

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2025

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		1,156.03200		1,156.03200	0.00000	1,156.16300	1,156.16300		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,177.59200		1,177.59200	0.00000	1,177.71900	1,177.71900		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,199.51600		1,199.51600	0.00000	1,199.63700	1,199.63700		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,221.58500		1,221.58500	0.00000	1,221.70000	1,221.70000		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,243.89500		1,243.89500	0.00000	1,244.00200	1,244.00200		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,390.39900		1,390.39900	0.00000	1,393.74300	1,393.74300		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,416.33000		1,416.33000	0.00000	1,419.72800	1,419.72800		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,442.69800		1,442.69800	0.00000	1,446.15100	1,446.15100		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,469.24200		1,469.24200	0.00000	1,472.74700	1,472.74700		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,496.07400		1,496.07400	0.00000	1,499.63200	1,499.63200		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,179.91800		1,179.91800	0.00000	1,182.14400	1,182.14400		0.00		0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,201.92400		1,201.92400	0.00000	1,204.18400	1,204.18400		0.00		0.00	0.00	0	15.00
ALBI	On 05/02/2026	Index Future	0.00		1,224.30000		1,224.30000	0.00000	1,226.59500	1,226.59500		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,246.82600		1,246.82600	0.00000	1,249.15400	1,249.15400		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,269.59600		1,269.59600	0.00000	1,271.95700	1,271.95700		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		10.64609		86.25643	0.00000	10.60203	86.46566		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.77922		84.09167	0.00000	10.73316	84.30469		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.92642		85.67647	0.00000	10.87819	85.89331		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.08270		83.47562	0.00000	11.03220	83.69622		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.25328		85.03175	0.00000	11.20029	85.25627		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		11.56544		80.05038	0.00000	11.52142	80.31633		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.69162		77.29778	0.00000	11.64596	77.56858		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.82337		78.75410	0.00000	11.77602	79.02979		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.96611		75.95438	0.00000	11.91693	76.23503		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.11496		77.36869	0.00000	12.06390	77.65429		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		1,161.97600		1,161.97600	0.00000	1,164.11000	1,164.11000		0.00		0.00	5,821,499,760.00	501	27.00
GOVI	On 06/11/2025	GOVI	0.00		1,183.64700		1,183.64700	0.00000	1,185.81400	1,185.81400		0.00		0.00	5,894,562,060.00	498	582.00
GOVI	On 05/02/2026	GOVI	0.00		1,205.68300		1,205.68300	0.00000	1,207.88300	1,207.88300		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,227.86600		1,227.86600	0.00000	1,230.09800	1,230.09800		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,250.29000		1,250.29000	0.00000	1,252.55300	1,252.55300		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		138.67273		138.67273	0.00000	138.69477	138.69477		0.00		0.00	0.00	0	4,314.00
I2029	On 06/11/2025	Bond Future	0.00		139.85517		139.85517	0.00000	139.87732	139.87732		0.00		0.00	0.00	0	1,331.00
I2029	On 05/02/2026	Bond Future	0.00		142.49140		142.49140	0.00000	142.51368	142.51368		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.68303		143.68303	0.00000	143.70563	143.70563		0.00		0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.36549		146.36549	0.00000	146.38815	146.38815		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
I2029	On 31/03/2029	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
I2031	On 07/08/2025	Bond Future	0.00		107.39631	107.39631	0.00000	107.39394	107.39394			1.45		0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.42546	109.42546	0.00000	109.42280	109.42280			1.18		0.00	0.00	0	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.10236	109.10236	0.00000	109.09977	109.09977			0.91		0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.13289	111.13289	0.00000	111.12995	111.12995			0.63		0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.78181	110.78181	0.00000	110.77941	110.77941			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		130.06536	130.06536	0.00000	130.06176	130.06176			0.00		0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.98445	130.98445	0.00000	130.98046	130.98046			0.00		0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.45354	133.45354	0.00000	133.44920	133.44920			0.00		0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.37489	134.37489	0.00000	134.37045	134.37045			0.00		0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.88371	136.88371	0.00000	136.87875	136.87875			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		138.58100	138.58100	0.00000	137.85927	137.85927			0.00		0.00	0.00	0	1,020.00
I2038	On 06/11/2025	Bond Future	0.00		141.19937	141.19937	0.00000	140.46373	140.46373			0.00		0.00	0.00	0	1,528.00
I2038	On 05/02/2026	Bond Future	0.00		141.69494	141.69494	0.00000	140.94553	140.94553			0.00		0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.33264	144.33264	0.00000	143.56878	143.56878			0.00		0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.82504	144.82504	0.00000	144.04748	144.04748			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		118.36776	118.36776	0.00000	118.27863	118.27863			0.00		0.00	0.00	0	4,963.00
I2046	On 06/11/2025	Bond Future	0.00		118.34521	118.34521	0.00000	118.25418	118.25418			0.00		0.00	0.00	0	19,493.00
I2046	On 05/02/2026	Bond Future	0.00		120.57592	120.57592	0.00000	120.48290	120.48290			0.00		0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		120.52404	120.52404	0.00000	120.42945	120.42945			0.00		0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		122.77322	122.77322	0.00000	122.67644	122.67644			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		116.85357	116.85357	0.00000	116.84975	116.84975			0.00		0.00	0.00	0	4,295.00
I2050	On 06/11/2025	Bond Future	0.00		119.06127	119.06127	0.00000	119.05735	119.05735			0.00		0.00	0.00	0	16,609.00
I2050	On 05/02/2026	Bond Future	0.00		118.89260	118.89260	0.00000	118.88857	118.88857			0.00		0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		121.10568	121.10568	0.00000	121.10139	121.10139			0.00		0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		120.91202	120.91202	0.00000	120.90798	120.90798			0.00		0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		379.17800	379.17800	0.00000	378.95300	378.95300			0.00		0.00	0.00	0	234.00
IGOV	On 06/11/2025	Index Future	0.00		386.34400	386.34400	0.00000	386.11200	386.11200			0.00		0.00	0.00	0	520.00
IGOV	On 05/02/2026	Index Future	0.00		393.62800	393.62800	0.00000	393.39000	393.39000			0.00		0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		400.96100	400.96100	0.00000	400.71500	400.71500			0.00		0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		408.37200	408.37200	0.00000	408.11800	408.11800			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

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 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000			0.00	0.00	0.00	0.00	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	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00		8.34000	91.66000	0.00000	8.34000	91.66000			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000	91.60000	0.00000	8.40000	91.60000			0.00	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		7.75735	104.94297	0.00000	7.77861	104.91536			0.82	0.00	220,380,237.00		2,100	160,655.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,875.76000	1.87576	0.00000	1,848.15000	1.84815	1,875.760		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		7.80225	106.89976	0.00000	7.82880	106.87143			0.80	0.00	240,524,460.00		2,250	20,058.00
R186	On 05/02/2026	Bond Future	0.00		7.88546	103.58404	0.00000	7.92039	103.55497			0.78	0.00	0.00		0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.08602	105.48719	0.00000	8.13641	105.45730			0.62	0.00	0.00		0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.52684	102.12466	0.00000	8.61326	102.09393			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		267.51420	267.51420	0.00000	268.63807	268.63807			0.00	0.00	0.00		0	320.00
R202	On 06/11/2025	Bond Future	0.00		272.56847	272.56847	0.00000	273.71310	273.71310			0.00	0.00	0.00		0	780.00
R202	On 05/02/2026	Bond Future	0.00		272.37058	272.37058	0.00000	273.53663	273.53663			0.00	0.00	0.00		0	0.00
R202	On 07/05/2026	Bond Future	0.00		277.44102	277.44102	0.00000	278.62814	278.62814			0.00	0.00	0.00		0	0.00
R202	On 06/08/2026	Bond Future	0.00		277.19227	277.19227	0.00000	278.40228	278.40228			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		8.45699	98.58453	0.00000	8.45263	98.60032			3.91	0.00	8,971,192.23		91	130,706.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,072.21000	1.07221	0.00000	1,112.02000	1.11202	1,072.210		5.31	0.80	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,720.35000	2.72035	0.00000	2,739.83000	2.73983	2,720.350		5.75	0.99	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.01000	0.00001	0.00000	0.04000	0.00004	0.010		5.78	0.00	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,000.25000	7.00025	0.00000	7,016.04000	7.01604	7,000.250		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		8.51547	100.42275	0.00000	8.51085	100.43868			3.65	0.00	305,686,851.00		3,044	47,880.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,341.67000	1.34167	0.00000	1,364.10000	1.36410	1,341.670		4.37	0.62	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,621.33000	2.62133	0.00000	2,643.39000	2.64339	2,621.330		4.65	0.83	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	16.06000	0.01606	0.00000	17.32000	0.01732	16.060		4.67	(0.02)	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.58456	98.28363	0.00000	8.57966	98.29965			3.62	0.00	0.00		0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.67940	100.08938	0.00000	8.67421	100.10539			3.38	0.00	0.00		0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.79463	97.92436	0.00000	8.78908	97.94041			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		9.15623	98.56986	0.00000	9.15204	98.58979			6.22	0.00	0.00		0	91,754.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,378.84000	1.37884	0.00000	1,437.22000	1.43722	1,378.840		7.67	0.76	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,475.53000	3.47553	0.00000	3,505.99000	3.50599	3,475.530		8.64	0.97	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	0.33000	0.00033	0.00000	0.87000	0.00087	0.330		9.82	0.00	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.23839	96.24723	0.00000	9.23402	96.26735			6.26	0.00	333,015,415.80		3,460	44,925.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,763.64000	1.76364	0.00000	1,793.91000	1.79391	1,763.640		6.54	0.59	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,393.82000	3.39382	0.00000	3,423.96000	3.42396	3,393.820		6.96	0.80	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	51.18000	0.05118	0.00000	54.61000	0.05461	51.180		7.82	(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		9.32959		98.03808	0.00000	9.32503	98.05838			6.03	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.43293		95.67954	0.00000	9.42817	95.69998			6.03	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.54883		97.44171	0.00000	9.54387	97.46221			5.71	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		9.35721		107.09045	0.00000	9.35307	107.11319			6.64	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.44368		104.04415	0.00000	9.43937	104.06714			6.38	0.00	21,641,183.20	208	1,484.00
R2033	On 05/02/2026	Bond Future	0.00		9.53858		105.98004	0.00000	9.53410	106.00321			6.21	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.64490		102.88374	0.00000	9.64024	102.90707			6.01	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.76245		104.77810	0.00000	9.75760	104.80157			5.78	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		9.98959		97.20907	0.00000	9.95531	97.40782			7.98	0.00	0.00	0	61,442.00
R2035	On 07/08/2025	Bond Future	9.98	Put	735.53000		0.73553	0.00000	698.59000	0.69859	735.530		8.45	(0.51)	0.00	0	100.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,012.26000		1.01226	0.00000	1,195.85000	1.19585	1,012.260		8.65	0.62	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	286.68000		0.28668	0.00000	287.51000	0.28751	286.680		8.88	(0.25)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	135.55000		0.13555	0.00000	144.06000	0.14406	135.550		9.16	(0.14)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	103.75000		0.10375	0.00000	112.83000	0.11283	103.750		9.26	(0.11)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	3,373.34000		3.37334	0.00000	3,579.45000	3.57945	3,373.340		9.59	0.96	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	4.83000		0.00483	0.00000	7.21000	0.00721	4.830		10.14	(0.01)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	0.28000		0.00028	0.00000	0.58000	0.00058	0.280		10.80	0.00	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	0.21000		0.00021	0.00000	0.45000	0.00045	0.210		10.86	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.08982		94.51856	0.00000	10.05412	94.72082			8.16	0.00	94,518,560.00	1,000	65,335.00
R2035	On 06/11/2025	Bond Future	9.77	Call	882.45000		0.88245	0.00000	973.08000	0.97308	882.450		7.91	0.34	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,200.27000		1.20027	0.00000	1,307.92000	1.30792	1,200.270		8.06	0.41	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,665.51000		1.66551	0.00000	1,792.68000	1.79268	1,665.510		8.25	0.50	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,541.75000		1.54175	0.00000	1,474.10000	1.47410	1,541.750		8.33	(0.46)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1,208.33000		1.20833	0.00000	1,155.17000	1.15517	1,208.330		8.51	(0.38)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,792.62000		2.79262	0.00000	2,950.97000	2.95097	2,792.620		8.64	0.67	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	2,907.61000		2.90761	0.00000	3,068.28000	3.06828	2,907.610		8.68	0.68	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	860.43000		0.86043	0.00000	823.20000	0.82320	860.430		8.75	(0.30)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,467.07000		3.46707	0.00000	3,637.39000	3.63739	3,467.070		8.85	0.74	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	626.30000		0.62630	0.00000	600.14000	0.60014	626.300		8.97	(0.23)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,037.47000		5.03747	0.00000	5,224.81000	5.22481	5,037.470		9.29	0.85	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,083.06000		5.08306	0.00000	5,270.74000	5.27074	5,083.060		9.30	0.85	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	151.50000		0.15150	0.00000	147.19000	0.14719	151.500		9.86	(0.07)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	145.70000		0.14570	0.00000	141.63000	0.14163	145.700		9.89	(0.06)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	94.30000		0.09430	0.00000	92.21000	0.09221	94.300		10.14	(0.04)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	54.01000		0.05401	0.00000	53.27000	0.05327	54.010		10.47	(0.03)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	49.85000		0.04985	0.00000	49.23000	0.04923	49.850		10.52	(0.02)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.19971		96.27747	0.00000	10.16247	96.48330			8.04	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,248.88000		2.24888	0.00000	2,370.93000	2.37093	2,248.880		8.21	0.50	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,104.42000		3.10442	0.00000	3,246.45000	3.24645	3,104.420		8.49	0.60	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,376.35000		1.37635	0.00000	1,326.89000	1.32689	1,376.350		8.73	(0.33)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	4,970.43000		4.97043	0.00000	5,140.39000	5.14039	4,970.430		9.01	0.75	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	760.43000		0.76043	0.00000	733.61000	0.73361	760.430		9.25	(0.20)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	130.10000		0.13010	0.00000	126.26000	0.12626	130.100		10.11	(0.04)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.31329		93.54298	0.00000	10.27447	93.75233			8.26	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.43823		95.26619	0.00000	10.39768	95.47917			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

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	0.00		10.57170		86.68744	0.00000	10.52248	86.97986		8.98	0.00	0.00		0	131,610.00
R2037	On 07/08/2025	Bond Future	10.34	Call	243.41000		0.24341	0.00000	371.39000	0.37139	243.410	9.83	0.23	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	558.23000		0.55823	0.00000	752.08000	0.75208	558.230	10.06	0.41	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	693.67000		0.69367	0.00000	906.13000	0.90613	693.670	10.13	0.48	0.00		0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	982.11000		0.98211	0.00000	1,223.47000	1.22347	982.110	10.25	0.59	0.00		0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,586.85000		2.58685	0.00000	2,880.00000	2.88000	2,586.850	10.75	0.90	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	65.96000		0.06596	0.00000	68.54000	0.06854	65.960	10.84	(0.07)	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	6.53000		0.00653	0.00000	8.37000	0.00837	6.530	11.32	(0.01)	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,000.55000		5.00055	0.00000	5,294.60000	5.29460	5,000.550	11.36	0.99	0.00		0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	5.25000		0.00525	0.00000	6.88000	0.00688	5.250	11.36	(0.01)	0.00		0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	0.26000		0.00026	0.00000	0.47000	0.00047	0.260	11.76	0.00	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	0.24000		0.00024	0.00000	0.43000	0.00043	0.240	11.76	0.00	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.01000		0.00001	0.00000	0.02000	0.00002	0.010	11.76	0.00	0.00		0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.67788		88.30379	0.00000	10.62679	88.60151		8.84	0.00	48,213,869.34		546	49,634.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,356.66000		1.35666	0.00000	1,510.54000	1.51054	1,356.660	9.50	0.42	0.00		0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,987.55000		2.98755	0.00000	3,211.20000	3.21120	2,987.550	10.16	0.66	0.00		0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	140.72000		0.14072	0.00000	132.52000	0.13252	140.720	11.43	(0.06)	0.00		0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.79289		85.68860	0.00000	10.73978	85.99168		9.14	0.00	0.00		0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,127.11000		2.12711	0.00000	2,289.16000	2.28916	2,127.110	9.92	0.46	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,884.69000		2.88469	0.00000	3,074.06000	3.07406	2,884.690	10.22	0.55	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,383.36000		1.38336	0.00000	1,310.87000	1.31087	1,383.360	10.77	(0.30)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	4,684.88000		4.68488	0.00000	4,918.44000	4.91844	4,684.880	10.81	0.71	0.00		0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	784.46000		0.78446	0.00000	742.65000	0.74265	784.460	11.36	(0.19)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	446.81000		0.44681	0.00000	422.18000	0.42218	446.810	11.52	(0.12)	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	211.70000		0.21170	0.00000	199.49000	0.19949	211.700	11.52	(0.06)	0.00		0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.92149		87.26253	0.00000	10.86626	87.57095		9.04	0.00	0.00		0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,178.56000		3.17856	0.00000	3,359.15000	3.35915	3,178.560	10.00	0.53	0.00		0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	770.90000		0.77090	0.00000	732.88000	0.73288	770.900	11.08	(0.16)	0.00		0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.06269		84.61007	0.00000	11.00515	84.92389		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		10.63295		105.61533	0.00000	10.59886	105.85263		8.87	0.00	0.00		0	6,386.00
R2038	On 06/11/2025	Bond Future	0.00		10.74622		102.10026	0.00000	10.71078	102.34184		8.98	0.00	0.00		0	127.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,924.76000		2.92476	0.00000	3,105.65000	3.10565	2,924.760	9.29	0.63	0.00		0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	104.96000		0.10496	0.00000	102.59000	0.10259	104.960	11.09	(0.04)	0.00		0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.86677		103.99990	0.00000	10.82992	104.24574		8.94	0.00	0.00		0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.99671		100.42566	0.00000	10.95837	100.67572		8.88	0.00	0.00		0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.13581		102.27432	0.00000	11.09589	102.52867		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		11.05823		85.59576	0.00000	11.00911	85.90838		9.91	0.00	171,191.52		2	68,062.00
R2040	On 07/08/2025	Bond Future	10.80	Call	230.41000		0.23041	0.00000	357.86000	0.35786	230.410	10.78	0.21	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	403.08000		0.40308	0.00000	574.90000	0.57490	403.080	10.94	0.31	0.00		0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	465.34000		0.46534	0.00000	431.14000	0.43114	465.340	11.42	(0.33)	0.00		0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	2,308.70000		2.30870	0.00000	2,617.26000	2.61726	2,308.700	11.73	0.84	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	4.25000		0.00425	0.00000	5.79000	0.00579	4.250	12.63	(0.01)	0.00		0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.17184		87.19182	0.00000	11.12093	87.51011		9.78	0.00	5,493,084.66		63	11,995.00
R2040	On 05/02/2026	Bond Future	0.00		11.29417		84.30537	0.00000	11.24132	84.62946		10.18	0.00	0.00		0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	4,733.96000		4.73396	0.00000	4,977.02000	4.97702	4,733.960	11.93	0.68	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	Contracts	Traded	Open Interest	
R2040	On 05/02/2026	Bond Future	13.23	Put	254.42	000	0.25442	0.00000	240.39	000	0.24039	254.420	12.83	(0.07)	0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.42876		85.85374	0.00000	11.37390		86.18352		10.08	0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,449.81	000	1.44981	0.00000	1,566.72	000	1.56672	1,449.810	10.30	0.30	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,469.12	000	2.46912	0.00000	2,630.25	000	2.63025	2,469.120	10.78	0.43	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,674.67	000	2.67467	0.00000	2,562.00	000	2.56200	2,674.670	11.48	(0.40)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	2,062.48	000	2.06248	0.00000	1,973.23	000	1.97323	2,062.480	11.84	(0.33)	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,755.75	000	1.75575	0.00000	1,678.88	000	1.67888	1,755.750	12.06	(0.29)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,340.51	000	1.34051	0.00000	1,280.85	000	1.28085	1,340.510	12.38	(0.23)	0.00		0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.57551		82.92451	0.00000	11.51845		83.26011		10.52	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		11.34830		80.36388	0.00000	11.29919		80.68071		10.88	0.00	341,787,581.64		4,253	19,706.00
R2044	On 07/08/2025	Bond Future	10.63	Call	4.77	000	0.00477	0.00000	13.98	000	0.01398	4.770	11.10	0.01	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	703.79	000	0.70379	0.00000	926.96	000	0.92696	703.790	12.27	0.45	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	83.63	000	0.08363	0.00000	87.23	000	0.08723	83.630	13.20	(0.08)	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	9.90	000	0.00990	0.00000	12.53	000	0.01253	9.900	13.78	(0.01)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.46217		81.86232	0.00000	11.41132		82.18492		10.74	0.00	366,743,193.60		4,480	109,561.00
R2044	On 06/11/2025	Bond Future	11.25	Call	1,459.25	000	1.45925	0.00000	1,623.07	000	1.62307	1,459.250	11.55	0.41	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,393.63	000	1.39363	0.00000	1,309.28	000	1.30928	1,393.630	12.36	(0.36)	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	951.60	000	0.95160	0.00000	893.76	000	0.89376	951.600	12.75	(0.27)	0.00		0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	694.76	000	0.69476	0.00000	653.01	000	0.65301	694.760	13.06	(0.21)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	641.53	000	0.64153	0.00000	603.16	000	0.60316	641.530	13.14	(0.19)	0.00		0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.58424		79.00196	0.00000	11.53151		79.33042		11.21	0.00	0.00		0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.71732		80.45286	0.00000	11.66264		80.78711		11.12	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.86175		77.54931	0.00000	11.80493		77.88951		11.65	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		11.34282		82.95214	0.00000	11.28356		83.34742		11.09	0.00	0.00		0	37,949.00
R2048	On 06/11/2025	Bond Future	0.00		11.45612		80.05916	0.00000	11.39473		80.46172		11.54	0.00	0.00		0	218,072.00
R2048	On 05/02/2026	Bond Future	0.00		11.57739		81.54897	0.00000	11.51372		81.95885		11.44	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.69984		78.60702	0.00000	11.63386		79.02421		11.98	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.83133		80.05464	0.00000	11.76285		80.47929		11.80	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		11.25240		107.37536	0.00000	11.21327		107.71664		11.07	0.00	0.00		0	22,750.00
R2053	On 06/11/2025	Bond Future	0.00		11.36207		103.51486	0.00000	11.32151		103.86236		11.49	0.00	0.00		0	23,170.00
R2053	On 05/02/2026	Bond Future	0.00		11.47723		105.44074	0.00000	11.43517		105.79450		11.56	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.59933		101.51582	0.00000	11.55570		101.87574		11.63	0.00	0.00		0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.72840		103.38427	0.00000	11.68310		103.75053		11.73	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		10.28961		76.52082	0.00000	10.24528		76.75357		9.20	0.00	0.00		0	9,813.00
R209	On 06/11/2025	Bond Future	0.00		10.38670		74.79571	0.00000	10.34074		75.03263		9.43	0.00	0.00		0	7,867.00
R209	On 05/02/2026	Bond Future	0.00		10.49042		76.18745	0.00000	10.44273		76.42865		9.33	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.60250		74.43594	0.00000	10.55300		74.68133		9.60	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.72312		75.80692	0.00000	10.67168		76.05666		9.49	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		250.44807		250.44807	0.00000	250.15974		250.15974		0.00	0.00	0.00		0	123.00

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		251.75551	251.75551	0.00000	251.46141	251.46141		0.00	0.00	0.00	0	1,174.00
R210	On 05/02/2026	Bond Future	0.00		256.50096	256.50096	0.00000	256.20072	256.20072		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		257.79526	257.79526	0.00000	257.48942	257.48942		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		262.60736	262.60736	0.00000	262.29507	262.29507		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		8.81875	95.28098	0.00000	8.81442	95.29877		5.54	0.00	0.00	0	21,010.00
R213	On 06/11/2025	Bond Future	0.00		8.89370	93.50589	0.00000	8.88917	93.52381		5.49	0.00	183,084,532.62	1,958	81,901.00
R213	On 05/02/2026	Bond Future	0.00		8.97989	95.24605	0.00000	8.97513	95.26411		5.23	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.07276	93.44442	0.00000	9.06777	93.46257		5.12	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.18016	95.16644	0.00000	9.17491	95.18468		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		11.03130	69.56282	0.00000	10.98709	69.80558		10.79	0.00	0.00	0	6,095.00
R214	On 06/11/2025	Bond Future	0.00		11.13770	67.56186	0.00000	11.09199	67.80906		11.16	0.00	0.00	0	31,589.00
R214	On 05/02/2026	Bond Future	0.00		11.25170	68.81913	0.00000	11.20440	69.07076		11.07	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.36721	66.78528	0.00000	11.31830	67.04134		11.53	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.49135	68.01549	0.00000	11.44070	68.27611		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 :											13,886,293,172.61		24,454 1,766,243.00		
Grand Total:											13,886,293,172.61		24,454 1,766,243.00		