

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/07/2025

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		1,156.16300		1,156.16300	0.00000	1,155.15700	1,155.15700		0.00		0.00	0	0.00	
AL37	On 06/11/2025	Index Future	0.00		1,177.71900		1,177.71900	0.00000	1,176.80800	1,176.80800		0.00		0.00	0	0.00	
AL37	On 05/02/2026	Index Future	0.00		1,199.63700		1,199.63700	0.00000	1,198.77100	1,198.77100		0.00		0.00	0	0.00	
AL37	On 07/05/2026	Index Future	0.00		1,221.70000		1,221.70000	0.00000	1,220.93400	1,220.93400		0.00		0.00	0	0.00	
AL37	On 06/08/2026	Index Future	0.00		1,244.00200		1,244.00200	0.00000	1,243.04200	1,243.04200		0.00		0.00	0	0.00	
AL7T	On 07/08/2025	Index Future	0.00		1,393.74300		1,393.74300	0.00000	1,392.94000	1,392.94000		0.00		0.00	0	0.00	
AL7T	On 06/11/2025	Index Future	0.00		1,419.72800		1,419.72800	0.00000	1,419.04800	1,419.04800		0.00		0.00	0	0.00	
AL7T	On 05/02/2026	Index Future	0.00		1,446.15100		1,446.15100	0.00000	1,445.53200	1,445.53200		0.00		0.00	0	0.00	
AL7T	On 07/05/2026	Index Future	0.00		1,472.74700		1,472.74700	0.00000	1,472.25700	1,472.25700		0.00		0.00	0	0.00	
AL7T	On 06/08/2026	Index Future	0.00		1,499.63200		1,499.63200	0.00000	1,498.91600	1,498.91600		0.00		0.00	0	0.00	
ALBI	On 07/08/2025	Index Future	0.00		1,182.14400		1,182.14400	0.00000	1,182.14200	1,182.14200		0.00		0.00	0	77.00	
ALBI	On 06/11/2025	Index Future	0.00		1,204.18400		1,204.18400	0.00000	1,204.29900	1,204.29900		0.00		0.00	0	15.00	
ALBI	On 05/02/2026	Index Future	0.00		1,226.59500		1,226.59500	0.00000	1,226.77500	1,226.77500		0.00		0.00	0	0.00	
ALBI	On 07/05/2026	Index Future	0.00		1,249.15400		1,249.15400	0.00000	1,249.45500	1,249.45500		0.00		0.00	0	0.00	
ALBI	On 06/08/2026	Index Future	0.00		1,271.95700		1,271.95700	0.00000	1,272.08000	1,272.08000		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		10.60203		86.46566	0.00000	10.61323	86.41241		0.00		0.00	0	0.00	
ES33	On 06/11/2025	Bond Future	0.00		10.73316		84.30469	0.00000	10.74309	84.25871		0.00		0.00	0	0.00	
ES33	On 05/02/2026	Bond Future	0.00		10.87819		85.89331	0.00000	10.88763	85.85081		0.00		0.00	0	0.00	
ES33	On 07/05/2026	Bond Future	0.00		11.03220		83.69622	0.00000	11.04024	83.66105		0.00		0.00	0	0.00	
ES33	On 06/08/2026	Bond Future	0.00		11.20029		85.25627	0.00000	11.21180	85.20743		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		11.52142		80.31633	0.00000	11.51247	80.37057		0.00		0.00	0	0.00	
ES42	On 06/11/2025	Bond Future	0.00		11.64596		77.56858	0.00000	11.63536	77.63165		0.00		0.00	0	0.00	
ES42	On 05/02/2026	Bond Future	0.00		11.77602		79.02979	0.00000	11.76433	79.09809		0.00		0.00	0	0.00	
ES42	On 07/05/2026	Bond Future	0.00		11.91693		76.23503	0.00000	11.90347	76.31212		0.00		0.00	0	0.00	
ES42	On 06/08/2026	Bond Future	0.00		12.06390		77.65429	0.00000	12.05207	77.72070		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		1,164.11000		1,164.11000	0.00000	1,164.04800	1,164.04800		0.00		0.00	977,852,400.00	84	528.00
GOVI	On 06/11/2025	GOVI	0.00		1,185.81400		1,185.81400	0.00000	1,185.86600	1,185.86600		0.00		0.00	996,083,760.00	84	84.00
GOVI	On 05/02/2026	GOVI	0.00		1,207.88300		1,207.88300	0.00000	1,207.99800	1,207.99800		0.00		0.00	0	0.00	
GOVI	On 07/05/2026	GOVI	0.00		1,230.09800		1,230.09800	0.00000	1,230.33100	1,230.33100		0.00		0.00	0	42.00	
GOVI	On 06/08/2026	GOVI	0.00		1,252.55300		1,252.55300	0.00000	1,252.61000	1,252.61000		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		138.69477		138.69477	0.00000	138.86345	138.86345		0.00		0.00	0	4,314.00	
I2029	On 06/11/2025	Bond Future	0.00		139.87732		139.87732	0.00000	140.06281	140.06281		0.00		0.00	0	1,331.00	
I2029	On 05/02/2026	Bond Future	0.00		142.51368		142.51368	0.00000	142.70997	142.70997		0.00		0.00	0	0.00	
I2029	On 07/05/2026	Bond Future	0.00		143.70563		143.70563	0.00000	143.91907	143.91907		0.00		0.00	0	0.00	
I2029	On 06/08/2026	Bond Future	0.00		146.38815		146.38815	0.00000	146.58412	146.58412		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	ContractsTraded	Open Interest	
											Option					
I2031	On 07/08/2025	Bond Future	0.00		107.39394		107.39394	0.00000	107.49752	107.49752		1.45	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.42280		109.42280	0.00000	109.53888	109.53888		1.18	0.00	0.00	0	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.09977		109.09977	0.00000	109.22354	109.22354		0.91	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.12995		111.12995	0.00000	111.26661	111.26661		0.63	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.77941		110.77941	0.00000	110.90148	110.90148		0.10	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		130.06176		130.06176	0.00000	129.97147	129.97147		0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.98046		130.98046	0.00000	130.90113	130.90113		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.44920		133.44920	0.00000	133.37525	133.37525		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.37045		134.37045	0.00000	134.30764	134.30764		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.87875		136.87875	0.00000	136.79479	136.79479		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		137.85927		137.85927	0.00000	138.64614	138.64614		0.00	0.00	0.00	0	1,020.00
I2038	On 06/11/2025	Bond Future	0.00		140.46373		140.46373	0.00000	141.27909	141.27909		0.00	0.00	0.00	0	1,528.00
I2038	On 05/02/2026	Bond Future	0.00		140.94553		140.94553	0.00000	141.78338	141.78338		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		143.56878		143.56878	0.00000	144.43602	144.43602		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.04748		144.04748	0.00000	144.90891	144.90891		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		118.27863		118.27863	0.00000	118.87604	118.87604		0.00	0.00	0.00	0	4,963.00
I2046	On 06/11/2025	Bond Future	0.00		118.25418		118.25418	0.00000	118.87439	118.87439		0.00	0.00	0.00	0	19,493.00
I2046	On 05/02/2026	Bond Future	0.00		120.48290		120.48290	0.00000	121.12100	121.12100		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		120.42945		120.42945	0.00000	121.09066	121.09066		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		122.67644		122.67644	0.00000	123.33191	123.33191		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		116.84975		116.84975	0.00000	117.42329	117.42329		0.00	0.00	0.00	0	4,295.00
I2050	On 06/11/2025	Bond Future	0.00		119.05735		119.05735	0.00000	119.65312	119.65312		0.00	0.00	0.00	0	16,609.00
I2050	On 05/02/2026	Bond Future	0.00		118.88857		118.88857	0.00000	119.50155	119.50155		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		121.10139		121.10139	0.00000	121.73723	121.73723		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		120.90798		120.90798	0.00000	121.53707	121.53707		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		378.95300		378.95300	0.00000	379.96500	379.96500		0.00	0.00	1,940,239,360.00	512	234.00
IGOV	On 06/11/2025	Index Future	0.00		386.11200		386.11200	0.00000	387.18000	387.18000		0.00	0.00	1,976,893,440.00	512	520.00
IGOV	On 05/02/2026	Index Future	0.00		393.39000		393.39000	0.00000	394.49800	394.49800		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		400.71500		400.71500	0.00000	401.88200	401.88200		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		408.11800		408.11800	0.00000	409.24800	409.24800		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		7.77861		104.91536	0.00000	7.80925	104.87558		0.82	0.00	1,932,436,015.84	18,419	160,655.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,848.15000		1.84815	0.00000	1,808.37000	1.80837	1,848.150	1.50	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		1.50	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.82880		106.87143	0.00000	7.85710	106.84125		0.80	0.00	1,364,641,289.67	12,769	17,808.00
R186	On 05/02/2026	Bond Future	0.00		7.92039		103.55497	0.00000	7.95090	103.52959		0.78	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.13641		105.45730	0.00000	8.16302	105.44152		0.62	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.61326		102.09393	0.00000	8.70376	102.06178		0.44	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		268.63807		268.63807	0.00000	268.63393	268.63393		0.00	0.00	0.00	0	320.00
R202	On 06/11/2025	Bond Future	0.00		273.71310		273.71310	0.00000	273.73524	273.73524		0.00	0.00	0.00	0	780.00
R202	On 05/02/2026	Bond Future	0.00		273.53663		273.53663	0.00000	273.57297	273.57297		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.62814		278.62814	0.00000	278.69146	278.69146		0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.40228		278.40228	0.00000	278.42419	278.42419		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		8.45263		98.60032	0.00000	8.47324	98.52572		3.91	0.00	457,209,683.84	4,637	130,735.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,112.02000		1.11202	0.00000	1,032.76000	1.03276	1,112.020	5.31	0.79	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,739.83000		2.73983	0.00000	2,664.62000	2.66462	2,739.830	5.75	0.98	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.04000		0.00004	0.00000	0.13000	0.00013	0.040	5.78	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,016.04000		7.01604	0.00000	6,941.44000	6.94144	7,016.040	5.78	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		5.78	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.51085		100.43868	0.00000	8.53008	100.37239		3.65	0.00	571,897,843.92	5,694	44,836.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,364.10000		1.36410	0.00000	1,315.26000	1.31526	1,364.100	4.37	0.62	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,643.39000		2.64339	0.00000	2,585.61000	2.58561	2,643.390	4.65	0.83	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	17.32000		0.01732	0.00000	34.65000	0.03465	17.320	4.67	(0.02)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.57966		98.29965	0.00000	8.59872	98.23737		3.62	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.67421		100.10539	0.00000	8.69168	100.05151		3.38	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.78908		97.94041	0.00000	8.81332	97.87033		3.28	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		9.15204		98.58979	0.00000	9.17283	98.49096		6.22	0.00	379,274,922.13	3,847	94,183.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,437.22000		1.43722	0.00000	1,367.81000	1.36781	1,437.220	7.67	0.75	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,505.99000		3.50599	0.00000	3,412.17000	3.41217	3,505.990	8.64	0.96	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	0.87000		0.00087	0.00000	1.09000	0.00109	0.870	9.82	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.23402		96.26735	0.00000	9.25382	96.17621		6.26	0.00	606,195,502.95	6,297	43,350.00

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	9.40	Call	1,793.91	0000	1.79391	0.00000	1,762.75	0000	1.76275	1,793.910	6.54	0.59	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,423.96	0000	3.42396	0.00000	3,367.46	0000	3.36746	3,423.960	6.96	0.80	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	54.61	0000	0.05461	0.00000	56.92	0000	0.05692	54.610	7.82	(0.03)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.32503		98.05838	0.00000	9.34478		97.97051		6.03	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.42817		95.69998	0.00000	9.44685		95.61980		6.03	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.54387		97.46221	0.00000	9.56723		97.36571		5.71	0.00	0.00	0	0.00
R2032	On 31/03/2032	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
R2033	On 07/08/2025	Bond Future	0.00		9.35307		107.11319	0.00000	9.37392		106.99873		6.64	0.00	136,783,543.63	1,277	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.43937		104.06714	0.00000	9.45931		103.96086		6.38	0.00	56,404,389.88	542	1,276.00
R2033	On 05/02/2026	Bond Future	0.00		9.53410		106.00321	0.00000	9.55400		105.90035		6.21	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.64024		102.90707	0.00000	9.65917		102.81234		6.01	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.75760		104.80157	0.00000	9.78088		104.68899		5.78	0.00	0.00	0	0.00
R2033	On 31/03/2033	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
R2035	On 07/08/2025	Bond Future	0.00		9.95531		97.40782	0.00000	9.96618		97.34473		7.98	0.00	568,764,260.98	5,839	61,442.00
R2035	On 07/08/2025	Bond Future	9.98	Put	698.59	0000	0.69859	0.00000	747.38	0000	0.74738	698.590	8.45	(0.47)	(465,551.15)	100	100.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,195.85	0000	1.19585	0.00000	1,162.04	0000	1.16204	1,195.850	8.65	0.65	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	287.51	0000	0.28751	0.00000	308.53	0000	0.30853	287.510	8.88	(0.24)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	144.06	0000	0.14406	0.00000	156.95	0000	0.15695	144.060	9.16	(0.14)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	112.83	0000	0.11283	0.00000	123.60	0000	0.12360	112.830	9.26	(0.11)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	3,579.45	0000	3.57945	0.00000	3,521.62	0000	3.52162	3,579.450	9.59	0.95	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	7.21	0000	0.00721	0.00000	8.39	0000	0.00839	7.210	10.14	(0.01)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	0.58	0000	0.00058	0.00000	0.72	0000	0.00072	0.580	10.80	0.00	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	0.45	0000	0.00045	0.00000	0.56	0000	0.00056	0.450	10.86	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.05412		94.72082	0.00000	10.06382		94.66581		8.16	0.00	556,863,700.78	5,879	65,065.00
R2035	On 06/11/2025	Bond Future	9.77	Call	973.08	0000	0.97308	0.00000	991.71	0000	0.99171	973.080	7.91	0.36	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,307.92	0000	1.30792	0.00000	1,325.90	0000	1.32590	1,307.920	8.06	0.43	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,792.68	0000	1.79268	0.00000	1,807.32	0000	1.80732	1,792.680	8.25	0.52	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,474.10	0000	1.47410	0.00000	1,541.49	0000	1.54149	1,474.100	8.33	(0.44)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1,155.17	0000	1.15517	0.00000	1,216.71	0000	1.21671	1,155.170	8.51	(0.37)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,950.97	0000	2.95097	0.00000	2,952.49	0000	2.95249	2,950.970	8.64	0.68	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,068.28	0000	3.06828	0.00000	3,068.31	0000	3.06831	3,068.280	8.68	0.69	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	823.20	0000	0.82320	0.00000	875.43	0000	0.87543	823.200	8.75	(0.28)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,637.39	0000	3.63739	0.00000	3,630.40	0000	3.63040	3,637.390	8.85	0.75	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	600.14	0000	0.60014	0.00000	643.19	0000	0.64319	600.140	8.97	(0.22)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,224.81	0000	5.22481	0.00000	5,200.37	0000	5.20037	5,224.810	9.29	0.85	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,270.74	0000	5.27074	0.00000	5,245.94	0000	5.24594	5,270.740	9.30	0.86	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	147.19	0000	0.14719	0.00000	162.57	0000	0.16257	147.190	9.86	(0.06)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	141.63	0000	0.14163	0.00000	156.51	0000	0.15651	141.630	9.89	(0.06)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	92.21	0000	0.09221	0.00000	102.83	0000	0.10283	92.210	10.14	(0.04)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	53.27	0000	0.05327	0.00000	52.65	0000	0.05265	53.270	10.47	(0.03)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	49.23	0000	0.04923	0.00000	47.31	0000	0.04731	49.230	10.52	(0.02)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.16247		96.48330	0.00000	10.17171		96.43217		8.04	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,370.93	0000	2.37093	0.00000	2,384.91	0000	2.38491	2,370.930	8.21	0.52	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,246.45	0000	3.24645	0.00000	3,253.95	0000	3.25395	3,246.450	8.49	0.61	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,326.89	0000	1.32689	0.00000	1,379.27	0000	1.37927	1,326.890	8.73	(0.32)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,140.39	0000	5.14039	0.00000	5,132.79	0000	5.13279	5,140.390	9.01	0.76	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	733.61	0000	0.73361	0.00000	769.45	0000	0.76945	733.610	9.25	(0.19)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	126.26	0000	0.12626	0.00000	119.19	0000	0.11919	126.260	10.11	(0.04)	0.00	0	2,000.00

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
R2035	On 07/05/2026	Bond Future	0.00		10.27447		93.75233	0.00000	10.28244	93.70930		8.26		0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.39768		95.47917	0.00000	10.40878	95.42080		8.08		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		10.52248		86.97986	0.00000	10.52848	86.94414		8.98		0.00	2,419,257,826.04	27,814	131,610.00
R2037	On 07/08/2025	Bond Future	10.34	Call	371.39000		0.37139	0.00000	351.04000	0.35104	371.390	9.83	0.30	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	752.08000		0.75208	0.00000	724.93000	0.72493	752.080	10.06	0.48	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	906.13000		0.90613	0.00000	877.48000	0.87748	906.130	10.13	0.54	0.00		0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,223.47000		1.22347	0.00000	1,192.77000	1.19277	1,223.470	10.25	0.64	0.00		0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,880.00000		2.88000	0.00000	2,846.03000	2.84603	2,880.000	10.75	0.90	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	68.54000		0.06854	0.00000	70.00000	0.07000	68.540	10.84	(0.07)	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	8.37000		0.00837	0.00000	8.79000	0.00879	8.370	11.32	(0.01)	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,294.60000		5.29460	0.00000	5,259.25000	5.25925	5,294.600	11.36	0.99	0.00		0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	6.88000		0.00688	0.00000	7.25000	0.00725	6.880	11.36	(0.01)	0.00		0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	0.47000		0.00047	0.00000	0.57000	0.00057	0.470	11.76	0.00	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	0.43000		0.00043	0.00000	0.53000	0.00053	0.430	11.76	0.00	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.02000		0.00002	0.00000	0.04000	0.00004	0.020	11.76	0.00	0.00		0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.62679		88.60151	0.00000	10.63155	88.57371		8.84	0.00	1,867,719,830.80	21,080	49,088.00	
R2037	On 06/11/2025	Bond Future	10.50	Call	1,510.54000		1.51054	0.00000	1,448.26000	1.44826	1,510.540	9.50	0.45	0.00		0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,211.20000		3.21120	0.00000	3,151.13000	3.15113	3,211.200	10.16	0.68	0.00		0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	132.52000		0.13252	0.00000	136.75000	0.13675	132.520	11.43	(0.05)	0.00		0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.73978		85.99168	0.00000	10.74393	85.96794		9.14	0.00	0.00		0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,289.16000		2.28916	0.00000	2,232.88000	2.23288	2,289.160	9.92	0.48	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,074.06000		3.07406	0.00000	3,018.02000	3.01802	3,074.060	10.22	0.57	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,310.87000		1.31087	0.00000	1,286.70000	1.28670	1,310.870	10.77	(0.29)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	4,918.44000		4.91844	0.00000	4,871.28000	4.87128	4,918.440	10.81	0.72	0.00		0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	742.65000		0.74265	0.00000	727.06000	0.72706	742.650	11.36	(0.18)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	422.18000		0.42218	0.00000	452.14000	0.45214	422.180	11.52	(0.11)	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	199.49000		0.19949	0.00000	241.40000	0.24140	199.490	11.52	(0.06)	0.00		0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.86626		87.57095	0.00000	10.86909	87.55511		9.04	0.00	0.00		0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,359.15000		3.35915	0.00000	3,241.13000	3.24113	3,359.150	10.00	0.54	0.00		0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	732.88000		0.73288	0.00000	756.92000	0.75692	732.880	11.08	(0.15)	0.00		0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.00515		84.92389	0.00000	11.01054	84.89443		9.37	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		10.59886		105.85263	0.00000	10.60488	105.81067		8.87	0.00	13,443,284.01		127	6,386.00
R2038	On 06/11/2025	Bond Future	0.00		10.71078		102.34184	0.00000	10.71556	102.30921		8.98	0.00	12,997,413.68		127	127.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,105.65000		3.10565	0.00000	3,140.38000	3.14038	3,105.650	9.29	0.65	0.00		0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	102.59000		0.10259	0.00000	114.72000	0.11472	102.590	11.09	(0.04)	0.00		0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.82992		104.24574	0.00000	10.83410	104.21781		8.94	0.00	0.00		0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.95837		100.67572	0.00000	10.96121	100.65717		8.88	0.00	0.00		0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.09589		102.52867	0.00000	11.10134	102.49389		8.86	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		11.00911		85.90838	0.00000	10.99504	85.99825		9.91	0.00	12,370,806.72		144	68,064.00
R2040	On 07/08/2025	Bond Future	10.80	Call	357.86000		0.35786	0.00000	366.88000	0.36688	357.860	10.78	0.27	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	574.90000		0.57490	0.00000	591.81000	0.59181	574.900	10.94	0.38	0.00		0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	431.14000		0.43114	0.00000	391.07000	0.39107	431.140	11.42	(0.29)	0.00		0	680.00

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 07/08/2025	Bond Future	11.40	Call	2,617.26	0.0000	2.61726	0.00000	2,686.77	0.00000	2,617.260	11.73	0.86	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	5.79	0.00000	0.00579	0.00000	4.87	0.00487	5.790	12.63	(0.01)	0.00		0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.12093	87.51011	0.00000	11.10499	87.61013			9.78	0.00	7,525,869.46		86	11,995.00
R2040	On 05/02/2026	Bond Future	0.00		11.24132	84.62946	0.00000	11.22404	84.73583			10.18	0.00	0.00		0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	4,977.02	0.00000	4.97702	0.00000	4,993.22	4.99322	4,977.020	11.93	0.70	0.00		0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	240.39	0.00000	0.24039	0.00000	269.72	0.26972	240.390	12.83	(0.07)	0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.37390	86.18352	0.00000	11.35458	86.30011			10.08	0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,566.72	0.00000	1.56672	0.00000	1,501.25	1.50125	1,566.720	10.30	0.32	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,630.25	0.00000	2.63025	0.00000	2,539.82	2.53982	2,630.250	10.78	0.45	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,562.00	0.00000	2.56200	0.00000	2,369.69	2.36969	2,562.000	11.48	(0.39)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,973.23	0.00000	1.97323	0.00000	1,803.55	1.80355	1,973.230	11.84	(0.32)	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,678.88	0.00000	1.67888	0.00000	1,524.13	1.52413	1,678.880	12.06	(0.28)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,280.85	0.00000	1.28085	0.00000	1,157.02	1.15702	1,280.850	12.38	(0.22)	0.00		0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.51845	83.26011	0.00000	11.50057	83.36569			10.52	0.00	0.00		0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0.00000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00		0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.29919	80.68071	0.00000	11.28011	80.80435			10.88	0.00	140,061,712.56		1,736	19,709.00
R2044	On 07/08/2025	Bond Future	10.63	Call	13.98	0.00000	0.01398	0.00000	13.26	0.01326	13.980	11.10	0.02	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	926.96	0.00000	0.92696	0.00000	964.43	0.96443	926.960	12.27	0.51	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	87.23	0.00000	0.08723	0.00000	71.37	0.07137	87.230	13.20	(0.08)	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	12.53	0.00000	0.01253	0.00000	9.63	0.00963	12.530	13.78	(0.01)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.41132	82.18492	0.00000	11.39030	82.31888			10.74	0.00	142,344,281.44		1,732	105,081.00
R2044	On 06/11/2025	Bond Future	11.25	Call	1,623.07	0.00000	1.62307	0.00000	1,588.63	1.58863	1,623.070	11.55	0.43	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,309.28	0.00000	1.30928	0.00000	1,179.93	1.17993	1,309.280	12.36	(0.34)	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	893.76	0.00000	0.89376	0.00000	791.74	0.79174	893.760	12.75	(0.25)	0.00		0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	653.01	0.00000	0.65301	0.00000	571.12	0.57112	653.010	13.06	(0.19)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	603.16	0.00000	0.60316	0.00000	525.95	0.52595	603.160	13.14	(0.18)	0.00		0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.53151	79.33042	0.00000	11.50903	79.47112			11.21	0.00	0.00		0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.66264	80.78711	0.00000	11.63805	80.93816			11.12	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.80493	77.88951	0.00000	11.78143	78.03091			11.65	0.00	0.00		0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0.00000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00		0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.28356	83.34742	0.00000	11.26440	83.47594			11.09	0.00	352,226,196.92		4,226	37,949.00
R2048	On 06/11/2025	Bond Future	0.00		11.39473	80.46172	0.00000	11.37368	80.60056			11.54	0.00	340,031,228.72		4,226	218,072.00
R2048	On 05/02/2026	Bond Future	0.00		11.51372	81.95885	0.00000	11.49124	82.10444			11.44	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.63386	79.02421	0.00000	11.60936	79.18009			11.98	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.76285	80.47929	0.00000	11.73938	80.62575			11.80	0.00	0.00		0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	0.00000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00		0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.21327	107.71664	0.00000	11.18905	107.92890			11.07	0.00	0.00		0	22,750.00
R2053	On 06/11/2025	Bond Future	0.00		11.32151	103.86236	0.00000	11.29520	104.08889			11.49	0.00	0.00		0	23,170.00
R2053	On 05/02/2026	Bond Future	0.00		11.43517	105.79450	0.00000	11.40724	106.03064			11.56	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.55570	101.87574	0.00000	11.52549	102.12631			11.63	0.00	0.00		0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.68310	103.75053	0.00000	11.65370	103.98952			11.73	0.00	0.00		0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	0.00000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00		0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.24528	76.75357	0.00000	10.25617	76.69630			9.20	0.00	0.00		0	9,813.00
R209	On 06/11/2025	Bond Future	0.00		10.34074	75.03263	0.00000	10.35060	74.98172			9.43	0.00	0.00		0	7,867.00
R209	On 05/02/2026	Bond Future	0.00		10.44273	76.42865	0.00000	10.45221	76.38062			9.33	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.55300	74.68133	0.00000	10.56138	74.63971			9.60	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.67168	76.05666	0.00000	10.68278	76.00267			9.49	0.00	0.00		0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	93.75	0.00000	6.25	93.75	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
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		250.15974	250.15974	0.00000	250.35051	250.35051			0.00	0.00	0.00	0	123.00
R210	On	06/11/2025	Bond Future	0.00		251.46141	251.46141	0.00000	251.68012	251.68012			0.00	0.00	0.00	0	1,174.00
R210	On	05/02/2026	Bond Future	0.00		256.20072	256.20072	0.00000	256.43669	256.43669			0.00	0.00	0.00	0	0.00
R210	On	07/05/2026	Bond Future	0.00		257.48942	257.48942	0.00000	257.75392	257.75392			0.00	0.00	0.00	0	0.00
R210	On	06/08/2026	Bond Future	0.00		262.29507	262.29507	0.00000	262.52594	262.52594			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		8.81442	95.29877	0.00000	8.83507	95.21400		5.54	0.00	380,718,586.15		3,995	21,010.00
R213	On	06/11/2025	Bond Future	0.00		8.88917	93.52381	0.00000	8.90871	93.44657		5.49	0.00	373,627,620.95		3,995	81,901.00
R213	On	05/02/2026	Bond Future	0.00		8.97513	95.26411	0.00000	8.99459	95.19029		5.23	0.00	0.00		0	0.00
R213	On	07/05/2026	Bond Future	0.00		9.06777	93.46257	0.00000	9.08598	93.39635		5.12	0.00	0.00		0	0.00
R213	On	06/08/2026	Bond Future	0.00		9.17491	95.18468	0.00000	9.19844	95.10298		4.83	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		10.98709	69.80558	0.00000	10.97793	69.85604		10.79	0.00	0.00		0	6,095.00
R214	On	06/11/2025	Bond Future	0.00		11.09199	67.80906	0.00000	11.08130	67.86707		11.16	0.00	0.00		0	31,589.00
R214	On	05/02/2026	Bond Future	0.00		11.20440	69.07076	0.00000	11.19267	69.13337		11.07	0.00	0.00		0	0.00
R214	On	07/05/2026	Bond Future	0.00		11.31830	67.04134	0.00000	11.30494	67.11154		11.53	0.00	0.00		0	0.00
R214	On	06/08/2026	Bond Future	0.00		11.44070	68.27611	0.00000	11.42887	68.33720		11.49	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 :													18,583,399,219.92		135,780		1,756,336.00
Grand Total:													18,583,399,219.92		135,780		1,756,336.00