INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/07/2025

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		1,164.42400	1,164.42400	0.00000	1,163.67200	1,163.67200	0.00	0.00	0.00		0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,186.21000	1,186.21000	0.00000	1,185.62900	1,185.62900	0.00	0.00	0.00		0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,208.39300	1,208.39300	0.00000	1,208.09100	1,208.09100	0.00	0.00	0.00		0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,230.62700	1,230.62700	0.00000	1,230.59500	1,230.59500	0.00	0.00	0.00		0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,252.84500	1,252.84500	0.00000	1,253.15900	1,253.15900	0.00	0.00	0.00		0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,412.14300	1,412.14300	0.00000	1,411.09400	1,411.09400	0.00	0.00	0.00		0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,438.56400	1,438.56400	0.00000	1,437.72000	1,437.72000	0.00	0.00	0.00		0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,465.46600	1,465.46600	0.00000	1,464.95800	1,464.95800	0.00	0.00	0.00		0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,492.43000	1,492.43000	0.00000	1,492.24600	1,492.24600	0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,519.37500	1,519.37500	0.00000	1,519.60800	1,519.60800	0.00	0.00	0.00		0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,197.80700	1,197.80700	0.00000	1,196.99500	1,196.99500	0.00	0.00	0.00		0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,220.21800	1,220.21800	0.00000	1,219.58100	1,219.58100	0.00	0.00	0.00		0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,243.03700	1,243.03700	0.00000	1,242.68600	1,242.68600	0.00	0.00	0.00		0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,265.90900	1,265.90900	0.00000	1,265.83400	1,265.83400	0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,288.76300	1,288.76300	0.00000	1,289.04400	1,289.04400	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		10.38659	87.49847	0.00000	10.39843	87.44129	0.00	0.00	0.00		0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.50667	85.36237	0.00000	10.51615	85.31776	0.00	0.00	0.00		0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.63925	86.97838	0.00000	10.64459	86.95393	0.00	0.00	0.00		0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.78168	84.80177	0.00000	10.78293	84.79621	0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.94145	86.36421	0.00000	10.93714	86.38282	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		11.24057	82.04686	0.00000	11.25222	81.97390	0.00	0.00	0.00		0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.35377	79.33699	0.00000	11.36375	79.27556	0.00	0.00	0.00		0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.47178	80.83850	0.00000	11.47888	80.79554	0.00	0.00	0.00		0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.60087	78.07767	0.00000	11.60516	78.05220	0.00	0.00	0.00		0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.73855	79.51416	0.00000	11.73914	79.51073	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		1,178.86300	1,178.86300	0.00000	1,178.07800	1,178.07800	0.00	0.00	0.00		0	613.00
GOVI	On 06/11/2025	GOVI	0.00		1,200.91900	1,200.91900	0.00000	1,200.30700	1,200.30700	0.00	0.00	0.00		0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,223.37700	1,223.37700	0.00000	1,223.04700	1,223.04700	0.00	0.00	0.00		0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,245.88700	1,245.88700	0.00000	1,245.82900	1,245.82900	0.00	0.00	0.00		0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,268.38000	1,268.38000	0.00000	1,268.67200	1,268.67200	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		138.64601	138.64601	0.00000	138.59194	138.59194	0.00	0.00	0.00		0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.83648	139.83648	0.00000	139.80343	139.80343	0.00	0.00	0.00		0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.48441	142.48441	0.00000	142.48493	142.48493	0.00	0.00	0.00		0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.67707	143.67707	0.00000	143.71001	143.71001	0.00	0.00	0.00		0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.32953	146.32953	0.00000	146.40393	146.40393	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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2031	On 07/08/2025	Bond Future	0.00		107.28388	107.28388	0.00000	107.38398	107.38398		1.75	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.31741	109.31741	0.00000	109.43653	109.43653		1.49	0.00	0.00	0	699.00
I2031	On 05/02/2026	Bond Future	0.00		109.00257	109.00257	0.00000	109.15076	109.15076		1.22	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.03141	111.03141	0.00000	111.20730	111.20730		0.94	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.65609	110.65609	0.00000	110.86719	110.86719		0.43	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		130.46115	130.46115	0.00000	130.63358	130.63358		0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.39571	131.39571	0.00000	131.59193	131.59193		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.88383	133.88383	0.00000	134.11601	134.11601		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.81441	134.81441	0.00000	135.08128	135.08128		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.30328	137.30328	0.00000	137.61351	137.61351		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		138.73469	138.73469	0.00000	138.65474	138.65474		0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.36449	141.36449	0.00000	141.30504	141.30504		0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		141.87616	141.87616	0.00000	141.85012	141.85012		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.51761	144.51761	0.00000	144.52335	144.52335		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.98427	144.98427	0.00000	145.03161	145.03161		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		119.34806	119.34806	0.00000	119.68860	119.68860		0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.35157	119.35157	0.00000	119.71743	119.71743		0.00	0.00	0.00	0	7,206.00
I2046	On 05/02/2026	Bond Future	0.00		121.61139	121.61139	0.00000	122.01361	122.01361		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.58023	121.58023	0.00000	122.01765	122.01765		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.82351	123.82351	0.00000	124.30373	124.30373		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		118.15357	118.15357	0.00000	118.63469	118.63469		0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.39322	120.39322	0.00000	120.90235	120.90235		0.00	0.00	0.00	0	5,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.26071	120.26071	0.00000	120.80894	120.80894		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.49961	122.49961	0.00000	123.08554	123.08554		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.30715	122.30715	0.00000	122.93925	122.93925		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		380.75100	380.75100	0.00000	381.17200	381.17200		0.00	0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		387.96800	387.96800	0.00000	388.45800	388.45800		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.31500	395.31500	0.00000	395.90900	395.90900		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.67900	402.67900	0.00000	403.37400	403.37400		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.03800	410.03800	0.00000	410.85900	410.85900		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 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		7.71260	105.00112	0.00000	7.73093	104.97729		0.82	0.00	0.00	0	160,391.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,933.91000	1.93391	0.00000	1,910.09000	1.91009	1,933.910	1.49	1.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000		1.69	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.74053	106.96565	0.00000	7.74762	106.95808		0.82	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		7.79398	103.66023	0.00000	7.77246	103.67817		0.78	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.95492	105.56504	0.00000	7.88420	105.60707		0.61	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.36692	102.18157	0.00000	8.16396	102.25388		0.43	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		269.00903	269.00903	0.00000	269.09010	269.09010		0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		274.10822	274.10822	0.00000	274.23354	274.23354		0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.96375	273.96375	0.00000	274.15794	274.15794		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.06478	279.06478	0.00000	279.32501	279.32501		0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.78986	278.78986	0.00000	279.13450	279.13450		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		8.28272	99.21790	0.00000	8.29936	99.15721		4.31	0.00	220,263,738.00	2,220	126,139.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,681.52000	1.68152	0.00000	1,637.96000	1.63796	1,681.520	4.83	0.86	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,358.81000	3.35881	0.00000	3,300.84000	3.30084	3,358.810	5.35	0.98	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.48000	0.00048	0.00000	0.66000	0.00066	0.480	5.91	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,633.63000	7.63363	0.00000	7,572.94000	7.57294	7,633.630	6.33	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		6.33	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.32732	101.07406	0.00000	8.34053	101.02815		4.08	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,824.97000	1.82497	0.00000	1,792.20000	1.79220	1,824.970	4.30	0.71	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,214.09000	3.21409	0.00000	3,171.29000	3.17129	3,214.090	4.59	0.88	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	25.08000	0.02508	0.00000	25.77000	0.02577	25.080	5.12	(0.02)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.37975	98.95573	0.00000	8.38646	98.93362		4.07	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.45843	100.77384	0.00000	8.45837	100.77403		3.83	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.56203	98.59990	0.00000	8.55213	98.62878		3.75	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		8.97999	99.41262	0.00000	8.99652	99.33318		6.07	0.00	149,118,930.00	1,500	138,071.00
R2032	On 07/08/2025	Bond Future	9.40	Call	2,220.61000	2.22061	0.00000	2,166.41000	2.16641	2,220.610	7.44	0.82	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	4,340.56000	4.34056	0.00000	4,267.02000	4.26702	4,340.560	8.34	0.96	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	3.27000	0.00327	0.00000	3.82000	0.00382	3.270	9.46	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.05167	97.11183	0.00000	9.06570	97.04652		6.11	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,418.99000	2.41899	0.00000	2,365.47000	2.36547	2,418.990	6.58	0.67	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,182.89000	4.18289	0.00000	4,120.84000	4.12084	4,182.890	7.00	0.84	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	43.08000	0.04308	0.00000	47.50000	0.04750	43.080	7.72	(0.03)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.13096	98.92723	0.00000	9.14043	98.88460		5.88	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 07/05/2026	Bond Future	0.00		9.22322	96.58524	0.00000	9.22810	96.56405		5.86	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.33199	98.34317	0.00000	9.33052	98.34932		5.56	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		9.19722	107.97397	0.00000	9.21377	107.88212		6.51	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.27461	104.95081	0.00000	9.28883	104.87415		6.25	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.35926	106.91264	0.00000	9.36924	106.86045		6.08	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.45626	103.83364	0.00000	9.46202	103.80446		5.87	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.56832	105.72288	0.00000	9.56830	105.72298		5.65	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		9.75071	98.60583	0.00000	9.77234	98.47822		7.82	0.00	123,257,287.50	1,250	99,650.00
R2035	On 07/08/2025	Bond Future	10.08	Call	2,283.67000	2.28367	0.00000	2,164.45000	2.16445	2,283.670	8.91	0.77	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	243.04000	0.24304	0.00000	247.24000	0.24724	243.040	9.13	(0.16)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	142.46000	0.14246	0.00000	143.36000	0.14336	142.460	9.39	(0.10)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	118.60000	0.11860	0.00000	118.81000	0.11881	118.600	9.48	(0.09)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	4,792.58000	4.79258	0.00000	4,664.49000	4.66449	4,792.580	9.79	0.95	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	16.24000	0.01624	0.00000	15.97000	0.01597	16.240	10.29	(0.01)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	2.96000	0.00296	0.00000	2.81000	0.00281	2.960	10.92	0.00	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	2.50000	0.00250	0.00000	2.36000	0.00236	2.500	10.98	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.83983	95.94726	0.00000	9.85971	95.83259		8.01	0.00	0.00	0	11,545.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,607.87000	1.60787	0.00000	1,592.59000	1.59259	1,607.870	8.03	0.47	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,039.37000	2.03937	0.00000	2,016.11000	2.01611	2,039.370	8.19	0.54	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,630.62000	2.63062	0.00000	2,596.81000	2.59681	2,630.620	8.38	0.62	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,125.02000	1.12502	0.00000	1,201.42000	1.20142	1,125.020	8.46	(0.34)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	881.40000	0.88140	0.00000	948.27000	0.94827	881.400	8.64	(0.28)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,950.77000	3.95077	0.00000	3,896.19000	3.89619	3,950.770	8.77	0.76	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,079.73000	4.07973	0.00000	4,023.35000	4.02335	4,079.730	8.80	0.76	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	630.27000	0.63027	0.00000	685.04000	0.68504	630.270	8.88	(0.22)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,697.09000	4.69709	0.00000	4,632.65000	4.63265	4,697.090	8.97	0.81	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	462.11000	0.46211	0.00000	506.99000	0.50699	462.110	9.09	(0.17)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	6,368.10000	6.36810	0.00000	6,286.37000	6.28637	6,368.100	9.38	0.89	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	6,415.76000	6.41576	0.00000	6,333.63000	6.33363	6,415.760	9.40	0.89	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	118.62000	0.11862	0.00000	135.89000	0.13589	118.620	9.94	(0.05)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	114.33000	0.11433	0.00000	131.12000	0.13112	114.330	9.96	(0.05)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	76.04000	0.07604	0.00000	88.32000	0.08832	76.040	10.21	(0.03)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	39.25000	0.03925	0.00000	46.63000	0.04663	39.250	10.30	(0.02)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	35.31000	0.03531	0.00000	42.10000	0.04210	35.310	10.30	(0.02)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.93726	97.74109	0.00000	9.95383	97.64778		7.88	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,173.64000	3.17364	0.00000	3,089.70000	3.08970	3,173.640	8.29	0.60	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,159.02000	4.15902	0.00000	4,067.52000	4.06752	4,159.020	8.56	0.68	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,058.63000	1.05863	0.00000	1,057.22000	1.05722	1,058.630	8.80	(0.26)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,201.42000	6.20142	0.00000	6,105.58000	6.10558	6,201.420	9.07	0.80	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	583.94000	0.58394	0.00000	581.08000	0.58108	583.940	9.30	(0.15)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	87.75000	0.08775	0.00000	99.27000	0.09927	87.750	9.88	(0.03)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.03941	95.03354	0.00000	10.05275	94.96020		8.09	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.15571	96.76372	0.00000	10.16458	96.71621		7.90	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		10.30630	88.28056	0.00000	10.30778	88.27156		9.26	0.00	401,764,828.56	4,551	145,486.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,113.69000	1.11369	0.00000	1,098.12000	1.09812	1,113.690	9.39	0.54	0.00	0	2,541.00

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	10.50	Call	1,714.20000	1.71420	0.00000	1,698.15000	1.69815	1,714.200	9.62	0.68	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,926.37000	1.92637	0.00000	1,910.46000	1.91046	1,926.370	9.69	0.72	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,332.47000	2.33247	0.00000	2,317.10000	2.31710	2,332.470	9.83	0.78	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	4,161.34000	4.16134	0.00000	4,149.78000	4.14978	4,161.340	10.36	0.93	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	59.44000	0.05944	0.00000	57.41000	0.05741	59.440	10.46	(0.05)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	11.79000	0.01179	0.00000	11.35000	0.01135	11.790	10.97	(0.01)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	6,598.61000	6.59861	0.00000	6,589.24000	6.58924	6,598.610	11.01	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	10.19000	0.01019	0.00000	9.82000	0.00982	10.190	11.01	(0.01)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1.57000	0.00157	0.00000	1.51000	0.00151	1.570	11.52	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1.49000	0.00149	0.00000	1.44000	0.00144	1.490	11.54	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.25000	0.00025	0.00000	0.24000	0.00024	0.250	12.01	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.40139	89.93208	0.00000	10.40054	89.93715		9.14	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,288.11000	2.28811	0.00000	2,252.91000	2.25291	2,288.110	9.47	0.56	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,268.34000	4.26834	0.00000	4,241.70000	4.24170	4,268.340	10.15	0.76	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	114.04000	0.11404	0.00000	106.57000	0.10657	114.040	11.65	(0.04)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.50406	87.35483	0.00000	10.49942	87.38196		9.47	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,018.19000	3.01819	0.00000	3,071.27000	3.07127	3,018.190	9.64	0.57	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,920.67000	3.92067	0.00000	3,975.47000	3.97547	3,920.670	9.94	0.65	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	978.43000	0.97843	0.00000	1,003.75000	1.00375	978.430	10.51	(0.23)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,962.53000	5.96253	0.00000	6,014.56000	6.01456	5,962.530	10.56	0.78	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	547.02000	0.54702	0.00000	566.54000	0.56654	547.020	11.11	(0.14)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	338.72000	0.33872	0.00000	353.58000	0.35358	338.720	11.60	(0.09)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	178.84000	0.17884	0.00000	188.77000	0.18877	178.840	11.88	(0.05)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.62099	88.95931	0.00000	10.61266	89.00701		9.37	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,175.01000	4.17501	0.00000	4,169.08000	4.16908	4,175.010	9.82	0.61	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	629.10000	0.62910	0.00000	603.37000	0.60337	629.100	11.34	(0.13)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.75285	86.31895	0.00000	10.73964	86.39285		9.72	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		10.35133	107.59997	0.00000	10.35784	107.55346		8.71	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.45242	104.12851	0.00000	10.45678	104.09798		8.83	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,563.45000	4.56345	0.00000	4,430.89000	4.43089	4,563.450	9.77	0.74	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	83.66000	0.08366	0.00000	70.19000	0.07019	83.660	11.38	(0.03)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.55975	106.07488	0.00000	10.56054	106.06946		8.77	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.67699	102.53893	0.00000	10.67427	102.55719		8.72	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.80603	104.40404	0.00000	10.79870	104.45213		8.69	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		10.74877	87.59404	0.00000	10.75536	87.55076		10.14	0.00	184,122,672.08	2,102	55,977.00
R2040	On 07/08/2025	Bond Future	10.80	Call	1,263.88000	1.26388	0.00000	1,264.37000	1.26437	1,263.880	10.22	0.56	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	1,662.76000	1.66276	0.00000	1,658.26000	1.65826	1,662.760	10.38	0.65	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	232.70000	0.23270	0.00000	254.81000	0.25481	232.700	10.87	(0.15)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	4,231.32000	4.23132	0.00000	4,201.17000	4.20117	4,231.320	11.19	0.92	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	6.71000	0.00671	0.00000	8.35000	0.00835	6.710	12.14	(0.01)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		10.85022	89.23267	0.00000	10.85486	89.20271		10.03	0.00	0.00	0	2,048.00
R2040	On 05/02/2026	Bond Future	0.00		10.95908	86.39185	0.00000	10.96047	86.38304		10.45	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,274.83000	6.27483	0.00000	6,288.36000	6.28836	6,274.830	11.55	0.77	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	193.46000	0.19346	0.00000	200.98000	0.20098	193.460	13.13	(0.05)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.08078	87.97845	0.00000	11.07903	87.98933		10.37	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 07/05/2026	Bond Future	10.70	Call	2,215.35000	2.21535	0.00000	2,252.39000	2.25239	2,215.350	10.07	0.40	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,496.99000	3.49699	0.00000	3,533.97000	3.53397	3,496.990	10.50	0.53	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,924.86000	1.92486	0.00000	1,948.43000	1.94843	1,924.860	11.18	(0.31)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,462.98000	1.46298	0.00000	1,483.06000	1.48306	1,462.980	11.55	(0.25)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,235.91000	1.23591	0.00000	1,254.70000	1.25470	1,235.910	11.77	(0.22)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	939.01000	0.93901	0.00000	955.57000	0.95557	939.010	12.13	(0.17)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.21657	85.06935	0.00000	11.21063	85.10553		10.82	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		11.00363	82.63045	0.00000	11.01526	82.55231		11.04	0.00	188,727,947.80	2,284	48,125.00
R2044	On 07/08/2025	Bond Future	10.63	Call	238.54000	0.23854	0.00000	240.78000	0.24078	238.540	10.43	0.17	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	2,382.26000	2.38226	0.00000	2,343.64000	2.34364	2,382.260	11.57	0.76	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	47.78000	0.04778	0.00000	56.78000	0.05678	47.780	12.54	(0.04)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	9.71000	0.00971	0.00000	12.29000	0.01229	9.710	13.14	(0.01)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.10452	84.17629	0.00000	11.11455	84.10994		10.93	0.00	0.00	0	72,283.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,723.17000	2.72317	0.00000	2,631.57000	2.63157	2,723.170	11.33	0.58	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	828.73000	0.82873	0.00000	801.87000	0.80187	828.730	12.14	(0.23)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	559.29000	0.55929	0.00000	535.35000	0.53535	559.290	12.55	(0.16)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	405.29000	0.40529	0.00000	386.25000	0.38625	405.290	12.86	(0.12)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	373.85000	0.37385	0.00000	355.91000	0.35591	373.850	12.94	(0.12)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.21231	81.36609	0.00000	11.21953	81.31913		11.42	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.33156	82.86030	0.00000	11.33612	82.83116		11.33	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.46374	79.98321	0.00000	11.46471	79.97714		11.87	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		10.98563	85.38635	0.00000	10.99711	85.30615		10.99	0.00	0.00	0	206,828.00
R2048	On 06/11/2025	Bond Future	0.00		11.08547	82.54388	0.00000	11.09543	82.47538		11.46	0.00	0.00	0	43,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.19199	84.08704	0.00000	11.19930	84.03760		11.36	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.30048	81.19179	0.00000	11.30527	81.15993		11.90	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.41959	82.66938	0.00000	11.42099	82.66023		11.82	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		10.89482	110.57056	0.00000	10.90628	110.46544		11.00	0.00	0.00	0	22,710.00
R2053	On 06/11/2025	Bond Future	0.00		10.99076	106.77640	0.00000	11.00071	106.68660		11.44	0.00	0.00	0	20,000.00
R2053	On 05/02/2026	Bond Future	0.00		11.09120	108.77220	0.00000	11.09853	108.70714		11.50	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.19880	104.90861	0.00000	11.20360	104.86675		11.58	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.31521	106.81651	0.00000	11.31667	106.80401		11.66	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		10.02592	77.91953	0.00000	10.03732	77.85835		9.01	0.00	0.00	0	11,175.00
R209	On 06/11/2025	Bond Future	0.00		10.11225	76.22533	0.00000	10.12176	76.17519		9.25	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.20425	77.65030	0.00000	10.21049	77.61800		9.15	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.30521	75.92582	0.00000	10.30825	75.91039		9.41	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.41731	77.30789	0.00000	10.41609	77.31396		9.28	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		249.64068	249.64068	0.00000	249.56682	249.56682		0.00	0.00	0.00	0	306.00
R210	On 06/11/2025	Bond Future	0.00		250.94839	250.94839	0.00000	250.91276	250.91276		0.00	0.00	185,701,808.60	740	992.00
R210	On 05/02/2026	Bond Future	0.00		255.70015	255.70015	0.00000	255.72527	255.72527		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 07/05/2026	Bond Future	0.00		256.98202	256.98202	0.00000	257.06573	257.06573		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.72513	261.72513	0.00000	261.88353	261.88353		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		8.65031	95.97582	0.00000	8.66169	95.92867		5.40	0.00	0.00	0	21,469.00
R213	On 06/11/2025	Bond Future	0.00		8.71406	94.21946	0.00000	8.72234	94.18643		5.34	0.00	0.00	0	77,791.00
R213	On 05/02/2026	Bond Future	0.00		8.78711	95.98111	0.00000	8.78986	95.97057		5.08	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		8.86793	94.19317	0.00000	8.86504	94.20378		4.96	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.96745	95.90889	0.00000	8.95668	95.94668		4.69	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		10.70349	71.39421	0.00000	10.71491	71.32917		10.62	0.00	0.00	0	6,210.00
R214	On 06/11/2025	Bond Future	0.00		10.79801	69.43165	0.00000	10.80783	69.37652		11.00	0.00	0.00	0	31,309.00
R214	On 05/02/2026	Bond Future	0.00		10.89899	70.72979	0.00000	10.90608	70.69059		10.91	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.00236	68.73105	0.00000	11.00681	68.70682		11.36	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.11621	69.98232	0.00000	11.11714	69.97734		11.31	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 :												1,452,957,212.54		14,647	1,595,045.00
Grand Total:												1,452,957,212.54		14,647	1,595,045.00