

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/07/2025

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		1,158.70800		1,158.70800	0.00000	1,158.63600	1,158.63600		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,180.42000		1,180.42000	0.00000	1,180.34200	1,180.34200		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,202.44300		1,202.44300	0.00000	1,202.35500	1,202.35500		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,224.66400		1,224.66400	0.00000	1,224.56600	1,224.56600		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,246.82900		1,246.82900	0.00000	1,246.71700	1,246.71700		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,397.40700		1,397.40700	0.00000	1,397.78900	1,397.78900		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,423.59200		1,423.59200	0.00000	1,423.97500	1,423.97500		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,450.15100		1,450.15100	0.00000	1,450.53200	1,450.53200		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,476.95000		1,476.95000	0.00000	1,477.32700	1,477.32700		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,503.68100		1,503.68100	0.00000	1,504.05100	1,504.05100		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,184.99500		1,184.99500	0.00000	1,185.48400	1,185.48400		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,207.19900		1,207.19900	0.00000	1,207.69200	1,207.69200		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,229.72200		1,229.72200	0.00000	1,230.21500	1,230.21500		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,252.44700		1,252.44700	0.00000	1,252.94100	1,252.94100		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,275.11500		1,275.11500	0.00000	1,275.60500	1,275.60500		0.00		0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		10.55923		86.66954	0.00000	10.55042	86.71159		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.68676		84.51998	0.00000	10.67757	84.56271		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.82882		86.11604	0.00000	10.81924	86.15935		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.97886		83.93005	0.00000	10.96888	83.97390		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.14768		85.47994	0.00000	11.13726	85.52434		0.00		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.48874		80.51468	0.00000	11.47489	80.59898		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.61084		77.77787	0.00000	11.59649	77.86364		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.73906		79.24605	0.00000	11.72420	79.33327		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.87740		76.46178	0.00000	11.86199	76.55046		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.02522		77.87177	0.00000	12.00927	77.96173		0.00		0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,166.80600		1,166.80600	0.00000	1,167.26500	1,167.26500		0.00		0.00	0	612.00
GOVI	On 06/11/2025	GOVI	0.00		1,188.67000		1,188.67000	0.00000	1,189.13200	1,189.13200		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,210.84700		1,210.84700	0.00000	1,211.30900	1,211.30900		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,233.22400		1,233.22400	0.00000	1,233.68500	1,233.68500		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,255.54300		1,255.54300	0.00000	1,256.00200	1,256.00200		0.00		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00		0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		138.95100		138.95100	0.00000	138.80369	138.80369		0.00		0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		140.15087		140.15087	0.00000	140.00053	140.00053		0.00		0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.79803		142.79803	0.00000	142.64457	142.64457		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.00717		144.00717	0.00000	143.85036	143.85036		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.67149		146.67149	0.00000	146.51130	146.51130		0.00		0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
I2031	On 07/08/2025	Bond Future	0.00		107.74763		107.74763	0.00000	107.79798	107.79798		1.73	0.00	0.00		0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.79285		109.79285	0.00000	109.84398	109.84398		1.46	0.00	2,086,064.15		19	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.48130		109.48130	0.00000	109.53301	109.53301		1.18	0.00	0.00		0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.52764		111.52764	0.00000	111.58005	111.58005		0.90	0.00	0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.16593		111.16593	0.00000	111.21871	111.21871		0.38	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		130.04218		130.04218	0.00000	130.03858	130.03858		0.00	0.00	0.00		0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.97217		130.97217	0.00000	130.96823	130.96823		0.00	0.00	0.00		0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.44600		133.44600	0.00000	133.44177	133.44177		0.00	0.00	0.00		0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.37823		134.37823	0.00000	134.37342	134.37342		0.00	0.00	0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.86447		136.86447	0.00000	136.85916	136.85916		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		138.76780		138.76780	0.00000	138.25920	138.25920		0.00	0.00	0.00		0	2,162.00
I2038	On 06/11/2025	Bond Future	0.00		141.40182		141.40182	0.00000	140.88325	140.88325		0.00	0.00	0.00		0	440.00
I2038	On 05/02/2026	Bond Future	0.00		141.90710		141.90710	0.00000	141.37841	141.37841		0.00	0.00	0.00		0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.56003		144.56003	0.00000	144.02100	144.02100		0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.03340		145.03340	0.00000	144.48367	144.48367		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		119.03004		119.03004	0.00000	119.19871	119.19871		0.00	0.00	0.00		0	8,108.00
I2046	On 06/11/2025	Bond Future	0.00		119.03041		119.03041	0.00000	119.20210	119.20210		0.00	0.00	0.00		0	11,522.00
I2046	On 05/02/2026	Bond Future	0.00		121.27842		121.27842	0.00000	121.45323	121.45323		0.00	0.00	0.00		0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.24992		121.24992	0.00000	121.42757	121.42757		0.00	0.00	0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.49194		123.49194	0.00000	123.67244	123.67244		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		117.59851		117.59851	0.00000	117.40219	117.40219		0.00	0.00	235,197.02		2	10,605.00
I2050	On 06/11/2025	Bond Future	0.00		119.83079		119.83079	0.00000	119.63058	119.63058		0.00	0.00	0.00		0	7,082.00
I2050	On 05/02/2026	Bond Future	0.00		119.68157		119.68157	0.00000	119.47709	119.47709		0.00	0.00	0.00		0	0.00
I2050	On 07/05/2026	Bond Future	0.00		121.91887		121.91887	0.00000	121.71039	121.71039		0.00	0.00	0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		121.72046		121.72046	0.00000	121.50765	121.50765		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		380.24300		380.24300	0.00000	379.94000	379.94000		0.00	0.00	0.00		0	746.00
IGOV	On 06/11/2025	Index Future	0.00		387.46200		387.46200	0.00000	387.15100	387.15100		0.00	0.00	0.00		0	8.00
IGOV	On 05/02/2026	Index Future	0.00		394.78300		394.78300	0.00000	394.46400	394.46400		0.00	0.00	0.00		0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.16900		402.16900	0.00000	401.84100	401.84100		0.00	0.00	0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.53600		409.53600	0.00000	409.19800	409.19800		0.00	0.00	0.00		0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000		80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00		0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000		76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00		0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000		75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00		0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00		0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00		0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00		0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00		0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00		0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00		0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00		0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00		8.34000	91.66000	0.00000	8.34000	91.66000			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000	91.60000	0.00000	8.40000	91.60000			0.00	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		7.78000	104.91355	0.00000	7.78043	104.91299			0.81	0.00	0.00	0.00	0	159,883.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,846.34000	1.84634	0.00000	1,845.78000	1.84578	1,846.340	1.49	1.00	0.00	0.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000			1.70	0.00	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.82160	106.87911	0.00000	7.82228	106.87839			0.80	0.00	1,068,791.10	0.00	10	8,516.00
R186	On 05/02/2026	Bond Future	0.00		7.90596	103.56698	0.00000	7.90714	103.56600			0.78	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.10116	105.47821	0.00000	8.10331	105.47694			0.61	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.60350	102.09740	0.00000	8.60813	102.09576			0.43	0.00	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00		268.49915	268.49915	0.00000	268.58588	268.58588			0.00	0.00	0.00	0.00	0	387.00
R202	On 06/11/2025	Bond Future	0.00		273.59572	273.59572	0.00000	273.68353	273.68353			0.00	0.00	0.00	0.00	0	780.00
R202	On 05/02/2026	Bond Future	0.00		273.42794	273.42794	0.00000	273.51681	273.51681			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.54003	278.54003	0.00000	278.62974	278.62974			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.26622	278.26622	0.00000	278.35638	278.35638			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	0.00		8.40581	98.77002	0.00000	8.40139	98.78606			4.35	0.00	750,454,611.96	0.00	7,598	132,099.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,251.09000	1.25109	0.00000	1,284.07000	1.28407	1,251.090	4.89	0.82	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,908.52000	2.90852	0.00000	2,928.01000	2.92801	2,908.520	5.43	0.98	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.17000	0.00017	0.00000	0.35000	0.00035	0.170	6.01	0.00	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,185.74000	7.18574	0.00000	7,201.78000	7.20178	7,185.740	6.44	1.00	0.00	0.00	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.00000	0.00000	0.00000	0.00000	0.00000			6.44	0.00	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.45821	100.62040	0.00000	8.45353	100.63658			4.10	0.00	0.00	0.00	0	32,850.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,483.74000	1.48374	0.00000	1,505.96000	1.50596	1,483.740	4.32	0.65	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,801.42000	2.80142	0.00000	2,823.13000	2.82313	2,801.420	4.61	0.85	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	30.02000	0.03002	0.00000	31.95000	0.03195	30.020	5.15	(0.03)	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.52187	98.48876	0.00000	8.51691	98.50501			4.10	0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.60923	100.30610	0.00000	8.60396	100.32240			3.86	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.72438	98.12778	0.00000	8.71878	98.14402			3.79	0.00	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		9.09598	98.85693	0.00000	9.10188	98.82877			6.11	0.00	0.00	0.00	0	108,950.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,682.95000	1.68295	0.00000	1,696.45000	1.69645	1,682.950	7.54	0.78	0.00	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,775.50000	3.77550	0.00000	3,760.22000	3.76022	3,775.500	8.48	0.96	0.00	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	1.33000	0.00133	0.00000	2.55000	0.00255	1.330	9.64	0.00	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.17314	96.54826	0.00000	9.17937	96.51946			6.14	0.00	0.00	0.00	0	28,624.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,005.03000	2.00503	0.00000	2,004.89000	2.00489	2,005.030	6.62	0.62	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,680.10000	3.68010	0.00000	3,670.00000	3.67000	3,680.100	7.04	0.82	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	49.00000	0.04900	0.00000	53.66000	0.05366	49.000	7.77	(0.03)	0.00	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.26001	98.34837	0.00000	9.26663	98.31880			5.92	0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2032	On 07/05/2026	Bond Future	0.00		9.35767		96.00334	0.00000	9.36472	95.97295			5.90	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.47326		97.75467	0.00000	9.48080	97.72339			5.59	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		9.31259		107.33588	0.00000	9.31854	107.30311			6.54	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.39512		104.30351	0.00000	9.40139	104.26997			6.28	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.48681		106.24816	0.00000	9.49345	106.21372			6.11	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.58878		103.16515	0.00000	9.59581	103.12984			5.90	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.70706		105.04653	0.00000	9.71455	105.01017			5.68	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		9.91056		97.66811	0.00000	9.90143	97.72134			7.86	0.00	0.00	0	75,718.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,425.44000		1.42544	0.00000	1,507.89000	1.50789	1,425.440	8.51	0.68	0.00	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	276.19000		0.27619	0.00000	303.88000	0.30388	276.190	8.74	(0.22)	0.00	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	144.87000		0.14487	0.00000	167.13000	0.16713	144.870	9.02	(0.13)	0.00	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	115.55000		0.11555	0.00000	135.67000	0.13567	115.550	9.11	(0.10)	0.00	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	3,844.46000		3.84446	0.00000	3,910.44000	3.91044	3,844.460	9.44	0.95	0.00	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	9.49000		0.00949	0.00000	13.81000	0.01381	9.490	9.99	(0.01)	0.00	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1.01000		0.00101	0.00000	1.81000	0.00181	1.010	10.64	0.00	0.00	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	0.80000		0.00080	0.00000	1.47000	0.00147	0.800	10.70	0.00	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.00598		94.99449	0.00000	9.99649	95.04856			8.05	0.00	1,186,481,180.10	12,490	52,618.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,134.71000		1.13471	0.00000	1,177.13000	1.17713	1,134.710	8.07	0.39	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,494.60000		1.49460	0.00000	1,542.19000	1.54219	1,494.600	8.23	0.46	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,005.65000		2.00565	0.00000	2,058.38000	2.05838	2,005.650	8.42	0.55	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,422.56000		1.42256	0.00000	1,422.95000	1.42295	1,422.560	8.50	(0.42)	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1,120.26000		1.12026	0.00000	1,123.60000	1.12360	1,120.260	8.68	(0.35)	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,199.34000		3.19934	0.00000	3,258.29000	3.25829	3,199.340	8.81	0.70	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,318.87000		3.31887	0.00000	3,378.15000	3.37815	3,318.870	8.84	0.71	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	804.35000		0.80435	0.00000	810.14000	0.81014	804.350	8.92	(0.27)	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,896.64000		3.89664	0.00000	3,957.08000	3.95708	3,896.640	9.01	0.76	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	590.38000		0.59038	0.00000	597.21000	0.59721	590.380	9.13	(0.21)	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,495.80000		5.49580	0.00000	5,556.83000	5.55683	5,495.800	9.43	0.86	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,541.98000		5.54198	0.00000	5,603.00000	5.60300	5,541.980	9.44	0.86	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	149.83000		0.14983	0.00000	155.02000	0.15502	149.830	9.99	(0.06)	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	144.29000		0.14429	0.00000	149.38000	0.14938	144.290	10.02	(0.06)	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	95.13000		0.09513	0.00000	99.25000	0.09925	95.130	10.27	(0.04)	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	48.82000		0.04882	0.00000	51.53000	0.05153	48.820	10.36	(0.02)	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	43.89000		0.04389	0.00000	46.41000	0.04641	43.890	10.36	(0.02)	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.11152		96.76589	0.00000	10.10165	96.82077			7.92	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,576.98000		2.57698	0.00000	2,623.83000	2.62383	2,576.980	8.33	0.53	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,477.22000		3.47722	0.00000	3,528.85000	3.52885	3,477.220	8.61	0.63	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,291.56000		1.29156	0.00000	1,291.23000	1.29123	1,291.560	8.85	(0.30)	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,400.81000		5.40081	0.00000	5,457.59000	5.45759	5,400.810	9.12	0.77	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	718.76000		0.71876	0.00000	721.77000	0.72177	718.760	9.35	(0.19)	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	110.69000		0.11069	0.00000	112.92000	0.11292	110.690	9.94	(0.04)	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.21986		94.04791	0.00000	10.20961	94.10353			8.13	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.34364		95.76402	0.00000	10.33298	95.82034			7.94	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		10.48961		87.17591	0.00000	10.48576	87.19891			9.32	0.00	466,739,822.14	5,354	145,810.00

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	472.25	0000	0.47225	0.00000	527.56	0000	0.52756	472.250	9.45	0.34	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	895.20	0000	0.89520	0.00000	959.49	0000	0.95949	895.200	9.69	0.52	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,060.79	0000	1.06079	0.00000	1,125.92	0000	1.12592	1,060.790	9.77	0.57	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,395.69	0000	1.39569	0.00000	1,460.09	0000	1.46009	1,395.690	9.90	0.66	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,081.18	0000	3.08118	0.00000	3,126.82	0000	3.12682	3,081.180	10.44	0.91	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	74.18	0000	0.07418	0.00000	92.79	0000	0.09279	74.180	10.54	(0.07)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	10.96	0000	0.01096	0.00000	16.23	0000	0.01623	10.960	11.05	(0.01)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,492.96	0000	5.49296	0.00000	5,520.59	0000	5.52059	5,492.960	11.09	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	9.19	0000	0.00919	0.00000	13.82	0000	0.01382	9.190	11.09	(0.01)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	0.92	0000	0.00092	0.00000	1.72	0000	0.00172	0.920	11.61	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	0.86	0000	0.00086	0.00000	1.62	0000	0.00162	0.860	11.62	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.09	0000	0.00009	0.00000	0.21	0000	0.00021	0.090	12.10	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.59	132	88.80904	0.00000	10.58	734	88.83237		9.20	0.00	0.00	0	23,050.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,578.71	0000	1.57871	0.00000	1,613.18	0000	1.61318	1,578.710	9.20	0.46	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,335.88	0000	3.33588	0.00000	3,374.45	0000	3.37445	3,335.880	9.88	0.70	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	132.15	0000	0.13215	0.00000	139.03	0000	0.13903	132.150	11.43	(0.05)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.70	228	86.20657	0.00000	10.69	818	86.23011		9.54	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,367.61	0000	2.36761	0.00000	2,397.52	0000	2.39752	2,367.610	9.72	0.50	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,174.24	0000	3.17424	0.00000	3,206.37	0000	3.20637	3,174.240	10.03	0.58	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,235.81	0000	1.23581	0.00000	1,245.98	0000	1.24598	1,235.810	10.60	(0.28)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,061.25	0000	5.06125	0.00000	5,094.97	0000	5.09497	5,061.250	10.65	0.73	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	698.77	0000	0.69877	0.00000	708.18	0000	0.70818	698.770	11.21	(0.17)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	435.28	0000	0.43528	0.00000	443.22	0000	0.44322	435.280	11.71	(0.11)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	232.71	0000	0.23271	0.00000	238.41	0000	0.23841	232.710	11.99	(0.07)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.82	598	87.79686	0.00000	10.82	176	87.82057		9.43	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,388.71	0000	3.38871	0.00000	3,417.04	0000	3.41704	3,388.710	9.63	0.55	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	730.23	0000	0.73023	0.00000	737.12	0000	0.73712	730.230	11.18	(0.15)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.96	589	85.13894	0.00000	10.96	154	85.16281		9.80	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		10.54	512	106.22835	0.00000	10.53	617	106.29112		8.76	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.65	352	102.73394	0.00000	10.64	424	102.79769		8.88	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,444.73	0000	3.44473	0.00000	3,513.16	0000	3.51316	3,444.730	9.51	0.67	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	104.75	0000	0.10475	0.00000	109.43	0000	0.10943	104.750	11.25	(0.04)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.76	972	104.64921	0.00000	10.76	010	104.71390		8.83	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.89	437	101.09517	0.00000	10.88	439	101.16081		8.78	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.03	193	102.93816	0.00000	11.02	158	103.00465		8.75	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		10.97	181	86.14692	0.00000	10.96	299	86.20347		10.21	0.00	915,138,731.16	10,623	71,884.00
R2040	On 07/08/2025	Bond Future	10.80	Call	462.53	0000	0.46253	0.00000	530.87	0000	0.53087	462.530	10.29	0.32	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	710.70	0000	0.71070	0.00000	790.29	0000	0.79029	710.700	10.45	0.43	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	402.33	0000	0.40233	0.00000	435.56	0000	0.43556	402.330	10.94	(0.27)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	2,850.17	0000	2.85017	0.00000	2,932.23	0000	2.93223	2,850.170	11.27	0.87	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	7.21	0000	0.00721	0.00000	10.81	0000	0.01081	7.210	12.23	(0.01)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.08	103	87.76081	0.00000	11.07	191	87.81826		10.09	0.00	0.00	0	9,098.00
R2040	On 05/02/2026	Bond Future	0.00		11.19	934	84.88822	0.00000	11.18	990	84.94656		10.52	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,119.67	0000	5.11967	0.00000	5,179.56	0000	5.17956	5,119.670	11.64	0.71	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	267.36	0000	0.26736	0.00000	271.48	0000	0.27148	267.360	13.24	(0.07)	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		11.32914		86.45400	0.00000	11.31938	86.51315		10.43	0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,564.60000		1.56460	0.00000	1,597.97000	1.59797	1,564.600	9.91	0.32	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,625.37000		2.62537	0.00000	2,668.45000	2.66845	2,625.370	10.30	0.46	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,328.23000		2.32823	0.00000	2,322.53000	2.32253	2,328.230	10.96	(0.37)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,772.63000		1.77263	0.00000	1,770.40000	1.77040	1,772.630	11.33	(0.30)	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,498.53000		1.49853	0.00000	1,497.88000	1.49788	1,498.530	11.55	(0.26)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,138.47000		1.13847	0.00000	1,139.64000	1.13964	1,138.470	11.92	(0.21)	0.00		0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.47437		83.52074	0.00000	11.46426	83.58069		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		11.25693		80.95496	0.00000	11.24306	81.04529		11.10	0.00	0.00		0	41,445.00
R2044	On 07/08/2025	Bond Future	10.63	Call	24.61000		0.02461	0.00000	38.01000	0.03801	24.610	10.49	0.03	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,107.65000		1.10765	0.00000	1,215.89000	1.21589	1,107.650	11.63	0.55	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	83.36000		0.08336	0.00000	98.99000	0.09899	83.360	12.61	(0.07)	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	13.42000		0.01342	0.00000	18.53000	0.01853	13.420	13.22	(0.01)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.36641		82.47157	0.00000	11.35207	82.56345		10.98	0.00	1,072,130.41		13	78,349.00
R2044	On 06/11/2025	Bond Future	11.25	Call	1,683.29000		1.68329	0.00000	1,751.49000	1.75149	1,683.290	10.98	0.45	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,156.66000		1.15666	0.00000	1,152.91000	1.15291	1,156.660	11.79	(0.32)	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	778.91000		0.77891	0.00000	780.09000	0.78009	778.910	12.21	(0.23)	0.00		0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	563.88000		0.56388	0.00000	567.22000	0.56722	563.880	12.54	(0.17)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	519.80000		0.51980	0.00000	523.49000	0.52349	519.800	12.62	(0.16)	0.00		0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.48442		79.62560	0.00000	11.46958	79.71899		11.48	0.00	0.00		0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.61272		81.09425	0.00000	11.59736	81.18914		11.39	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.75534		78.18837	0.00000	11.73942	78.28471		11.93	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		11.25004		83.57249	0.00000	11.22594	83.73498		11.03	0.00	0.00		0	83,273.00
R2048	On 06/11/2025	Bond Future	0.00		11.35891		80.69823	0.00000	11.33396	80.86368		11.49	0.00	0.00		0	163,964.00
R2048	On 05/02/2026	Bond Future	0.00		11.47606		82.20301	0.00000	11.45022	82.37129		11.40	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.59379		79.27944	0.00000	11.56704	79.45062		11.93	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.72344		80.72549	0.00000	11.69571	80.89953		11.81	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		11.15440		108.23391	0.00000	11.14038	108.35777		11.03	0.00	0.00		0	22,750.00
R2053	On 06/11/2025	Bond Future	0.00		11.25937		104.39884	0.00000	11.24486	104.52483		11.46	0.00	0.00		0	23,170.00
R2053	On 05/02/2026	Bond Future	0.00		11.37022		106.34514	0.00000	11.35520	106.47323		11.53	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.48724		102.44517	0.00000	11.47168	102.57540		11.60	0.00	0.00		0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.61418		104.31240	0.00000	11.59806	104.44464		11.69	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		10.20062		76.98903	0.00000	10.19151	77.03718		9.07	0.00	0.00		0	10,245.00
R209	On 06/11/2025	Bond Future	0.00		10.29309		75.27932	0.00000	10.28366	75.32826		9.31	0.00	0.00		0	7,867.00
R209	On 05/02/2026	Bond Future	0.00		10.39267		76.68293	0.00000	10.38292	76.73259		9.20	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.49973		74.94660	0.00000	10.48964	74.99699		9.47	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.61893		76.31390	0.00000	10.60849	76.36495		9.35	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		250.11248		250.11248	0.00000	250.10926	250.10926		0.00	0.00	0.00		0	306.00
R210	On 06/11/2025	Bond Future	0.00		251.43561		251.43561	0.00000	251.43187	251.43187		0.00	0.00	0.00		0	992.00

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						
R210	On 05/02/2026	Bond Future	0.00		256.18459		256.18459	0.00000	256.18017	256.18017		0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		257.49435		257.49435	0.00000	257.48899	257.48899		0.00		0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		262.25731		262.25731	0.00000	262.25098	262.25098		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		8.76761		95.49127	0.00000	8.76321	95.50939		5.43		0.00	0.00	0	21,793.00
R213	On 06/11/2025	Bond Future	0.00		8.83752		93.72833	0.00000	8.83291	93.74661		5.38		0.00	0.00	0	77,906.00
R213	On 05/02/2026	Bond Future	0.00		8.91932		95.47623	0.00000	8.91449	95.49462		5.11		0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.00637		93.68630	0.00000	9.00130	93.70480		5.00		0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.11399		95.39663	0.00000	9.10867	95.41516		4.72		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		10.95314		69.99289	0.00000	10.93908	70.07068		10.69		0.00	0.00	0	6,095.00
R214	On 06/11/2025	Bond Future	0.00		11.05577		68.00590	0.00000	11.04125	68.08505		11.07		0.00	0.00	0	31,589.00
R214	On 05/02/2026	Bond Future	0.00		11.16638		69.27403	0.00000	11.15137	69.35454		10.98		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.27791		67.25390	0.00000	11.26242	67.33568		11.43		0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.40108		68.48104	0.00000	11.38508	68.56406		11.38		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 :													3,323,276,528.04		36,109	1,700,513.00	
Grand Total:													3,323,276,528.04		36,109	1,700,513.00	