

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/07/2025

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		1,160.08700		1,160.08700	0.00000	1,158.70800	1,158.70800		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,181.82700		1,181.82700	0.00000	1,180.42000	1,180.42000		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,203.87800		1,203.87800	0.00000	1,202.44300	1,202.44300		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,226.12900		1,226.12900	0.00000	1,224.66400	1,224.66400		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,248.32400		1,248.32400	0.00000	1,246.82900	1,246.82900		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,402.04800		1,402.04800	0.00000	1,397.40700	1,397.40700		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,428.32200		1,428.32200	0.00000	1,423.59200	1,423.59200		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,454.97300		1,454.97300	0.00000	1,450.15100	1,450.15100		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,481.86500		1,481.86500	0.00000	1,476.95000	1,476.95000		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,508.68900		1,508.68900	0.00000	1,503.68100	1,503.68100		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,188.32600		1,188.32600	0.00000	1,184.99500	1,184.99500		0.00	0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,210.59500		1,210.59500	0.00000	1,207.19900	1,207.19900		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,233.18400		1,233.18400	0.00000	1,229.72200	1,229.72200		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,255.97600		1,255.97600	0.00000	1,252.44700	1,252.44700		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,278.71100		1,278.71100	0.00000	1,275.11500	1,275.11500		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		10.50729		86.91783	0.00000	10.55923	86.66954		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.63239		84.77316	0.00000	10.68676	84.51998		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.77181		86.37418	0.00000	10.82882	86.11604		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.91905		84.19324	0.00000	10.97886	83.93005		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.08480		85.74829	0.00000	11.14768	85.47994		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		11.43694		80.83069	0.00000	11.48874	80.51468		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.55707		78.10002	0.00000	11.61084	77.77787		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.68323		79.57454	0.00000	11.73906	79.24605		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.81936		76.79661	0.00000	11.87740	76.46178		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.96487		78.21302	0.00000	12.02522	77.87177		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		1,169.97700		1,169.97700	0.00000	1,166.80600	1,166.80600		0.00	0.00	35,099,310.00	3	615.00
GOVI	On 06/11/2025	GOVI	0.00		1,191.90200		1,191.90200	0.00000	1,188.67000	1,188.67000		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,214.14100		1,214.14100	0.00000	1,210.84700	1,210.84700		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,236.58200		1,236.58200	0.00000	1,233.22400	1,233.22400		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,258.96600		1,258.96600	0.00000	1,255.54300	1,255.54300		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		138.92856		138.92856	0.00000	138.95100	138.95100		0.00	0.00	32,231,425.92	232	5,657.00
I2029	On 06/11/2025	Bond Future	0.00		140.12827		140.12827	0.00000	140.15087	140.15087		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.77534		142.77534	0.00000	142.79803	142.79803		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.98431		143.98431	0.00000	144.00717	144.00717		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.64866		146.64866	0.00000	146.67149	146.67149		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
											Option						
I2031	On 07/08/2025	Bond Future	0.00		107.56623		107.56623	0.00000	107.74763	107.74763		1.73		0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.60814		109.60814	0.00000	109.79285	109.79285		1.46		0.00	0.00	0	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.29318		109.29318	0.00000	109.48130	109.48130		1.18		0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.33631		111.33631	0.00000	111.52764	111.52764		0.90		0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.97130		110.97130	0.00000	111.16593	111.16593		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		130.31223		130.31223	0.00000	130.04218	130.04218		0.00		0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.24754		131.24754	0.00000	130.97217	130.97217		0.00		0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.72692		133.72692	0.00000	133.44600	133.44600		0.00		0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.66461		134.66461	0.00000	134.37823	134.37823		0.00		0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.15665		137.15665	0.00000	136.86447	136.86447		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		138.70016		138.70016	0.00000	138.76780	138.76780		0.00		0.00	0.00	0	2,162.00
I2038	On 06/11/2025	Bond Future	0.00		141.33313		141.33313	0.00000	141.40182	141.40182		0.00		0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		141.83723		141.83723	0.00000	141.90710	141.90710		0.00		0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.48923		144.48923	0.00000	144.56003	144.56003		0.00		0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.96152		144.96152	0.00000	145.03340	145.03340		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		119.03364		119.03364	0.00000	119.03004	119.03004		0.00		0.00	948,817,144.44	7,971	4,963.00
I2046	On 06/11/2025	Bond Future	0.00		119.03421		119.03421	0.00000	119.03041	119.03041		0.00		0.00	948,821,687.91	7,971	19,493.00
I2046	On 05/02/2026	Bond Future	0.00		121.28272		121.28272	0.00000	121.27842	121.27842		0.00		0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.25442		121.25442	0.00000	121.24992	121.24992		0.00		0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.49696		123.49696	0.00000	123.49194	123.49194		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		117.60197		117.60197	0.00000	117.59851	117.59851		0.00		0.00	1,051,126,407.86	8,938	4,295.00
I2050	On 06/11/2025	Bond Future	0.00		119.83443		119.83443	0.00000	119.83079	119.83079		0.00		0.00	1,071,080,135.34	8,938	16,020.00
I2050	On 05/02/2026	Bond Future	0.00		119.68550		119.68550	0.00000	119.68157	119.68157		0.00		0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		121.92332		121.92332	0.00000	121.91887	121.91887		0.00		0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		121.72531		121.72531	0.00000	121.72046	121.72046		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		380.39500		380.39500	0.00000	380.24300	380.24300		0.00		0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		387.61700		387.61700	0.00000	387.46200	387.46200		0.00		0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		394.94200		394.94200	0.00000	394.78300	394.78300		0.00		0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.33200		402.33200	0.00000	402.16900	402.16900		0.00		0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.70400		409.70400	0.00000	409.53600	409.53600		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

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 20/12/2027	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
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		7.76378		104.93461	0.00000	7.78000	104.91355			0.81	0.00	166,426,291.46	1,586	159,883.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,867.40000		1.86740	0.00000	1,846.34000	1.84634	1,867.400		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			1.70	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.80133		106.90074	0.00000	7.82160	106.87911			0.80	0.00	0.00	0	8,516.00
R186	On 05/02/2026	Bond Future	0.00		7.87921		103.58924	0.00000	7.90596	103.56698			0.78	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.06248		105.50116	0.00000	8.10116	105.47821			0.61	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.53678		102.12113	0.00000	8.60350	102.09740			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		268.88644		268.88644	0.00000	268.49915	268.49915			0.00	0.00	0.00	0	387.00
R202	On 06/11/2025	Bond Future	0.00		273.99085		273.99085	0.00000	273.59572	273.59572			0.00	0.00	0.00	0	780.00
R202	On 05/02/2026	Bond Future	0.00		273.83105		273.83105	0.00000	273.42794	273.42794			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.95141		278.95141	0.00000	278.54003	278.54003			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.68601		278.68601	0.00000	278.26622	278.26622			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		8.37967		98.86493	0.00000	8.40581	98.77002			4.35	0.00	10,776,277.37	109	132,204.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,323.89000		1.32389	0.00000	1,251.09000	1.25109	1,323.890		4.89	0.85	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,001.12000		3.00112	0.00000	2,908.52000	2.90852	3,001.120		5.43	0.99	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.10000		0.00010	0.00000	0.17000	0.00017	0.100		6.01	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,280.65000		7.28065	0.00000	7,185.74000	7.18574	7,280.650		6.44	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			6.44	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.43020		100.71727	0.00000	8.45821	100.62040			4.10	0.00	20,344,888.54	202	33,052.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,543.45000		1.54345	0.00000	1,483.74000	1.48374	1,543.450		4.32	0.66	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,881.23000		2.88123	0.00000	2,801.42000	2.80142	2,881.230		4.61	0.86	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	26.79000		0.02679	0.00000	30.02000	0.03002	26.790		5.15	(0.02)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.49170		98.58766	0.00000	8.52187	98.48876			4.10	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.57659		100.40711	0.00000	8.60923	100.30610			3.86	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.68882		98.23095	0.00000	8.72438	98.12778			3.79	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		9.06475		99.00615	0.00000	9.09598	98.85693			6.11	0.00	786,801,874.05	7,947	101,097.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,789.68000		1.78968	0.00000	1,682.95000	1.68295	1,789.680		7.54	0.81	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,916.47000		3.91647	0.00000	3,775.50000	3.77550	3,916.470		8.48	0.97	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	0.85000		0.00085	0.00000	1.33000	0.00133	0.850		9.64	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.14025		96.70044	0.00000	9.17314	96.54826			6.14	0.00	759,388,555.32	7,853	36,477.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,095.01000		2.09501	0.00000	2,005.03000	2.00503	2,095.010		6.62	0.64	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,800.65000		3.80065	0.00000	3,680.10000	3.68010	3,800.650		7.04	0.83	0.00	0	300.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2032	On 06/11/2025	Bond Future	10.89	Put	43.52	000	0.04352	0.00000	49.00000	0.04900	43.520	7.77	(0.03)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.22530		98.50364	0.00000	9.26001	98.34837		5.92	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.32097		96.16174	0.00000	9.35767	96.00334		5.90	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.43436		97.91627	0.00000	9.47326	97.75467		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		9.27625		107.53632	0.00000	9.31259	107.33588		6.54	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.35697		104.50786	0.00000	9.39512	104.30351		6.28	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.44669		106.45657	0.00000	9.48681	106.24816		6.11	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.54653		103.37767	0.00000	9.58878	103.16515		5.90	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.66247		105.26327	0.00000	9.70706	105.04653		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		9.85900		97.96922	0.00000	9.91056	97.66811		7.86	0.00	132,062,508.56	1,348	74,540.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,623.35	000	1.62335	0.00000	1,425.44	1.42544	1,623.350	8.51	0.73	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	204.39	000	0.20439	0.00000	276.19	0.27619	204.390	8.74	(0.17)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	102.17	000	0.10217	0.00000	144.87	0.14487	102.170	9.02	(0.10)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	80.18	000	0.08018	0.00000	115.55	0.11555	80.180	9.11	(0.08)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	4,128.51	000	4.12851	0.00000	3,844.46	3.84446	4,128.510	9.44	0.97	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	5.57	000	0.00557	0.00000	9.49	0.00949	5.570	9.99	(0.01)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	0.52	000	0.00052	0.00000	1.01	0.00101	0.520	10.64	0.00	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	0.41	000	0.00041	0.00000	0.80	0.00080	0.410	10.70	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.95221		95.30142	0.00000	10.00598	94.99449		8.05	0.00	109,787,235.84	1,152	53,770.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,249.99	000	1.24999	0.00000	1,134.71	1.13471	1,249.990	8.07	0.41	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,632.27	000	1.63227	0.00000	1,494.60	1.49460	1,632.270	8.23	0.49	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,169.90	000	2.16990	0.00000	2,005.65	2.00565	2,169.900	8.42	0.57	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,290.38	000	1.29038	0.00000	1,422.56	1.42256	1,290.380	8.50	(0.39)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1,009.26	000	1.00926	0.00000	1,120.26	1.12026	1,009.260	8.68	(0.33)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,409.46	000	3.40946	0.00000	3,199.34	3.19934	3,409.460	8.81	0.72	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,532.65	000	3.53265	0.00000	3,318.87	3.31887	3,532.650	8.84	0.73	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	718.23	000	0.71823	0.00000	804.35	0.80435	718.230	8.92	(0.25)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,126.24	000	4.12624	0.00000	3,896.64	3.89664	4,126.240	9.01	0.78	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	523.08	000	0.52308	0.00000	590.38	0.59038	523.080	9.13	(0.19)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,756.81	000	5.75681	0.00000	5,495.80	5.49580	5,756.810	9.43	0.87	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,803.68	000	5.80368	0.00000	5,541.98	5.54198	5,803.680	9.44	0.87	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	128.84	000	0.12884	0.00000	149.83	0.14983	128.840	9.99	(0.06)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	123.98	000	0.12398	0.00000	144.29	0.14429	123.980	10.02	(0.05)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	81.10	000	0.08110	0.00000	95.13	0.09513	81.100	10.27	(0.04)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	40.99	000	0.04099	0.00000	48.82	0.04882	40.990	10.36	(0.02)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	36.75	000	0.03675	0.00000	43.89	0.04389	36.750	10.36	(0.02)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.05535		97.07876	0.00000	10.11152	96.76589		7.92	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,741.36	000	2.74136	0.00000	2,576.98	2.57698	2,741.360	8.33	0.55	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,670.55	000	3.67055	0.00000	3,477.22	3.47722	3,670.550	8.61	0.65	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,193.74	000	1.19374	0.00000	1,291.56	1.29156	1,193.740	8.85	(0.29)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,637.59	000	5.63759	0.00000	5,400.81	5.40081	5,637.590	9.12	0.78	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	658.00	000	0.65800	0.00000	718.76	0.71876	658.000	9.35	(0.17)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	98.23	000	0.09823	0.00000	110.69	0.11069	98.230	9.94	(0.03)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.16120		94.36680	0.00000	10.21986	94.04791		8.13	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.28224		96.08907	0.00000	10.34364	95.76402		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

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									
R2037	On 07/08/2025	Bond Future	0.00		10.43283		87.51601		0.00000		10.48961		87.17591				9.32		0.00	133,024,335.20		1,520		144,290.00
R2037	On 07/08/2025	Bond Future	10.34	Call	580.95000		0.58095		0.00000		472.25000		0.47225		580.950		9.45		0.40	0.00		0		2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,063.49000		1.06349		0.00000		895.20000		0.89520		1,063.490		9.69		0.58	0.00		0		300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,247.69000		1.24769		0.00000		1,060.79000		1.06079		1,247.690		9.77		0.63	0.00		0		2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,614.32000		1.61432		0.00000		1,395.69000		1.39569		1,614.320		9.90		0.72	0.00		0		200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,386.25000		3.38625		0.00000		3,081.18000		3.08118		3,386.250		10.44		0.93	0.00		0		300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	48.10000		0.04810		0.00000		74.18000		0.07418		48.100		10.54		(0.05)	0.00		0		2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	6.18000		0.00618		0.00000		10.96000		0.01096		6.180		11.05		(0.01)	0.00		0		2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,828.99000		5.82899		0.00000		5,492.96000		5.49296		5,828.990		11.09		0.99	0.00		0		7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	5.12000		0.00512		0.00000		9.19000		0.00919		5.120		11.09		(0.01)	0.00		0		7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	0.44000		0.00044		0.00000		0.92000		0.00092		0.440		11.61		0.00	0.00		0		2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	0.41000		0.00041		0.00000		0.86000		0.00086		0.410		11.62		0.00	0.00		0		300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.04000		0.00004		0.00000		0.09000		0.00009		0.040		12.10		0.00	0.00		0		2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.53233		89.15571		0.00000		10.59132		88.80904				9.20		0.00	135,516,679.20		1,520		24,570.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,736.68000		1.73668		0.00000		1,578.71000		1.57871		1,736.680		9.20		0.49	0.00		0		300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,573.92000		3.57392		0.00000		3,335.88000		3.33588		3,573.920		9.88		0.72	0.00		0		300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	112.25000		0.11225		0.00000		132.15000		0.13215		112.250		11.43		(0.05)	0.00		0		300.00
R2037	On 05/02/2026	Bond Future	0.00		10.64090		86.55990		0.00000		10.70228		86.20657				9.54		0.00	0.00		0		0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,540.53000		2.54053		0.00000		2,367.61000		2.36761		2,540.530		9.72		0.52	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,378.20000		3.37820		0.00000		3,174.24000		3.17424		3,378.200		10.03		0.61	0.00		0		1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,134.75000		1.13475		0.00000		1,235.81000		1.23581		1,134.750		10.60		(0.26)	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,317.11000		5.31711		0.00000		5,061.25000		5.06125		5,317.110		10.65		0.75	0.00		0		1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	635.66000		0.63566		0.00000		698.77000		0.69877		635.660		11.21		(0.16)	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	393.32000		0.39332		0.00000		435.28000		0.43528		393.320		11.71		(0.10)	0.00		0		1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	208.11000		0.20811		0.00000		232.71000		0.23271		208.110		11.99		(0.06)	0.00		0		1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.76208		88.15692		0.00000		10.82598		87.79686				9.43		0.00	0.00		0		0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,586.31000		3.58631		0.00000		3,388.71000		3.38871		3,586.310		9.63		0.57	0.00		0		142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	673.94000		0.67394		0.00000		730.23000		0.73023		673.940		11.18		(0.14)	0.00		0		142.00
R2037	On 06/08/2026	Bond Future	0.00		10.89921		85.50589		0.00000		10.96589		85.13894				9.80		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		10.48836		106.62736		0.00000		10.54512		106.22835				8.76		0.00	0.00		0		6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.59447		103.14060		0.00000		10.65352		102.73394				8.88		0.00	0.00		0		0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,713.20000		3.71320		0.00000		3,444.73000		3.44473		3,713.200		9.51		0.69	0.00		0		1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	87.72000		0.08772		0.00000		104.75000		0.10475		87.720		11.25		(0.03)	0.00		0		1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.70824		105.06368		0.00000		10.76972		104.64921				8.83		0.00	0.00		0		0.00
R2038	On 07/05/2026	Bond Future	0.00		10.83031		101.51755		0.00000		10.89437		101.09517				8.78		0.00	0.00		0		0.00
R2038	On 06/08/2026	Bond Future	0.00		10.96509		103.36869		0.00000		11.03193		102.93816				8.75		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		10.92002		86.47976		0.00000		10.97181		86.14692				10.21		0.00	129,373,720.96		1,496		71,136.00
R2040	On 07/08/2025	Bond Future	10.80	Call	559.16000		0.55916		0.00000		462.53000		0.46253		559.160		10.29		0.37	0.00		0		400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	842.55000		0.84255		0.00000		710.70000		0.71070		842.550		10.45		0.48	0.00		0		680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	304.98000		0.30498		0.00000		402.33000		0.40233		304.980		10.94		(0.22)	0.00		0		680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,133.48000		3.13348		0.00000		2,850.17000		2.85017		3,133.480		11.27		0.90	0.00		0		400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	4.09000		0.00409		0.00000		7.21000		0.00721		4.090		12.23		0.00	0.00		0		400.00
R2040	On 06/11/2025	Bond Future	0.00		11.02731		88.10007		0.00000		11.08103		87.76081				10.09		0.00	0.00		0		9,098.00
R2040	On 05/02/2026	Bond Future	0.00		11.14353		85.23403		0.00000		11.19934		84.88822				10.52		0.00	0.00		0		0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,362.05000		5.36205		0.00000		5,119.67000		5.11967		5,362.050		11.64		0.73	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 05/02/2026	Bond Future	13.23	Put	241.86	000	0.24186	0.00000	267.36	000	0.26736	241.860	13.24	(0.06)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.27	114	86.80642	0.00000	11.32	914	86.45400		10.43	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,677.20	000	1.67720	0.00000	1,564.60	000	1.56460	1,677.200	9.91	0.34	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,783.53	000	2.78353	0.00000	2,625.37	000	2.62537	2,783.530	10.30	0.47	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,194.21	000	2.19421	0.00000	2,328.23	000	2.32823	2,194.210	10.96	(0.36)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,664.40	000	1.66440	0.00000	1,772.63	000	1.77263	1,664.400	11.33	(0.29)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,404.07	000	1.40407	0.00000	1,498.53	000	1.49853	1,404.070	11.55	(0.25)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,063.30	000	1.06330	0.00000	1,138.47	000	1.13847	1,063.300	11.92	(0.20)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.41	396	83.87989	0.00000	11.47	437	83.52074		10.90	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.19	504	81.35930	0.00000	11.25	693	80.95496		11.10	0.00	0.00	0	41,445.00
R2044	On 07/08/2025	Bond Future	10.63	Call	35.19	000	0.03519	0.00000	24.61	000	0.02461	35.190	10.49	0.04	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,324.64	000	1.32464	0.00000	1,107.65	000	1.10765	1,324.640	11.63	0.62	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	52.85	000	0.05285	0.00000	83.36	000	0.08336	52.850	12.61	(0.05)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	7.41	000	0.00741	0.00000	13.42	000	0.01342	7.410	13.22	(0.01)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.30	231	82.88356	0.00000	11.36	641	82.47157		10.98	0.00	0.00	0	78,349.00
R2044	On 06/11/2025	Bond Future	11.25	Call	1,867.98	000	1.86798	0.00000	1,683.29	000	1.68329	1,867.980	10.98	0.49	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,023.71	000	1.02371	0.00000	1,156.66	000	1.15666	1,023.710	11.79	(0.29)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	681.79	000	0.68179	0.00000	778.91	000	0.77891	681.790	12.21	(0.21)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	489.49	000	0.48949	0.00000	563.88	000	0.56388	489.490	12.54	(0.16)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	450.32	000	0.45032	0.00000	519.80	000	0.51980	450.320	12.62	(0.15)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.41	791	80.04551	0.00000	11.48	442	79.62560		11.48	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.54	369	81.52212	0.00000	11.61	272	81.09425		11.39	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.68	354	78.62434	0.00000	11.75	534	78.18837		11.93	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.18	324	84.02426	0.00000	11.25	004	83.57249		11.03	0.00	0.00	0	83,273.00
R2048	On 06/11/2025	Bond Future	0.00		11.28	970	81.15861	0.00000	11.35	891	80.69823		11.49	0.00	0.00	0	163,964.00
R2048	On 05/02/2026	Bond Future	0.00		11.40	426	82.67211	0.00000	11.47	606	82.20301		11.40	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.51	935	79.75739	0.00000	11.59	379	79.27944		11.93	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.64	611	81.21249	0.00000	11.72	344	80.72549		11.81	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.09	267	108.78126	0.00000	11.15	440	108.23391		11.03	0.00	0.00	0	22,750.00
R2053	On 06/11/2025	Bond Future	0.00		11.19	537	104.95663	0.00000	11.25	937	104.39884		11.46	0.00	0.00	0	23,170.00
R2053	On 05/02/2026	Bond Future	0.00		11.30	383	106.91350	0.00000	11.37	022	106.34514		11.53	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.41	831	103.02434	0.00000	11.48	724	102.44517		11.60	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.54	253	104.90256	0.00000	11.61	418	104.31240		11.69	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.14	913	77.26171	0.00000	10.20	062	76.98903		9.07	0.00	0.00	0	10,245.00
R209	On 06/11/2025	Bond Future	0.00		10.23	965	75.55725	0.00000	10.29	309	75.27932		9.31	0.00	0.00	0	7,867.00
R209	On 05/02/2026	Bond Future	0.00		10.33	716	76.96624	0.00000	10.39	267	76.68293		9.20	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.44	203	75.23533	0.00000	10.49	973	74.94660		9.47	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.55	888	76.60815	0.00000	10.61	893	76.31390		9.35	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000	0.00000	6.25	000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		250.24	311	250.24311	0.00000	250.11	248	250.11248		0.00	0.00	0.00	0	306.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 06/11/2025	Bond Future	0.00		251.56913	251.56913	0.00000	251.43561	251.43561		0.00	0.00	0.00	0	992.00
R210	On 05/02/2026	Bond Future	0.00		256.32118	256.32118	0.00000	256.18459	256.18459		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		257.63396	257.63396	0.00000	257.49435	257.49435		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		262.40032	262.40032	0.00000	262.25731	262.25731		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		8.74154	95.59869	0.00000	8.76761	95.49127		5.43	0.00	0.00	0	21,793.00
R213	On 06/11/2025	Bond Future	0.00		8.80990	93.83793	0.00000	8.83752	93.72833		5.38	0.00	0.00	0	77,906.00
R213	On 05/02/2026	Bond Future	0.00		8.88996	95.58806	0.00000	8.91932	95.47623		5.11	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		8.97510	93.80049	0.00000	9.00637	93.68630		5.00	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.08055	95.51322	0.00000	9.11399	95.39663		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		10.90159	70.27877	0.00000	10.95314	69.99289		10.69	0.00	0.00	0	6,095.00
R214	On 06/11/2025	Bond Future	0.00		11.00244	68.29728	0.00000	11.05577	68.00590		11.07	0.00	0.00	0	31,589.00
R214	On 05/02/2026	Bond Future	0.00		11.11114	69.57101	0.00000	11.16638	69.27403		10.98	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.22073	67.55653	0.00000	11.27791	67.25390		11.43	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.34179	68.78945	0.00000	11.40108	68.48104		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 :											6,470,678,477.97		58,786 1,707,735.00		
Grand Total:											6,470,678,477.97		58,786 1,707,735.00		