

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/07/2025

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		1,163.35600		1,163.35600	0.00000	1,161.18000	1,161.18000		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,185.05700		1,185.05700	0.00000	1,182.83800	1,182.83800		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,207.12400		1,207.12400	0.00000	1,204.86200	1,204.86200		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,229.34000		1,229.34000	0.00000	1,227.03300	1,227.03300		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,251.79700		1,251.79700	0.00000	1,249.44500	1,249.44500		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,406.88800		1,406.88800	0.00000	1,402.63500	1,402.63500		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,433.13200		1,433.13200	0.00000	1,428.79700	1,428.79700		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,459.81900		1,459.81900	0.00000	1,455.40000	1,455.40000		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,486.68500		1,486.68500	0.00000	1,482.18100	1,482.18100		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,513.84300		1,513.84300	0.00000	1,509.25400	1,509.25400		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,193.32800		1,193.32800	0.00000	1,189.92000	1,189.92000		0.00		0.00	11,933,280.00	1	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,215.58800		1,215.58800	0.00000	1,212.11400	1,212.11400		0.00		0.00	0.00	0	15.00
ALBI	On 05/02/2026	Index Future	0.00		1,238.22300		1,238.22300	0.00000	1,234.68300	1,234.68300		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,261.01200		1,261.01200	0.00000	1,257.40300	1,257.40300		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,284.04700		1,284.04700	0.00000	1,280.36900	1,280.36900		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		10.44413		87.22103	0.00000	10.49338	86.98449		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.56782		85.07512	0.00000	10.61943	84.83366		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.70473		86.67923	0.00000	10.75893	86.43264		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.85009		84.49802	0.00000	10.90707	84.24609		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.00877		86.07424	0.00000	11.06877	85.81688		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		11.32366		81.52872	0.00000	11.38280	81.16310		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.44064		78.80474	0.00000	11.50207	78.43169		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.56287		80.29011	0.00000	11.62667	79.90953		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.69530		77.51998	0.00000	11.76168	77.13163		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.83345		78.96442	0.00000	11.90252	78.56809		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		1,174.68300		1,174.68300	0.00000	1,171.45600	1,171.45600		0.00		0.00	105,721,470.00	9	36.00
GOVI	On 06/11/2025	GOVI	0.00		1,196.59600		1,196.59600	0.00000	1,193.30600	1,193.30600		0.00		0.00	0.00	0	582.00
GOVI	On 05/02/2026	GOVI	0.00		1,218.87700		1,218.87700	0.00000	1,215.52400	1,215.52400		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,241.31000		1,241.31000	0.00000	1,237.89200	1,237.89200		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,263.98600		1,263.98600	0.00000	1,260.50200	1,260.50200		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		138.87304		138.87304	0.00000	138.81916	138.81916		0.00		0.00	0.00	0	4,314.00
I2029	On 06/11/2025	Bond Future	0.00		140.05949		140.05949	0.00000	140.00456	140.00456		0.00		0.00	0.00	0	1,331.00
I2029	On 05/02/2026	Bond Future	0.00		142.70074		142.70074	0.00000	142.64390	142.64390		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.89745		143.89745	0.00000	143.83880	143.83880		0.00		0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.58549		146.58549	0.00000	146.52457	146.52457		0.00		0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
I2031	On 07/08/2025	Bond Future	0.00		107.66637		107.66637	0.00000	107.50300	107.50300		1.45	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.70142		109.70142	0.00000	109.53431	109.53431		1.18	0.00	0.00	0	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.38422		109.38422	0.00000	109.21341	109.21341		0.91	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.42122		111.42122	0.00000	111.24637	111.24637		0.63	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.07508		111.07508	0.00000	110.89750	110.89750		0.10	0.00	0.00	0	0.00
I2031	On 31/01/2031	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
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	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		130.03567		130.03567	0.00000	129.98059	129.98059		0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.95521		130.95521	0.00000	130.89827	130.89827		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.42487		133.42487	0.00000	133.36603	133.36603		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.34686		134.34686	0.00000	134.28606	134.28606		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.85659		136.85659	0.00000	136.79354	136.79354		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	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
I2038	On 07/08/2025	Bond Future	0.00		138.59859		138.59859	0.00000	138.58543	138.58543		0.00	0.00	0.00	0	1,020.00
I2038	On 06/11/2025	Bond Future	0.00		141.21826		141.21826	0.00000	141.20399	141.20399		0.00	0.00	0.00	0	1,528.00
I2038	On 05/02/2026	Bond Future	0.00		141.71525		141.71525	0.00000	141.69994	141.69994		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.35490		144.35490	0.00000	144.33809	144.33809		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.84792		144.84792	0.00000	144.83102	144.83102		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	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
I2043	On 31/01/2043	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
I2046	On 07/08/2025	Bond Future	0.00		119.24045		119.24045	0.00000	119.31573	119.31573		0.00	0.00	0.00	0	4,963.00
I2046	On 06/11/2025	Bond Future	0.00		119.23397		119.23397	0.00000	119.31128	119.31128		0.00	0.00	0.00	0	19,493.00
I2046	On 05/02/2026	Bond Future	0.00		121.48223		121.48223	0.00000	121.56030	121.56030		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.44816		121.44816	0.00000	121.52732	121.52732		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.71590		123.71590	0.00000	123.79552	123.79552		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	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
I2050	On 07/08/2025	Bond Future	0.00		117.82821		117.82821	0.00000	117.72118	117.72118		0.00	0.00	0.00	0	4,295.00
I2050	On 06/11/2025	Bond Future	0.00		120.05537		120.05537	0.00000	119.94551	119.94551		0.00	0.00	0.00	0	16,609.00
I2050	On 05/02/2026	Bond Future	0.00		119.90603		119.90603	0.00000	119.79371	119.79371		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.13925		122.13925	0.00000	122.02406	122.02406		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		121.96482		121.96482	0.00000	121.84786	121.84786		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	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
I2058	On 31/01/2058	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
IGOV	On 07/08/2025	Index Future	0.00		380.41200		380.41200	0.00000	380.32400	380.32400		0.00	0.00	0.00	0	234.00
IGOV	On 06/11/2025	Index Future	0.00		387.60200		387.60200	0.00000	387.51200	387.51200		0.00	0.00	0.00	0	520.00
IGOV	On 05/02/2026	Index Future	0.00		394.91200		394.91200	0.00000	394.82000	394.82000		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.27100		402.27100	0.00000	402.17600	402.17600		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.70800		409.70800	0.00000	409.61100	409.61100		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		7.71959	104.99203	0.00000	7.72579	104.98397			0.82	0.00	0.00	0	134,548.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,924.82000	1.92482	0.00000	1,916.76000	1.91676	1,924.820		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		7.75470	106.95052	0.00000	7.76293	106.94173			0.80	0.00	0.00	0	35,102.00
R186	On 05/02/2026	Bond Future	0.00		7.82233	103.63661	0.00000	7.83386	103.62700			0.78	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.99392	105.54187	0.00000	8.01182	105.53124			0.62	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.36715	102.18148	0.00000	8.39998	102.16980			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		268.48996	268.48996	0.00000	268.46537	268.46537			0.00	0.00	0.00	0	320.00
R202	On 06/11/2025	Bond Future	0.00		273.56480	273.56480	0.00000	273.53828	273.53828			0.00	0.00	0.00	0	780.00
R202	On 05/02/2026	Bond Future	0.00		273.38581	273.38581	0.00000	273.35900	273.35900			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.47820	278.47820	0.00000	278.44846	278.44846			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.24972	278.24972	0.00000	278.21990	278.21990			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		8.30762	99.12710	0.00000	8.34993	98.97304			3.91	0.00	79,301,680.00	800	131,444.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,527.51000	1.52751	0.00000	1,393.83000	1.39383	1,527.510		5.31	0.92	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,258.49000	3.25849	0.00000	3,105.23000	3.10523	3,258.490		5.75	1.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.00000	0.00000	0.00000	0.00000	0.00000			5.78	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,542.82000	7.54282	0.00000	7,388.76000	7.38876	7,542.820		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		8.35550	100.97617	0.00000	8.40091	100.81868			3.65	0.00	36,250,445.03	359	56,730.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,701.05000	1.70105	0.00000	1,595.61000	1.59561	1,701.050		4.37	0.71	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,091.55000	3.09155	0.00000	2,955.88000	2.95588	3,091.550		4.65	0.88	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	8.07000	0.00807	0.00000	10.03000	0.01003	8.070		4.67	(0.01)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.41241	98.84818	0.00000	8.46139	98.68715			3.62	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.49332	100.66538	0.00000	8.54642	100.50059			3.38	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.59216	98.51207	0.00000	8.65011	98.34341			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		9.00155	99.30903	0.00000	9.04933	99.07994			6.22	0.00	0.00	0	91,754.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,969.51000	1.96951	0.00000	1,779.54000	1.77954	1,969.510		7.67	0.89	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	4,199.32000	4.19932	0.00000	3,973.67000	3.97367	4,199.320		8.64	0.99	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	0.03000	0.00003	0.00000	0.08000	0.00008	0.030		9.82	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.07550	97.00094	0.00000	9.12588	96.76703			6.26	0.00	0.00	0	44,973.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,230.32000	2.23032	0.00000	2,080.93000	2.08093	2,230.320		6.54	0.68	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,011.30000	4.01130	0.00000	3,816.74000	3.81674	4,011.300		6.96	0.86	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	29.91000	0.02991	0.00000	35.88000	0.03588	29.910		7.82	(0.02)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.15776	98.80666	0.00000	9.21098	98.56779			6.03	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2032	On 07/05/2026	Bond Future	0.00		9.25130		96.46335	0.00000	9.30766	96.21927			6.03	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.35643		98.24104	0.00000	9.41624	97.99166			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		9.19230		108.00129	0.00000	9.24021	107.73560			6.64	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.27054		104.97276	0.00000	9.32090	104.70155			6.38	0.00	0.00	0	1,484.00
R2033	On 05/02/2026	Bond Future	0.00		9.35655		106.92681	0.00000	9.40957	106.64989			6.21	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.45321		103.84909	0.00000	9.50915	103.56616			6.01	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.56024		105.76245	0.00000	9.61935	105.47344			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		9.80925		98.26098	0.00000	9.86252	97.94862			7.98	0.00	0.00	0	39,298.00
R2035	On 07/08/2025	Bond Future	9.98	Put	284.78000		0.28478	0.00000	400.24000	0.40024	284.780		8.45	(0.27)	0.00	0	100.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,738.51000		1.73851	0.00000	1,506.10000	1.50610	1,738.510		8.65	0.82	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	80.98000		0.08098	0.00000	128.77000	0.12877	80.980		8.88	(0.10)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	30.53000		0.03053	0.00000	53.17000	0.05317	30.530		9.16	(0.04)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	21.64000		0.02164	0.00000	38.89000	0.03889	21.640		9.26	(0.03)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	4,393.91000		4.39391	0.00000	4,087.52000	4.08752	4,393.910		9.59	0.99	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	0.46000		0.00046	0.00000	1.16000	0.00116	0.460	10.14		0.00	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	0.01000		0.00001	0.00000	0.05000	0.00005	0.010	10.80		0.00	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	0.01000		0.00001	0.00000	0.03000	0.00003	0.010	10.86		0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.90173		95.59080	0.00000	9.95735	95.27203			8.16	0.00	16,728,390.00	175	88,434.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,280.09000		1.28009	0.00000	1,153.83000	1.15383	1,280.090		7.91	0.43	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,680.35000		1.68035	0.00000	1,529.38000	1.52938	1,680.350		8.06	0.51	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,243.75000		2.24375	0.00000	2,063.80000	2.06380	2,243.750		8.25	0.60	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,086.43000		1.08643	0.00000	1,213.95000	1.21395	1,086.430		8.33	(0.36)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	830.72000		0.83072	0.00000	935.73000	0.93573	830.720		8.51	(0.29)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,538.88000		3.53888	0.00000	3,310.32000	3.31032	3,538.880		8.64	0.75	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,667.12000		3.66712	0.00000	3,434.78000	3.43478	3,667.120		8.68	0.76	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	573.05000		0.57305	0.00000	652.27000	0.65227	573.050		8.75	(0.22)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,283.37000		4.28337	0.00000	4,034.93000	4.03493	4,283.370		8.85	0.81	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	405.94000		0.40594	0.00000	466.25000	0.46625	405.940		8.97	(0.16)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,963.64000		5.96364	0.00000	5,684.48000	5.68448	5,963.640		9.29	0.90	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	6,011.61000		6.01161	0.00000	5,731.79000	5.73179	6,011.610		9.30	0.90	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	88.78000		0.08878	0.00000	105.53000	0.10553	88.780		9.86	(0.04)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	85.18000		0.08518	0.00000	101.34000	0.10134	85.180		9.89	(0.04)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	53.74000		0.05374	0.00000	64.51000	0.06451	53.740	10.14		(0.03)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	29.88000		0.02988	0.00000	36.25000	0.03625	29.880	10.47		(0.02)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	27.46000		0.02746	0.00000	33.37000	0.03337	27.460	10.52		(0.01)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.00319		97.37054	0.00000	10.06136	97.04522			8.04	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,825.27000		2.82527	0.00000	2,647.63000	2.64763	2,825.270		8.21	0.58	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,785.37000		3.78537	0.00000	3,577.16000	3.57716	3,785.370		8.49	0.67	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,042.27000		1.04227	0.00000	1,136.79000	1.13679	1,042.270		8.73	(0.27)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,806.69000		5.80669	0.00000	5,553.70000	5.55370	5,806.690		9.01	0.80	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	557.50000		0.55750	0.00000	614.47000	0.61447	557.500		9.25	(0.16)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	87.38000		0.08738	0.00000	99.14000	0.09914	87.380	10.11		(0.03)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.10801		94.65722	0.00000	10.16886	94.32508			8.26	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.22339		96.40205	0.00000	10.28715	96.06302			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		10.37075		87.88997	0.00000	10.41941	87.59666			8.98	0.00	13,183,495.50	150	127,293.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium	On Volatility	Delta	Delta Value		Contracts	Traded	Open Interest
											Option							
R2037	On 07/08/2025	Bond Future	10.34	Call	610.21	0000	0.61021	0.00000	506.56	0000	0.50656	610.210	9.83	0.46	0.00	0		2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,165.91	0000	1.16591	0.00000	1,000.18	0000	1.00018	1,165.910	10.06	0.67	0.00	0		300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,376.80	0000	1.37680	0.00000	1,192.56	0000	1.19256	1,376.800	10.13	0.73	0.00	0		2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,792.10	0000	1.79210	0.00000	1,577.85	0000	1.57785	1,792.100	10.25	0.82	0.00	0		200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,707.57	0000	3.70757	0.00000	3,427.63	0000	3.42763	3,707.570	10.75	0.98	0.00	0		300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	10.13	0000	0.01013	0.00000	18.83	0000	0.01883	10.130	10.84	(0.01)	0.00	0		2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	0.52	0000	0.00052	0.00000	1.24	0000	0.00124	0.520	11.32	0.00	0.00	0		2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	6,198.22	0000	6.19822	0.00000	5,905.48	0000	5.90548	6,198.220	11.36	1.00	0.00	0		7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	0.39	0000	0.00039	0.00000	0.96	0000	0.00096	0.390	11.36	0.00	0.00	0		7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	0.01	0000	0.00001	0.00000	0.03	0000	0.00003	0.010	11.76	0.00	0.00	0		2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	0.01	0000	0.00001	0.00000	0.03	0000	0.00003	0.010	11.76	0.00	0.00	0		300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		11.76	0.00	0.00	0		2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.46	910	89.52942	0.00000	10.51	970	89.23018		8.84	0.00	906,664,436.34	10,127		81,990.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,919.39	0000	1.91939	0.00000	1,774.43	0000	1.77443	1,919.390	9.50	0.53	0.00	0		300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,834.51	0000	3.83451	0.00000	3,621.63	0000	3.62163	3,834.510	10.16	0.75	0.00	0		300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	79.20	0000	0.07920	0.00000	92.69	0000	0.09269	79.200	11.43	(0.04)	0.00	0		300.00
R2037	On 05/02/2026	Bond Future	0.00		10.57	564	86.93776	0.00000	10.62	835	86.63239		9.14	0.00	0.00	0		0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,741.86	0000	2.74186	0.00000	2,585.77	0000	2.58577	2,741.860	9.92	0.54	0.00	0		1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,609.25	0000	3.60925	0.00000	3,426.71	0000	3.42671	3,609.250	10.22	0.63	0.00	0		1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,030.18	0000	1.03018	0.00000	1,112.25	0000	1.11225	1,030.180	10.77	(0.24)	0.00	0		1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,593.61	0000	5.59361	0.00000	5,367.31	0000	5.36731	5,593.610	10.81	0.77	0.00	0		1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	565.96	0000	0.56596	0.00000	616.43	0000	0.61643	565.960	11.36	(0.15)	0.00	0		1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	310.78	0000	0.31078	0.00000	341.93	0000	0.34193	310.780	11.52	(0.09)	0.00	0		1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	139.96	0000	0.13996	0.00000	156.17	0000	0.15617	139.960	11.52	(0.04)	0.00	0		1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.69	527	88.53560	0.00000	10.75	023	88.22392		9.04	0.00	0.00	0		0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,878.50	0000	3.87850	0.00000	3,702.30	0000	3.70230	3,878.500	10.00	0.59	0.00	0		142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	580.28	0000	0.58028	0.00000	624.58	0000	0.62458	580.280	11.08	(0.13)	0.00	0		142.00
R2037	On 06/08/2026	Bond Future	0.00		10.82	666	85.90760	0.00000	10.88	409	85.58939		9.37	0.00	0.00	0		0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0		0.00
R2038	On 07/08/2025	Bond Future	0.00		10.44	190	106.95564	0.00000	10.49	064	106.61129		8.87	0.00	0.00	0		6,386.00
R2038	On 06/11/2025	Bond Future	0.00		10.54	741	103.46636	0.00000	10.59	818	103.11498		8.98	0.00	0.00	0		127.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,835.12	0000	3.83512	0.00000	3,592.50	0000	3.59250	3,835.120	9.29	0.73	0.00	0		1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	57.14	0000	0.05714	0.00000	68.04	0000	0.06804	57.140	11.09	(0.02)	0.00	0		1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.65	975	105.39230	0.00000	10.71	268	105.03366		8.94	0.00	0.00	0		0.00
R2038	On 07/05/2026	Bond Future	0.00		10.78	094	101.84483	0.00000	10.83	618	101.47874		8.88	0.00	0.00	0		0.00
R2038	On 06/08/2026	Bond Future	0.00		10.91	072	103.72087	0.00000	10.96	843	103.34711		8.86	0.00	0.00	0		0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0		0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	100.00000		0.00	0.00	0.00	0		0.00
R2040	On 07/08/2025	Bond Future	0.00		10.82	181	87.11619	0.00000	10.87	066	86.79876		9.91	0.00	87,900,235.71	1,009		66,220.00
R2040	On 07/08/2025	Bond Future	10.80	Call	691.08	0000	0.69108	0.00000	575.11	0000	0.57511	691.080	10.78	0.47	0.00	0		400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	1,048.63	0000	1.04863	0.00000	890.79	0000	0.89079	1,048.630	10.94	0.61	0.00	0		680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	108.48	0000	0.10848	0.00000	163.64	0000	0.16364	108.480	11.42	(0.11)	0.00	0		680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,678.27	0000	3.67827	0.00000	3,381.12	0000	3.38112	3,678.270	11.73	0.97	0.00	0		400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	0.21	0000	0.00021	0.00000	0.54	0000	0.00054	0.210	12.63	0.00	0.00	0		400.00
R2040	On 06/11/2025	Bond Future	0.00		10.92	664	88.74122	0.00000	10.97	735	88.41737		9.78	0.00	851,383,264.68	9,594		14,354.00
R2040	On 05/02/2026	Bond Future	0.00		11.03	948	85.88433	0.00000	11.09	219	85.55398		10.18	0.00	0.00	0		0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,855.94	0000	5.85594	0.00000	5,615.40	0000	5.61540	5,855.940	11.93	0.75	0.00	0		475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	159.55	0000	0.15955	0.00000	177.57	0000	0.17757	159.550	12.83	(0.05)	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		11.16408		87.46265	0.00000	11.21893	87.12551		10.08	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,985.62000		1.98562	0.00000	1,866.58000	1.86658	1,985.620	10.30	0.38	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,210.39000		3.21039	0.00000	3,048.22000	3.04822	3,210.390	10.78	0.51	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,072.77000		2.07277	0.00000	2,193.07000	2.19307	2,072.770	11.48	(0.33)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,574.65000		1.57465	0.00000	1,671.80000	1.67180	1,574.650	11.84	(0.27)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,329.11000		1.32911	0.00000	1,413.92000	1.41392	1,329.110	12.06	(0.23)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,000.79000		1.00079	0.00000	1,068.14000	1.06814	1,000.790	12.38	(0.18)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.29992		84.56408	0.00000	11.35710	84.22000		10.52	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		11.10689		81.94080	0.00000	11.17084	81.51828		10.88	0.00	0.00	0	19,706.00
R2044	On 07/08/2025	Bond Future	10.63	Call	31.56000		0.03156	0.00000	21.28000	0.02128	31.560	11.10	0.04	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,592.38000		1.59238	0.00000	1,319.55000	1.31955	1,592.380	12.27	0.74	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	10.14000		0.01014	0.00000	21.17000	0.02117	10.140	13.20	(0.01)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	0.61000		0.00061	0.00000	1.66000	0.00166	0.610	13.78	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.21208		83.46924	0.00000	11.27835	83.03843		10.74	0.00	0.00	0	118,102.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,195.07000		2.19507	0.00000	1,982.98000	1.98298	2,195.070	11.55	0.53	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	883.97000		0.88397	0.00000	1,008.40000	1.00840	883.970	12.36	(0.26)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	579.89000		0.57989	0.00000	669.51000	0.66951	579.890	12.75	(0.18)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	410.86000		0.41086	0.00000	478.69000	0.47869	410.860	13.06	(0.13)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	376.64000		0.37664	0.00000	439.79000	0.43979	376.640	13.14	(0.12)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.32477		80.63950	0.00000	11.39356	80.20012		11.21	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.44800		82.12137	0.00000	11.51945	81.67325		11.12	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.58168		79.24948	0.00000	11.65602	78.79246		11.65	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		11.08654		84.68596	0.00000	11.15028	84.24877		11.09	0.00	0.00	0	37,949.00
R2048	On 06/11/2025	Bond Future	0.00		11.19056		81.82603	0.00000	11.25663	81.38020		11.54	0.00	0.00	0	218,072.00
R2048	On 05/02/2026	Bond Future	0.00		11.30186		83.34938	0.00000	11.37043	82.89478		11.44	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.41413		80.44149	0.00000	11.48528	79.97780		11.98	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.53461		81.92390	0.00000	11.60855	81.45091		11.80	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		11.00121		109.60171	0.00000	11.06993	108.98419		11.07	0.00	0.00	0	22,750.00
R2053	On 06/11/2025	Bond Future	0.00		11.10161		105.78355	0.00000	11.17288	105.15392		11.49	0.00	1,057,835.50	10	23,170.00
R2053	On 05/02/2026	Bond Future	0.00		11.20701		107.75252	0.00000	11.28097	107.11050		11.56	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.31876		103.87127	0.00000	11.39558	103.21662		11.63	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.43685		105.78438	0.00000	11.51672	105.11666		11.73	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		10.08928		77.58031	0.00000	10.13748	77.32359		9.20	0.00	0.00	0	9,813.00
R209	On 06/11/2025	Bond Future	0.00		10.17877		75.87553	0.00000	10.22885	75.61358		9.43	0.00	0.00	0	7,867.00
R209	On 05/02/2026	Bond Future	0.00		10.27445		77.28798	0.00000	10.32652	77.02070		9.33	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.37798		75.55754	0.00000	10.43219	75.28471		9.60	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.48949		76.95007	0.00000	10.54598	76.67156		9.49	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		250.77574		250.77574	0.00000	250.60938	250.60938		0.00	0.00	0.00	0	123.00
R210	On 06/11/2025	Bond Future	0.00		252.08928		252.08928	0.00000	251.92031	251.92031		0.00	0.00	226,880,352.00	900	2,074.00

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					
R210	On 05/02/2026	Bond Future	0.00		256.84317	256.84317	0.00000	256.66937	256.66937		0.00		0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.14572	258.14572	0.00000	257.96764	257.96764		0.00		0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		262.96718	262.96718	0.00000	262.78364	262.78364		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	0.00
R213	On 07/08/2025	Bond Future	0.00		8.66950	95.89633	0.00000	8.71692	95.70028		5.54		0.00	0	21,010.00
R213	On 06/11/2025	Bond Future	0.00		8.73563	94.13343	0.00000	8.78593	93.93317		5.49		0.00	1,462	81,901.00
R213	On 05/02/2026	Bond Future	0.00		8.81193	95.88607	0.00000	8.86546	95.68150		5.23		0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		8.89406	94.09724	0.00000	8.95113	93.88814		5.12		0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.98928	95.83236	0.00000	9.05036	95.61864		4.83		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	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	0.00
R214	On 07/08/2025	Bond Future	0.00		10.79049	70.90103	0.00000	10.84896	70.57250		10.79		0.00	0	6,115.00
R214	On 06/11/2025	Bond Future	0.00		10.88860	68.92553	0.00000	10.94912	68.59047		11.16		0.00	0	31,589.00
R214	On 05/02/2026	Bond Future	0.00		10.99372	70.20877	0.00000	11.05644	69.86701		11.07		0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.10017	68.20127	0.00000	11.16515	67.85264		11.53		0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.21457	69.45837	0.00000	11.28197	69.10277		11.49		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	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	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	0.00
Total for Derivatives :												2,474,627,959.42	24,596	1,803,797.00	
Grand Total:												2,474,627,959.42	24,596	1,803,797.00	