INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/07/2025

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		1,158.29400	1,158.29400	0.00000	1,160.74500	1,160.74500	0.00	0.00	0.00		0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,179.97500	1,179.97500	0.00000	1,182.46900	1,182.46900	0.00	0.00	0.00		0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,202.05000	1,202.05000	0.00000	1,204.58900	1,204.58900	0.00	0.00	0.00		0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,224.18100	1,224.18100	0.00000	1,226.76300	1,226.76300	0.00	0.00	0.00		0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,246.29800	1,246.29800	0.00000	1,248.92300	1,248.92300	0.00	0.00	0.00		0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,397.82200	1,397.82200	0.00000	1,402.76200	1,402.76200	0.00	0.00	0.00		0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,423.98600	1,423.98600	0.00000	1,429.01500	1,429.01500	0.00	0.00	0.00		0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,450.62600	1,450.62600	0.00000	1,455.74700	1,455.74700	0.00	0.00	0.00		0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,477.33400	1,477.33400	0.00000	1,482.54500	1,482.54500	0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,504.02400	1,504.02400	0.00000	1,509.32400	1,509.32400	0.00	0.00	0.00		0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,186.42300	1,186.42300	0.00000	1,190.71300	1,190.71300	0.00	0.00	0.00		0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,208.63000	1,208.63000	0.00000	1,212.99800	1,212.99800	0.00	0.00	0.00		0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,231.24200	1,231.24200	0.00000	1,235.68900	1,235.68900	0.00	0.00	0.00		0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,253.91000	1,253.91000	0.00000	1,258.43600	1,258.43600	0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,276.56400	1,276.56400	0.00000	1,281.16700	1,281.16700	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		10.54663	86.72969	0.00000	10.49205	86.99086	0.00	0.00	0.00		0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.67399	84.57936	0.00000	10.61694	84.84529	0.00	0.00	0.00		0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.81447	86.18092	0.00000	10.75473	86.45172	0.00	0.00	0.00		0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.96522	83.98998	0.00000	10.90266	84.26555	0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.13405	85.53802	0.00000	11.06842	85.81838	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		11.44576	80.77674	0.00000	11.36093	81.29800	0.00	0.00	0.00		0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.56654	78.04313	0.00000	11.47857	78.57408	0.00	0.00	0.00		0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.69240	79.52043	0.00000	11.60117	80.06130	0.00	0.00	0.00		0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.82992	76.73552	0.00000	11.73519	77.28624	0.00	0.00	0.00		0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.97637	78.14781	0.00000	11.87801	78.70837	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		1,168.07200	1,168.07200	0.00000	1,172.12100	1,172.12100	0.00	0.00	0.00		0	613.00
GOVI	On 06/11/2025	GOVI	0.00		1,189.93600	1,189.93600	0.00000	1,194.05800	1,194.05800	0.00	0.00	0.00		0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,212.19800	1,212.19800	0.00000	1,216.39400	1,216.39400	0.00	0.00	0.00		0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,234.51600	1,234.51600	0.00000	1,238.78600	1,238.78600	0.00	0.00	0.00		0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,256.81900	1,256.81900	0.00000	1,261.16300	1,261.16300	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		138.79586	138.79586	0.00000	138.69668	138.69668	0.00	0.00	0.00		0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.98980	139.98980	0.00000	139.88843	139.88843	0.00	0.00	0.00		0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.64117	142.64117	0.00000	142.53762	142.53762	0.00	0.00	0.00		0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.83765	143.83765	0.00000	143.73168	143.73168	0.00	0.00	0.00		0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.49400	146.49400	0.00000	146.38559	146.38559	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		107.15775	107.15775	0.00000	107.28636	107.28636		1.75	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.18933	109.18933	0.00000	109.32011	109.32011		1.49	0.00	0.00	0	699.00
I2031	On 05/02/2026	Bond Future	0.00		108.87243	108.87243	0.00000	109.00556	109.00556		1.22	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		110.89951	110.89951	0.00000	111.03481	111.03481		0.94	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.52327	110.52327	0.00000	110.65998	110.65998		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		130.11134	130.11134	0.00000	130.28607	130.28607		0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.03977	131.03977	0.00000	131.21753	131.21753		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.52172	133.52172	0.00000	133.70251	133.70251		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.44625	134.44625	0.00000	134.63009	134.63009		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.92923	136.92923	0.00000	137.11613	137.11613		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		138.38261	138.38261	0.00000	138.73914	138.73914		0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.00620	141.00620	0.00000	141.36911	141.36911		0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		141.51162	141.51162	0.00000	141.88136	141.88136		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.14701	144.14701	0.00000	144.52324	144.52324		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.60865	144.60865	0.00000	144.99051	144.99051		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		119.09606	119.09606	0.00000	119.17879	119.17879		0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.09507	119.09507	0.00000	119.17930	119.17930		0.00	0.00	0.00	0	7,206.00
I2046	On 05/02/2026	Bond Future	0.00		121.35067	121.35067	0.00000	121.43606	121.43606		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.31545	121.31545	0.00000	121.40193	121.40193		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.55449	123.55449	0.00000	123.64225	123.64225		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		117.28994	117.28994	0.00000	117.96276	117.96276		0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		119.51376	119.51376	0.00000	120.19904	120.19904		0.00	0.00	0.00	0	5,109.00
I2050	On 05/02/2026	Bond Future	0.00		119.36487	119.36487	0.00000	120.06313	120.06313		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		121.58798	121.58798	0.00000	122.29870	122.29870		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		121.38011	121.38011	0.00000	122.10300	122.10300		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		379.88500	379.88500	0.00000	380.50700	380.50700		0.00	0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		387.08900	387.08900	0.00000	387.72200	387.72200		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		394.42300	394.42300	0.00000	395.06700	395.06700		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		401.77500	401.77500	0.00000	402.43000	402.43000		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.12200	409.12200	0.00000	409.78800	409.78800		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		7.74943	104.95326	0.00000	7.73907	104.96672		0.82	0.00	0.00	0	160,391.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,886.05000	1.88605	0.00000	1,899.51000	1.89951	1,886.050	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		7.78581	106.91730	0.00000	7.77316	106.93081		0.82	0.00	0.00	0	8,516.00
R186	On 05/02/2026	Bond Future	0.00		7.85261	103.61139	0.00000	7.83633	103.62495		0.78	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.03763	105.51591	0.00000	8.01490	105.52941		0.61	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.50552	102.13224	0.00000	8.46787	102.14564		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		268.73929	268.73929	0.00000	269.01692	269.01692		0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		273.83441	273.83441	0.00000	274.11684	274.11684		0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.68591	273.68591	0.00000	273.97292	273.97292		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.78330	278.78330	0.00000	279.07502	279.07502		0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.50629	278.50629	0.00000	278.80120	278.80120		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		8.40952	98.75656	0.00000	8.35897	98.94016		4.31	0.00	638,066,134.16	6,461	122,663.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,275.41000	1.27541	0.00000	1,430.76000	1.43076	1,275.410	4.83	0.80	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,902.32000	2.90232	0.00000	3,082.99000	3.08299	2,902.320	5.35	0.97	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.59000	0.00059	0.00000	0.48000	0.00048	0.590	5.91	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,172.29000	7.17229	0.00000	7,355.89000	7.35589	7,172.290	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		8.46281	100.60451	0.00000	8.40881	100.79132		4.08	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,492.50000	1.49250	0.00000	1,619.10000	1.61910	1,492.500	4.30	0.64	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,801.36000	2.80136	0.00000	2,962.30000	2.96230	2,801.360	4.59	0.84	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	34.22000	0.03422	0.00000	29.81000	0.02981	34.220	5.12	(0.03)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.52522	98.47778	0.00000	8.46725	98.66790		4.07	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.61518	100.28770	0.00000	8.55273	100.48103		3.83	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.73203	98.10560	0.00000	8.66432	98.30211		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		9.11079	98.78626	0.00000	9.06070	99.02552		6.07	0.00	0.00	0	138,071.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,689.81000	1.68981	0.00000	1,883.05000	1.88305	1,689.810	7.44	0.75	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,728.71000	3.72871	0.00000	3,959.82000	3.95982	3,728.710	8.34	0.94	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	3.72000	0.00372	0.00000	3.27000	0.00327	3.720	9.46	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.18918	96.47415	0.00000	9.13652	96.71772		6.11	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,986.09000	1.98609	0.00000	2,143.94000	2.14394	1,986.090	6.58	0.61	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,640.36000	3.64036	0.00000	3,842.78000	3.84278	3,640.360	7.00	0.81	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	57.03000	0.05703	0.00000	50.61000	0.05061	57.030	7.72	(0.03)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.27576	98.27803	0.00000	9.22032	98.52594		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		9.37593	95.92465	0.00000	9.31747	96.17687		5.86	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.49338	97.67122	0.00000	9.43162	97.92766		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		9.32776	107.25235	0.00000	9.27778	107.52787		6.51	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.41148	104.21604	0.00000	9.35908	104.49654		6.25	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.50293	106.16458	0.00000	9.44793	106.45012		6.08	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.60724	103.07247	0.00000	9.54946	103.36291		5.87	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.72727	104.94848	0.00000	9.66645	105.24390		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		9.90614	97.69387	0.00000	9.85130	98.01430		7.82	0.00	0.00	0	99,650.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,574.11000	1.57411	0.00000	1,807.87000	1.80787	1,574.110	8.91	0.66	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	382.08000	0.38208	0.00000	321.07000	0.32107	382.080	9.13	(0.25)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	225.31000	0.22531	0.00000	187.87000	0.18787	225.310	9.39	(0.16)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	187.57000	0.18757	0.00000	156.09000	0.15609	187.570	9.48	(0.14)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	3,914.69000	3.91469	0.00000	4,218.99000	4.21899	3,914.690	9.79	0.92	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	24.56000	0.02456	0.00000	20.32000	0.02032	24.560	10.29	(0.02)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	4.10000	0.00410	0.00000	3.43000	0.00343	4.100	10.92	0.00	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	3.41000	0.00341	0.00000	2.86000	0.00286	3.410	10.98	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.00174	95.01864	0.00000	9.94462	95.34486		8.01	0.00	21,854,287.20	230	11,775.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,178.18000	1.17818	0.00000	1,317.33000	1.31733	1,178.180	8.03	0.39	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,541.93000	1.54193	0.00000	1,705.05000	1.70505	1,541.930	8.19	0.46	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,056.03000	2.05603	0.00000	2,246.89000	2.24689	2,056.030	8.38	0.55	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,449.53000	1.44953	0.00000	1,324.92000	1.32492	1,449.530	8.46	(0.42)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1,147.86000	1.14786	0.00000	1,044.62000	1.04462	1,147.860	8.64	(0.35)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,250.84000	3.25084	0.00000	3,487.88000	3.48788	3,250.840	8.77	0.69	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,370.20000	3.37020	0.00000	3,610.84000	3.61084	3,370.200	8.80	0.71	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	831.10000	0.83110	0.00000	752.39000	0.75239	831.100	8.88	(0.27)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,946.79000	3.94679	0.00000	4,202.80000	4.20280	3,946.790	8.97	0.76	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	615.18000	0.61518	0.00000	554.59000	0.55459	615.180	9.09	(0.21)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,540.32000	5.54032	0.00000	5,826.07000	5.82607	5,540.320	9.38	0.86	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,586.34000	5.58634	0.00000	5,872.73000	5.87273	5,586.340	9.40	0.86	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	161.90000	0.16190	0.00000	144.11000	0.14411	161.900	9.94	(0.07)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	156.10000	0.15610	0.00000	138.91000	0.13891	156.100	9.96	(0.06)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	104.10000	0.10410	0.00000	92.44000	0.09244	104.100	10.21	(0.04)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	54.44000	0.05444	0.00000	48.03000	0.04803	54.440	10.30	(0.03)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	49.10000	0.04910	0.00000	43.26000	0.04326	49.100	10.30	(0.02)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.10620	96.79547	0.00000	10.04660	97.12762		7.88	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,615.87000	2.61587	0.00000	2,803.07000	2.80307	2,615.870	8.29	0.54	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,518.01000	3.51801	0.00000	3,735.28000	3.73528	3,518.010	8.56	0.63	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,302.71000	1.30271	0.00000	1,209.97000	1.20997	1,302.710	8.80	(0.30)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,441.12000	5.44112	0.00000	5,702.27000	5.70227	5,441.120	9.07	0.76	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	728.95000	0.72895	0.00000	673.02000	0.67302	728.950	9.30	(0.19)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	114.52000	0.11452	0.00000	103.79000	0.10379	114.520	9.88	(0.04)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.21558	94.07113	0.00000	10.15344	94.40910		8.09	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.33978	95.78441	0.00000	10.27486	96.12825		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		10.48650	87.19449	0.00000	10.42685	87.55194		9.26	0.00	2,615,834.70	30	144,483.00
R2037	On 07/08/2025	Bond Future	10.34	Call	565.32000	0.56532	0.00000	719.31000	0.71931	565.320	9.39	0.36	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	999.75000	0.99975	0.00000	1,211.37000	1.21137	999.750	9.62	0.52	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,165.55000	1.16555	0.00000	1,393.97000	1.39397	1,165.550	9.69	0.57	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,497.06000	1.49706	0.00000	1,753.15000	1.75315	1,497.060	9.83	0.65	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,144.52000	3.14452	0.00000	3,472.01000	3.47201	3,144.520	10.36	0.88	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	111.20000	0.11120	0.00000	88.54000	0.08854	111.200	10.46	(0.09)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	21.98000	0.02198	0.00000	17.26000	0.01726	21.980	10.97	(0.02)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,521.29000	5.52129	0.00000	5,874.67000	5.87467	5,521.290	11.01	0.98	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	18.94000	0.01894	0.00000	14.87000	0.01487	18.940	11.01	(0.02)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	2.76000	0.00276	0.00000	2.17000	0.00217	2.760	11.52	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	2.61000	0.00261	0.00000	2.06000	0.00206	2.610	11.54	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.39000	0.00039	0.00000	0.32000	0.00032	0.390	12.01	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.58842	88.82603	0.00000	10.52652	89.18995		9.14	0.00	0.00	0	500.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,688.46000	1.68846	0.00000	1,872.28000	1.87228	1,688.460	9.47	0.47	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,439.95000	3.43995	0.00000	3,702.28000	3.70228	3,439.950	10.15	0.69	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	161.31000	0.16131	0.00000	143.11000	0.14311	161.310	11.65	(0.06)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.69846	86.22850	0.00000	10.63412	86.59905		9.47	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,394.88000	2.39488	0.00000	2,589.39000	2.58939	2,394.880	9.64	0.50	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,201.64000	3.20164	0.00000	3,428.41000	3.42841	3,201.640	9.94	0.59	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,243.17000	1.24317	0.00000	1,148.38000	1.14838	1,243.170	10.51	(0.28)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,090.67000	5.09067	0.00000	5,370.00000	5.37000	5,090.670	10.56	0.73	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	705.53000	0.70553	0.00000	648.00000	0.64800	705.530	11.11	(0.17)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	440.62000	0.44062	0.00000	403.28000	0.40328	440.620	11.60	(0.11)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	236.40000	0.23640	0.00000	215.05000	0.21505	236.400	11.88	(0.07)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.82314	87.81282	0.00000	10.75625	88.18987		9.37	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,487.31000	3.48731	0.00000	3,704.79000	3.70479	3,487.310	9.82	0.55	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	779.28000	0.77928	0.00000	725.56000	0.72556	779.280	11.34	(0.16)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.96349	85.15211	0.00000	10.89379	85.53581		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		10.53671	106.28733	0.00000	10.47701	106.70742		8.71	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.64511	102.79171	0.00000	10.58306	103.21944		8.83	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,590.40000	3.59040	0.00000	3,888.65000	3.88865	3,590.400	9.77	0.66	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	123.82000	0.12382	0.00000	108.62000	0.10862	123.820	11.38	(0.04)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.76016	104.71350	0.00000	10.69563	105.14899		8.77	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.88555	101.15317	0.00000	10.81840	101.59637		8.72	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.02329	102.99366	0.00000	10.95335	103.44459		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		10.94391	86.32599	0.00000	10.87424	86.77557		10.14	0.00	176,536,649.55	2,045	53,619.00
R2040	On 07/08/2025	Bond Future	10.80	Call	615.68000	0.61568	0.00000	810.35000	0.81035	615.680	10.22	0.36	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	891.23000	0.89123	0.00000	1,131.61000	1.13161	891.230	10.38	0.46	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	442.69000	0.44269	0.00000	348.04000	0.34804	442.690	10.87	(0.27)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,065.44000	3.06544	0.00000	3,467.11000	3.46711	3,065.440	11.19	0.86	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	13.50000	0.01350	0.00000	9.98000	0.00998	13.500	12.14	(0.01)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.05242	87.94124	0.00000	10.98023	88.39904		10.03	0.00	0.00	0	2,768.00
R2040	On 05/02/2026	Bond Future	0.00		11.16889	85.07663	0.00000	11.09398	85.54280		10.45	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,271.60000	5.27160	0.00000	5,616.88000	5.61688	5,271.600	11.55	0.72	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	261.23000	0.26123	0.00000	233.95000	0.23395	261.230	13.13	(0.07)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.29856	86.63954	0.00000	11.22080	87.11405		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	1,699.84000	1.69984	0.00000	1,870.55000	1.87055	1,699.840	10.07	0.34	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,807.18000	2.80718	0.00000	3,039.53000	3.03953	2,807.180	10.50	0.47	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,358.43000	2.35843	0.00000	2,194.31000	2.19431	2,358.430	11.18	(0.37)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,808.00000	1.80800	0.00000	1,676.52000	1.67652	1,808.000	11.55	(0.30)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,534.43000	1.53443	0.00000	1,420.23000	1.42023	1,534.430	11.77	(0.26)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,173.43000	1.17343	0.00000	1,083.22000	1.08322	1,173.430	12.13	(0.21)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.44306	83.70660	0.00000	11.36219	84.18947		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		11.21389	81.23580	0.00000	11.12905	81.79399		11.04	0.00	6,255,156.60	77	48,175.00
R2044	On 07/08/2025	Bond Future	10.63	Call	58.56000	0.05856	0.00000	105.25000	0.10525	58.560	10.43	0.06	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,374.45000	1.37445	0.00000	1,741.63000	1.74163	1,374.450	11.57	0.59	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	103.48000	0.10348	0.00000	72.65000	0.07265	103.480	12.54	(0.08)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	21.27000	0.02127	0.00000	14.46000	0.01446	21.270	13.14	(0.02)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.32212	82.75588	0.00000	11.23431	83.32432		10.93	0.00	16,551,176.00	200	72,483.00
R2044	On 06/11/2025	Bond Future	11.25	Call	1,934.19000	1.93419	0.00000	2,227.12000	2.22712	1,934.190	11.33	0.48	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,176.61000	1.17661	0.00000	1,020.04000	1.02004	1,176.610	12.14	(0.31)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	807.75000	0.80775	0.00000	694.37000	0.69437	807.750	12.55	(0.23)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	592.33000	0.59233	0.00000	506.09000	0.50609	592.330	12.86	(0.17)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	547.83000	0.54783	0.00000	467.41000	0.46741	547.830	12.94	(0.16)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.43781	79.91950	0.00000	11.34680	80.49837		11.42	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.56533	81.38759	0.00000	11.47097	81.97687		11.33	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.70655	78.48420	0.00000	11.60852	79.08399		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		11.19104	83.97129	0.00000	11.11115	84.51669		10.99	0.00	272,990,663.79	3,251	206,080.00
R2048	On 06/11/2025	Bond Future	0.00		11.29807	81.10270	0.00000	11.21537	81.65813		11.46	0.00	0.00	0	43,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.41231	82.61928	0.00000	11.32659	83.18492		11.36	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.52864	79.69747	0.00000	11.43986	80.27327		11.90	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.65625	81.14833	0.00000	11.56414	81.73442		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		11.10031	108.71324	0.00000	11.02039	109.42871		11.00	0.00	0.00	0	22,721.00
R2053	On 06/11/2025	Bond Future	0.00		11.20358	104.88478	0.00000	11.12079	105.61344		11.44	0.00	0.00	0	20,170.00
R2053	On 05/02/2026	Bond Future	0.00		11.31171	106.84574	0.00000	11.22591	107.58778		11.50	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.42744	102.94729	0.00000	11.33846	103.70268		11.58	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.55249	104.82015	0.00000	11.46013	105.58895		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		10.18613	77.06563	0.00000	10.13138	77.35601		9.01	0.00	0.00	0	11,175.00
R209	On 06/11/2025	Bond Future	0.00		10.27837	75.35574	0.00000	10.22161	75.65138		9.25	0.00	37,677,870.00	500	6,867.00
R209	On 05/02/2026	Bond Future	0.00		10.37662	76.76470	0.00000	10.31773	77.06573		9.15	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.48415	75.02442	0.00000	10.42302	75.33077		9.41	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.60326	76.39054	0.00000	10.53975	76.70221		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		249.84014	249.84014	0.00000	249.70844	249.70844		0.00	0.00	0.00	0	306.00
R210	On 06/11/2025	Bond Future	0.00		251.15265	251.15265	0.00000	251.01798	251.01798		0.00	0.00	0.00	0	992.00
R210	On 05/02/2026	Bond Future	0.00		255.90932	255.90932	0.00000	255.77153	255.77153		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		257.19659	257.19659	0.00000	257.05540	257.05540		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.94543	261.94543	0.00000	261.80077	261.80077		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		8.77143	95.47554	0.00000	8.72111	95.68298		5.40	0.00	0.00	0	21,473.00
R213	On 06/11/2025	Bond Future	0.00		8.84209	93.71021	0.00000	8.78890	93.92137		5.34	0.00	0.00	0	77,791.00
R213	On 05/02/2026	Bond Future	0.00		8.92288	95.46268	0.00000	8.86648	95.67761		5.08	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.01200	93.66576	0.00000	8.95216	93.88437		4.96	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.12091	95.37252	0.00000	9.05719	95.59477		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		10.90891	70.23807	0.00000	10.82395	70.71274		10.62	0.00	772,618.77	11	6,221.00
R214	On 06/11/2025	Bond Future	0.00		11.01031	68.25416	0.00000	10.92249	68.73760		11.00	0.00	0.00	0	31,309.00
R214	On 05/02/2026	Bond Future	0.00		11.11865	69.53052	0.00000	11.02778	70.02286		10.91	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.22947	67.51014	0.00000	11.13551	68.01133		11.36	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.35135	68.73958	0.00000	11.25405	69.24974		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 :												1,173,320,390.77		12,805	1,591,106.00
Grand Total:												1,173,320,390.77		12,805	1,591,106.00