	0.00000	11.40751	103.11562		11.73	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.40976		106.01265	0.00000	11.52851	105.01876		11.83	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		10.13755		77.32321	0.00000	10.24014	76.78062		9.30	0.00	0.00	0	11,125.00
R209	On 06/11/2025	Bond Future	0.00		10.22572		75.62992	0.00000	10.33214	75.07708		9.92	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.31847		77.06194	0.00000	10.42894	76.49858		9.66	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.42055		75.34319	0.00000	10.53535	74.76909		9.81	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.53304		76.73524	0.00000	10.65245	76.15030		9.51	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000		93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		249.22911		249.22911	0.00000	249.09603	249.09603		0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.56832		250.56832	0.00000	250.43271	250.43271		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 Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R210	On 05/02/2026	Bond Future	0.00		255.37283	255.37283	0.00000	255.23421	255.23421		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.70505	256.70505	0.00000	256.56325	256.56325		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.51291	261.51291	0.00000	261.36764	261.36764		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		8.76663	95.49530	0.00000	8.84417	95.17668		5.59	0.00	0.00	0	21,485.00
R213	On 06/11/2025	Bond Future	0.00		8.83336	93.74483	0.00000	8.91539	93.42019		6.08	0.00	0.00	0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		8.90780	95.52009	0.00000	8.99489	95.18915		5.61	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		8.99060	93.74387	0.00000	9.08318	93.40653		5.31	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.09092	95.47704	0.00000	9.18975	95.13314		4.86	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		10.79502	70.87549	0.00000	10.89246	70.32959		10.76	0.00	11,481,829.38	162	6,210.00
R214	On 06/11/2025	Bond Future	0.00		10.89063	68.91425	0.00000	10.99137	68.35799		11.34	0.00	0.00	0	31,324.00
R214	On 05/02/2026	Bond Future	0.00		10.99181	70.21922	0.00000	11.09607	69.65237		11.14	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.09560	68.22588	0.00000	11.20347	67.64828		11.52	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.20924	69.48661	0.00000	11.32100	68.89810		11.34	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 :											667,380,219.41		14,035	1,546,687.00	
Grand Total:											667,380,219.41		14,035	1,546,687.00	