INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/07/2025

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		1,157.68800	1,157.68800	0.00000	1,160.08700	1,160.08700	0.00	0.00	0.00		0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,179.38400	1,179.38400	0.00000	1,181.82700	1,181.82700	0.00	0.00	0.00		0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,201.39300	1,201.39300	0.00000	1,203.87800	1,203.87800	0.00	0.00	0.00		0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,223.60100	1,223.60100	0.00000	1,226.12900	1,226.12900	0.00	0.00	0.00		0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,245.75400	1,245.75400	0.00000	1,248.32400	1,248.32400	0.00	0.00	0.00		0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,398.51200	1,398.51200	0.00000	1,402.04800	1,402.04800	0.00	0.00	0.00		0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,424.72200	1,424.72200	0.00000	1,428.32200	1,428.32200	0.00	0.00	0.00		0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,451.30900	1,451.30900	0.00000	1,454.97300	1,454.97300	0.00	0.00	0.00		0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,478.13600	1,478.13600	0.00000	1,481.86500	1,481.86500	0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,504.89800	1,504.89800	0.00000	1,508.68900	1,508.68900	0.00	0.00	0.00		0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,186.45900	1,186.45900	0.00000	1,188.32600	1,188.32600	0.00	0.00	177,968,850.00		15	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,208.69500	1,208.69500	0.00000	1,210.59500	1,210.59500	0.00	0.00	181,304,250.00		15	15.00
ALBI	On 05/02/2026	Index Future	0.00		1,231.25000	1,231.25000	0.00000	1,233.18400	1,233.18400	0.00	0.00	0.00		0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,254.01000	1,254.01000	0.00000	1,255.97600	1,255.97600	0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,276.71400	1,276.71400	0.00000	1,278.71100	1,278.71100	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		10.54887	86.71899	0.00000	10.50729	86.91783	0.00	0.00	0.00		0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.67580	84.57094	0.00000	10.63239	84.77316	0.00	0.00	0.00		0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.81716	86.16875	0.00000	10.77181	86.37418	0.00	0.00	0.00		0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.96642	83.98471	0.00000	10.91905	84.19324	0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.13434	85.53678	0.00000	11.08480	85.74829	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		11.44317	80.79258	0.00000	11.43694	80.83069	0.00	0.00	0.00		0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.56347	78.06157	0.00000	11.55707	78.10002	0.00	0.00	0.00		0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.68978	79.53589	0.00000	11.68323	79.57454	0.00	0.00	0.00		0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.82604	76.75796	0.00000	11.81936	76.79661	0.00	0.00	0.00		0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.97167	78.17445	0.00000	11.96487	78.21302	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		1,168.14600	1,168.14600	0.00000	1,169.97700	1,169.97700	0.00	0.00	0.00		0	615.00
GOVI	On 06/11/2025	GOVI	0.00		1,190.03800	1,190.03800	0.00000	1,191.90200	1,191.90200	0.00	0.00	0.00		0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,212.24600	1,212.24600	0.00000	1,214.14100	1,214.14100	0.00	0.00	0.00		0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,234.65500	1,234.65500	0.00000	1,236.58200	1,236.58200	0.00	0.00	0.00		0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,257.00800	1,257.00800	0.00000	1,258.96600	1,258.96600	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		138.83744	138.83744	0.00000	138.92856	138.92856	0.00	0.00	0.00		0	5,657.00
I2029	On 06/11/2025	Bond Future	0.00		140.03609	140.03609	0.00000	140.12827	140.12827	0.00	0.00	0.00		0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.68239	142.68239	0.00000	142.77534	142.77534	0.00	0.00	0.00		0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.89078	143.89078	0.00000	143.98431	143.98431	0.00	0.00	0.00		0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.55483	146.55483	0.00000	146.64866	146.64866	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		107.70451	107.70451	0.00000	107.56623	107.56623		1.73	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.74967	109.74967	0.00000	109.60814	109.60814		1.46	0.00	0.00	0	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.43823	109.43823	0.00000	109.29318	109.29318		1.18	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.48503	111.48503	0.00000	111.33631	111.33631		0.90	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.12396	111.12396	0.00000	110.97130	110.97130		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		130.14510	130.14510	0.00000	130.31223	130.31223		0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.07791	131.07791	0.00000	131.24754	131.24754		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.55503	133.55503	0.00000	133.72692	133.72692		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.49060	134.49060	0.00000	134.66461	134.66461		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.98069	136.98069	0.00000	137.15665	137.15665		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		138.28233	138.28233	0.00000	138.70016	138.70016		0.00	0.00	0.00	0	2,162.00
I2038	On 06/11/2025	Bond Future	0.00		140.90811	140.90811	0.00000	141.33313	141.33313		0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		141.40521	141.40521	0.00000	141.83723	141.83723		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.05039	144.05039	0.00000	144.48923	144.48923		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.51604	144.51604	0.00000	144.96152	144.96152		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		119.04445	119.04445	0.00000	119.03364	119.03364		0.00	0.00	0.00	0	4,963.00
I2046	On 06/11/2025	Bond Future	0.00		119.04588	119.04588	0.00000	119.03421	119.03421		0.00	0.00	0.00	0	19,493.00
I2046	On 05/02/2026	Bond Future	0.00		121.29525	121.29525	0.00000	121.28272	121.28272		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.26832	121.26832	0.00000	121.25442	121.25442		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.51226	123.51226	0.00000	123.49696	123.49696		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		117.51594	117.51594	0.00000	117.60197	117.60197		0.00	0.00	0.00	0	4,295.00
I2050	On 06/11/2025	Bond Future	0.00		119.74750	119.74750	0.00000	119.83443	119.83443		0.00	0.00	0.00	0	16,020.00
I2050	On 05/02/2026	Bond Future	0.00		119.59773	119.59773	0.00000	119.68550	119.68550		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		121.83476	121.83476	0.00000	121.92332	121.92332		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		121.63653	121.63653	0.00000	121.72531	121.72531		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		380.05900	380.05900	0.00000	380.39500	380.39500		0.00	0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		387.27600	387.27600	0.00000	387.61700	387.61700		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		394.59500	394.59500	0.00000	394.94200	394.94200		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		401.98000	401.98000	0.00000	402.33200	402.33200		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.34600	409.34600	0.00000	409.70400	409.70400		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		7.79402	104.89535	0.00000	7.76378	104.93461		0.81	0.00	14,685,349.00	140	159,883.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,828.14000	1.82814	0.00000	1,867.40000	1.86740	1,828.140	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		7.83838	106.86121	0.00000	7.80133	106.90074		0.80	0.00	0.00	0	8,516.00
R186	On 05/02/2026	Bond Future	0.00		7.92672	103.54971	0.00000	7.87921	103.58924		0.78	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.12896	105.46172	0.00000	8.06248	105.50116		0.61	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.64684	102.08200	0.00000	8.53678	102.12113		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		268.91011	268.91011	0.00000	268.88644	268.88644		0.00	0.00	0.00	0	387.00
R202	On 06/11/2025	Bond Future	0.00		274.01635	274.01635	0.00000	273.99085	273.99085		0.00	0.00	0.00	0	780.00
R202	On 05/02/2026	Bond Future	0.00		273.85880	273.85880	0.00000	273.83105	273.83105		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.98200	278.98200	0.00000	278.95141	278.95141		0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.72009	278.72009	0.00000	278.68601	278.68601		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		8.42315	98.70713	0.00000	8.37967	98.86493		4.35	0.00	566,381,511.94	5,738	135,294.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,185.68000	1.18568	0.00000	1,323.89000	1.32389	1,185.680	4.89	0.82	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,844.37000	2.84437	0.00000	3,001.12000	3.00112	2,844.370	5.43	0.99	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.11000	0.00011	0.00000	0.10000	0.00010	0.110	6.01	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,122.85000	7.12285	0.00000	7,280.65000	7.28065	7,122.850	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		8.47655	100.55704	0.00000	8.43020	100.71727		4.10	0.00	112,121,099.60	1,115	34,167.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,434.96000	1.43496	0.00000	1,543.45000	1.54345	1,434.960	4.32	0.64	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,742.49000	2.74249	0.00000	2,881.23000	2.88123	2,742.490	4.61	0.84	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	30.15000	0.03015	0.00000	26.79000	0.02679	30.150	5.15	(0.03)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.54126	98.42526	0.00000	8.49170	98.58766		4.10	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.62977	100.24260	0.00000	8.57659	100.40711		3.86	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.74618	98.06460	0.00000	8.68882	98.23095		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		9.11802	98.75179	0.00000	9.06475	99.00615		6.11	0.00	1,074,320,723.41	10,879	91,754.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,577.08000	1.57708	0.00000	1,789.68000	1.78968	1,577.080	7.54	0.77	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,666.91000	3.66691	0.00000	3,916.47000	3.91647	3,666.910	8.48	0.97	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	0.96000	0.00096	0.00000	0.85000	0.00085	0.960	9.64	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.19619	96.44178	0.00000	9.14025	96.70044		6.14	0.00	426,561,992.94	4,423	40,900.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,927.41000	1.92741	0.00000	2,095.01000	2.09501	1,927.410	6.62	0.61	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,584.64000	3.58464	0.00000	3,800.65000	3.80065	3,584.640	7.04	0.81	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	49.69000	0.04969	0.00000	43.52000	0.04352	49.690	7.77	(0.03)	0.00	0	300.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2032	On 05/02/2026	Bond Future	0.00		9.28410	98.24080	0.00000	9.22530	98.50364		5.92	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.38286	95.89481	0.00000	9.32097	96.16174		5.90	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.49960	97.64544	0.00000	9.43436	97.91627		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		9.32425	107.27167	0.00000	9.27625	107.53632		6.54	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.40723	104.23875	0.00000	9.35697	104.50786		6.28	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.49934	106.18319	0.00000	9.44669	106.45657		6.11	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.60174	103.10007	0.00000	9.54653	103.37767		5.90	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.72043	104.98165	0.00000	9.66247	105.26327		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		9.90155	97.72064	0.00000	9.85900	97.96922		7.86	0.00	750,005,912.00	7,675	67,181.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,429.65000	1.42965	0.00000	1,623.35000	1.62335	1,429.650	8.51	0.70	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	238.34000	0.23834	0.00000	204.39000	0.20439	238.340	8.74	(0.20)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	119.33000	0.11933	0.00000	102.17000	0.10217	119.330	9.02	(0.11)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	93.60000	0.09360	0.00000	80.18000	0.08018	93.600	9.11	(0.09)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	3,885.09000	3.88509	0.00000	4,128.51000	4.12851	3,885.090	9.44	0.96	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	6.31000	0.00631	0.00000	5.57000	0.00557	6.310	9.99	(0.01)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	0.56000	0.00056	0.00000	0.52000	0.00052	0.560	10.64	0.00	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	0.43000	0.00043	0.00000	0.41000	0.00041	0.430	10.70	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.99648	95.04862	0.00000	9.95221	95.30142		8.05	0.00	712,579,504.14	7,497	61,267.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,141.29000	1.14129	0.00000	1,249.99000	1.24999	1,141.290	8.07	0.39	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,504.37000	1.50437	0.00000	1,632.27000	1.63227	1,504.370	8.23	0.46	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,019.85000	2.01985	0.00000	2,169.90000	2.16990	2,019.850	8.42	0.55	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,384.57000	1.38457	0.00000	1,290.38000	1.29038	1,384.570	8.50	(0.41)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1,086.53000	1.08653	0.00000	1,009.26000	1.00926	1,086.530	8.68	(0.34)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,222.86000	3.22286	0.00000	3,409.46000	3.40946	3,222.860	8.81	0.70	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,343.23000	3.34323	0.00000	3,532.65000	3.53265	3,343.230	8.84	0.71	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	776.24000	0.77624	0.00000	718.23000	0.71823	776.240	8.92	(0.26)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,924.83000	3.92483	0.00000	4,126.24000	4.12624	3,924.830	9.01	0.76	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	567.05000	0.56705	0.00000	523.08000	0.52308	567.050	9.13	(0.20)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,532.67000	5.53267	0.00000	5,756.81000	5.75681	5,532.670	9.43	0.86	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,579.05000	5.57905	0.00000	5,803.68000	5.80368	5,579.050	9.44	0.87	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	140.80000	0.14080	0.00000	128.84000	0.12884	140.800	9.99	(0.06)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	135.51000	0.13551	0.00000	123.98000	0.12398	135.510	10.02	(0.06)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	88.74000	0.08874	0.00000	81.10000	0.08110	88.740	10.27	(0.04)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	45.03000	0.04503	0.00000	40.99000	0.04099	45.030	10.36	(0.02)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	40.41000	0.04041	0.00000	36.75000	0.03675	40.410	10.36	(0.02)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.10144	96.82194	0.00000	10.05535	97.07876		7.92	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,595.29000	2.59529	0.00000	2,741.36000	2.74136	2,595.290	8.33	0.54	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,500.94000	3.50094	0.00000	3,670.55000	3.67055	3,500.940	8.61	0.63	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,263.71000	1.26371	0.00000	1,193.74000	1.19374	1,263.710	8.85	(0.30)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,433.91000	5.43391	0.00000	5,637.59000	5.63759	5,433.910	9.12	0.77	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	699.55000	0.69955	0.00000	658.00000	0.65800	699.550	9.35	(0.18)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	105.81000	0.10581	0.00000	98.23000	0.09823	105.810	9.94	(0.04)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.20915	94.10602	0.00000	10.16120	94.36680		8.13	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.33220	95.82447	0.00000	10.28224	96.08907		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		10.46406	87.32872	0.00000	10.43283	87.51601		9.32	0.00	876,256,376.48	10,034	154,324.00

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	492.45000	0.49245	0.00000	580.95000	0.58095	492.450	9.45	0.36	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	939.63000	0.93963	0.00000	1,063.49000	1.06349	939.630	9.69	0.55	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,114.08000	1.11408	0.00000	1,247.69000	1.24769	1,114.080	9.77	0.60	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,465.45000	1.46545	0.00000	1,614.32000	1.61432	1,465.450	9.90	0.69	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,205.52000	3.20552	0.00000	3,386.25000	3.38625	3,205.520	10.44	0.92	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	52.40000	0.05240	0.00000	48.10000	0.04810	52.400	10.54	(0.05)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	6.51000	0.00651	0.00000	6.18000	0.00618	6.510	11.05	(0.01)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,641.94000	5.64194	0.00000	5,828.99000	5.82899	5,641.940	11.09	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	5.36000	0.00536	0.00000	5.12000	0.00512	5.360	11.09	(0.01)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	0.43000	0.00043	0.00000	0.44000	0.00044	0.430	11.61	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	0.40000	0.00040	0.00000	0.41000	0.00041	0.400	11.62	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.03000	0.00003	0.00000	0.04000	0.00004	0.030	12.10	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.56468	88.96536	0.00000	10.53233	89.15571		9.20	0.00	0.00	0	24,570.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,636.28000	1.63628	0.00000	1,736.68000	1.73668	1,636.280	9.20	0.48	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,430.63000	3.43063	0.00000	3,573.92000	3.57392	3,430.630	9.88	0.71	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	118.87000	0.11887	0.00000	112.25000	0.11225	118.870	11.43	(0.05)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.67442	86.36670	0.00000	10.64090	86.55990		9.54	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,435.53000	2.43553	0.00000	2,540.53000	2.54053	2,435.530	9.72	0.51	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,256.24000	3.25624	0.00000	3,378.20000	3.37820	3,256.240	10.03	0.59	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,180.65000	1.18065	0.00000	1,134.75000	1.13475	1,180.650	10.60	(0.27)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,167.99000	5.16799	0.00000	5,317.11000	5.31711	5,167.990	10.65	0.74	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	662.76000	0.66276	0.00000	635.66000	0.63566	662.760	11.21	(0.17)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	410.49000	0.41049	0.00000	393.32000	0.39332	410.490	11.71	(0.11)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	217.65000	0.21765	0.00000	208.11000	0.20811	217.650	11.99	(0.06)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.79680	87.96102	0.00000	10.76208	88.15692		9.43	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,470.12000	3.47012	0.00000	3,586.31000	3.58631	3,470.120	9.63	0.56	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	698.81000	0.69881	0.00000	673.94000	0.67394	698.810	11.18	(0.15)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.93522	85.30745	0.00000	10.89921	85.50589		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		10.52531	106.36736	0.00000	10.48836	106.62736		8.76	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.63283	102.87616	0.00000	10.59447	103.14060		8.88	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,523.13000	3.52313	0.00000	3,713.20000	3.71320	3,523.130	9.51	0.68	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	94.74000	0.09474	0.00000	87.72000	0.08772	94.740	11.25	(0.04)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.74804	104.79509	0.00000	10.70824	105.06368		8.83	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.87163	101.24482	0.00000	10.83031	101.51755		8.78	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.00800	103.09199	0.00000	10.96509	103.36869		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		10.92063	86.47583	0.00000	10.92002	86.47976		10.21	0.00	253,201,230.24	2,928	68,208.00
R2040	On 07/08/2025	Bond Future	10.80	Call	539.23000	0.53923	0.00000	559.16000	0.55916	539.230	10.29	0.37	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	820.79000	0.82079	0.00000	842.55000	0.84255	820.790	10.45	0.48	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	290.45000	0.29045	0.00000	304.98000	0.30498	290.450	10.94	(0.22)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,120.50000	3.12050	0.00000	3,133.48000	3.13348	3,120.500	11.27	0.90	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	3.35000	0.00335	0.00000	4.09000	0.00409	3.350	12.23	0.00	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.02787	88.09652	0.00000	11.02731	88.10007		10.09	0.00	257,946,610.56	2,928	11,776.00
R2040	On 05/02/2026	Bond Future	0.00		11.14400	85.23111	0.00000	11.14353	85.23403		10.52	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,353.89000	5.35389	0.00000	5,362.05000	5.36205	5,353.890	11.64	0.73	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	239.48000	0.23948	0.00000	241.86000	0.24186	239.480	13.24	(0.06)	0.00	0	475.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2040	On 07/05/2026	Bond Future	0.00		11.27148	86.80434	0.00000	11.27114	86.80642		10.43	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,671.69000	1.67169	0.00000	1,677.20000	1.67720	1,671.690	9.91	0.34	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,777.13000	2.77713	0.00000	2,783.53000	2.78353	2,777.130	10.30	0.47	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,189.55000	2.18955	0.00000	2,194.21000	2.19421	2,189.550	10.96	(0.36)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,659.91000	1.65991	0.00000	1,664.40000	1.66440	1,659.910	11.33	(0.29)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,399.76000	1.39976	0.00000	1,404.07000	1.40407	1,399.760	11.55	(0.25)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,059.36000	1.05936	0.00000	1,063.30000	1.06330	1,059.360	11.92	(0.20)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.41414	83.87881	0.00000	11.41396	83.87989		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		11.20572	81.28929	0.00000	11.19504	81.35930		11.10	0.00	0.00	0	41,445.00
R2044	On 07/08/2025	Bond Future	10.63	Call	28.66000	0.02866	0.00000	35.19000	0.03519	28.660	10.49	0.03	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,261.64000	1.26164	0.00000	1,324.64000	1.32464	1,261.640	11.63	0.61	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	50.55000	0.05055	0.00000	52.85000	0.05285	50.550	12.61	(0.05)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	6.68000	0.00668	0.00000	7.41000	0.00741	6.680	13.22	(0.01)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.31329	82.81275	0.00000	11.30231	82.88356		10.98	0.00	0.00	0	78,349.00
R2044	On 06/11/2025	Bond Future	11.25	Call	1,824.88000	1.82488	0.00000	1,867.98000	1.86798	1,824.880	10.98	0.48	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,036.08000	1.03608	0.00000	1,023.71000	1.02371	1,036.080	11.79	(0.29)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	689.41000	0.68941	0.00000	681.79000	0.68179	689.410	12.21	(0.21)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	494.48000	0.49448	0.00000	489.49000	0.48949	494.480	12.54	(0.16)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	454.78000	0.45478	0.00000	450.32000	0.45032	454.780	12.62	(0.15)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.42919	79.97404	0.00000	11.41791	80.04551		11.48	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.55526	81.45015	0.00000	11.54369	81.52212		11.39	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.69540	78.55206	0.00000	11.68354	78.62434		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		11.18992	83.97889	0.00000	11.18324	84.02426		11.03	0.00	0.00	0	83,273.00
R2048	On 06/11/2025	Bond Future	0.00		11.29656	81.11278	0.00000	11.28970	81.15861		11.49	0.00	0.00	0	163,964.00
R2048	On 05/02/2026	Bond Future	0.00		11.41128	82.62603	0.00000	11.40426	82.67211		11.40	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.52652	79.71114	0.00000	11.51935	79.75739		11.93	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.65343	81.16617	0.00000	11.64611	81.21249		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		11.10950	108.63152	0.00000	11.09267	108.78126		11.03	0.00	0.00	0	22,750.00
R2053	On 06/11/2025	Bond Future	0.00		11.21276	104.80454	0.00000	11.19537	104.95663		11.46	0.00	0.00	0	23,170.00
R2053	On 05/02/2026	Bond Future	0.00		11.32177	106.75936	0.00000	11.30383	106.91350		11.53	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.43682	102.86824	0.00000	11.41831	103.02434		11.60	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.56163	104.74463	0.00000	11.54253	104.90256		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		10.19161	77.03665	0.00000	10.14913	77.26171		9.07	0.00	0.00	0	10,245.00
R209	On 06/11/2025	Bond Future	0.00		10.28365	75.32831	0.00000	10.23965	75.55725		9.31	0.00	0.00	0	7,867.00
R209	On 05/02/2026	Bond Future	0.00		10.38273	76.73356	0.00000	10.33716	76.96624		9.20	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.48925	74.99893	0.00000	10.44203	75.23533		9.47	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.60782	76.36822	0.00000	10.55888	76.60815		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		250.25230	250.25230	0.00000	250.24311	250.24311		0.00	0.00	0.00	0	306.00
R210	On 06/11/2025	Bond Future	0.00		251.57965	251.57965	0.00000	251.56913	251.56913		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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 05/02/2026	Bond Future	0.00		256.33375	256.33375	0.00000	256.32118	256.32118		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		257.64877	257.64877	0.00000	257.63396	257.63396		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		262.41802	262.41802	0.00000	262.40032	262.40032		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		8.78512	95.41920	0.00000	8.74154	95.59869		5.43	0.00	130,438,046.40	1,367	23,010.00
R213	On 06/11/2025	Bond Future	0.00		8.85591	93.65545	0.00000	8.80990	93.83793		5.38	0.00	0.00	0	77,906.00
R213	On 05/02/2026	Bond Future	0.00		8.93861	95.40285	0.00000	8.88996	95.58806		5.11	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.02657	93.61262	0.00000	8.97510	93.80049		5.00	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.13518	95.32284	0.00000	9.08055	95.51322		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		10.90846	70.24057	0.00000	10.90159	70.27877		10.69	0.00	0.00	0	6,095.00
R214	On 06/11/2025	Bond Future	0.00		11.00948	68.25871	0.00000	11.00244	68.29728		11.07	0.00	0.00	0	31,589.00
R214	On 05/02/2026	Bond Future	0.00		11.11834	69.53220	0.00000	11.11114	69.57101		10.98	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.22807	67.51757	0.00000	11.22073	67.55653		11.43	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.34927	68.75043	0.00000	11.34179	68.78945		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 :												5,533,771,456.71		54,754	1,718,174.00
Grand Total:												5,533,771,456.71		54,754	1,718,174.00