

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/07/2025

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		1,161.51000		1,161.51000	0.00000	1,163.35600	1,163.35600		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,183.17800		1,183.17800	0.00000	1,185.05700	1,185.05700		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,205.21300		1,205.21300	0.00000	1,207.12400	1,207.12400		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,227.39700		1,227.39700	0.00000	1,229.34000	1,229.34000		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,249.82200		1,249.82200	0.00000	1,251.79700	1,251.79700		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,405.85200		1,405.85200	0.00000	1,406.88800	1,406.88800		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,432.07900		1,432.07900	0.00000	1,433.13200	1,433.13200		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,458.74900		1,458.74900	0.00000	1,459.81900	1,459.81900		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,485.59900		1,485.59900	0.00000	1,486.68500	1,486.68500		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,512.74100		1,512.74100	0.00000	1,513.84300	1,513.84300		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,192.90800		1,192.90800	0.00000	1,193.32800	1,193.32800		0.00		0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,215.16200		1,215.16200	0.00000	1,215.58800	1,215.58800		0.00		0.00	0.00	0	15.00
ALBI	On 05/02/2026	Index Future	0.00		1,237.79200		1,237.79200	0.00000	1,238.22300	1,238.22300		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,260.57600		1,260.57600	0.00000	1,261.01200	1,261.01200		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,283.60700		1,283.60700	0.00000	1,284.04700	1,284.04700		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		10.45292		87.17875	0.00000	10.44413	87.22103		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.57697		85.03225	0.00000	10.56782	85.07512		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.71428		86.63571	0.00000	10.70473	86.67923		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.86004		84.45396	0.00000	10.85009	84.49802		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.01916		86.02960	0.00000	11.00877	86.07424		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		11.31235		81.59894	0.00000	11.32366	81.52872		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.42889		78.87641	0.00000	11.44064	78.80474		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.55065		80.36334	0.00000	11.56287	80.29011		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.68258		77.59474	0.00000	11.69530	77.51998		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.82020		79.04082	0.00000	11.83345	78.96442		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		1,174.20100		1,174.20100	0.00000	1,174.68300	1,174.68300		0.00		0.00	23,484,020.00	2	38.00
GOVI	On 06/11/2025	GOVI	0.00		1,196.10600		1,196.10600	0.00000	1,196.59600	1,196.59600		0.00		0.00	0.00	0	582.00
GOVI	On 05/02/2026	GOVI	0.00		1,218.38100		1,218.38100	0.00000	1,218.87700	1,218.87700		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,240.80800		1,240.80800	0.00000	1,241.31000	1,241.31000		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,263.47800		1,263.47800	0.00000	1,263.98600	1,263.98600		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		138.92300		138.92300	0.00000	138.87304	138.87304		0.00		0.00	281,735,844.00	2,028	3,706.00
I2029	On 06/11/2025	Bond Future	0.00		140.11064		140.11064	0.00000	140.05949	140.05949		0.00		0.00	477,497,061.12	3,408	1,939.00
I2029	On 05/02/2026	Bond Future	0.00		142.75318		142.75318	0.00000	142.70074	142.70074		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.95131		143.95131	0.00000	143.89745	143.89745		0.00		0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.64073		146.64073	0.00000	146.58549	146.58549		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	Contracts	Traded	Open Interest
											Option						
I2031	On 07/08/2025	Bond Future	0.00		107.46029		107.46029	0.00000	107.66637	107.66637		1.45	0.00	0.00		0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.49168		109.49168	0.00000	109.70142	109.70142		1.18	0.00	0.00		0	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.17084		109.17084	0.00000	109.38422	109.38422		0.91	0.00	0.00		0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.20417		111.20417	0.00000	111.42122	111.42122		0.63	0.00	0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.85445		110.85445	0.00000	111.07508	111.07508		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		130.03927		130.03927	0.00000	130.03567	130.03567		0.00	0.00	178,803,996.25		1,375	388.00
I2033	On 06/11/2025	Bond Future	0.00		130.95908		130.95908	0.00000	130.95521	130.95521		0.00	0.00	324,123,723.00		2,475	6,548.00
I2033	On 05/02/2026	Bond Future	0.00		133.42917		133.42917	0.00000	133.42487	133.42487		0.00	0.00	0.00		0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.35166		134.35166	0.00000	134.34686	134.34686		0.00	0.00	0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.86186		136.86186	0.00000	136.85659	136.85659		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		138.31589		138.31589	0.00000	138.59859	138.59859		0.00	0.00	141,082,207.80		1,020	308.00
I2038	On 06/11/2025	Bond Future	0.00		140.93057		140.93057	0.00000	141.21826	141.21826		0.00	0.00	239,581,969.00		1,700	2,548.00
I2038	On 05/02/2026	Bond Future	0.00		141.42256		141.42256	0.00000	141.71525	141.71525		0.00	0.00	0.00		0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.05706		144.05706	0.00000	144.35490	144.35490		0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.54505		144.54505	0.00000	144.84792	144.84792		0.00	0.00	0.00		0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.24405		119.24405	0.00000	119.24045	119.24045		0.00	0.00	16,336,434.85		137	4,963.00
I2046	On 06/11/2025	Bond Future	0.00		119.23779		119.23779	0.00000	119.23397	119.23397		0.00	0.00	16,335,577.23		137	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		121.48658		121.48658	0.00000	121.48223	121.48223		0.00	0.00	0.00		0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.45289		121.45289	0.00000	121.44816	121.44816		0.00	0.00	0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.72097		123.72097	0.00000	123.71590	123.71590		0.00	0.00	0.00		0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
I2050	On 07/08/2025	Bond Future	0.00		117.73522		117.73522	0.00000	117.82821	117.82821		0.00	0.00	0.00		0	4,295.00
I2050	On 06/11/2025	Bond Future	0.00		119.96071		119.96071	0.00000	120.05537	120.05537		0.00	0.00	0.00		0	16,609.00
I2050	On 05/02/2026	Bond Future	0.00		119.81004		119.81004	0.00000	119.90603	119.90603		0.00	0.00	0.00		0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.04182		122.04182	0.00000	122.13925	122.13925		0.00	0.00	0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		121.86624		121.86624	0.00000	121.96482	121.96482		0.00	0.00	0.00		0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
IGOV	On 07/08/2025	Index Future	0.00		380.20900		380.20900	0.00000	380.41200	380.41200		0.00	0.00	0.00		0	234.00
IGOV	On 06/11/2025	Index Future	0.00		387.39700		387.39700	0.00000	387.60200	387.60200		0.00	0.00	0.00		0	520.00
IGOV	On 05/02/2026	Index Future	0.00		394.70400		394.70400	0.00000	394.91200	394.91200		0.00	0.00	0.00		0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.06000		402.06000	0.00000	402.27100	402.27100		0.00	0.00	0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.49400		409.49400	0.00000	409.70800	409.70800		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	0.00	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		7.74500	104.95901	0.00000	7.71959	104.99203			0.82	0.00	125,530,975.96		1,196	134,548.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,891.80000	1.89180	0.00000	1,924.82000	1.92482	1,891.800		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		7.78603	106.91707	0.00000	7.75470	106.95052			0.80	0.00	20,955,745.72		196	35,102.00
R186	On 05/02/2026	Bond Future	0.00		7.86297	103.60276	0.00000	7.82233	103.63661			0.78	0.00	0.00		0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.05149	105.50769	0.00000	7.99392	105.54187			0.62	0.00	0.00		0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.46417	102.14695	0.00000	8.36715	102.18148			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		268.30951	268.30951	0.00000	268.48996	268.48996			0.00	0.00	0.00		0	320.00
R202	On 06/11/2025	Bond Future	0.00		273.38132	273.38132	0.00000	273.56480	273.56480			0.00	0.00	0.00		0	780.00
R202	On 05/02/2026	Bond Future	0.00		273.19977	273.19977	0.00000	273.38581	273.38581			0.00	0.00	0.00		0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.28938	278.28938	0.00000	278.47820	278.47820			0.00	0.00	0.00		0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.05854	278.05854	0.00000	278.24972	278.24972			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		8.35248	98.96377	0.00000	8.30762	99.12710			3.91	0.00	72,243,552.10		730	130,957.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,372.73000	1.37273	0.00000	1,527.51000	1.52751	1,372.730		5.31	0.90	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,095.25000	3.09525	0.00000	3,258.49000	3.25849	3,095.250		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	7,379.49000	7.37949	0.00000	7,542.82000	7.54282	7,379.490		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		8.40342	100.80999	0.00000	8.35550	100.97617			3.65	0.00	529,958,117.43		5,257	61,554.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,581.69000	1.58169	0.00000	1,701.05000	1.70105	1,581.690		4.37	0.68	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,943.28000	2.94328	0.00000	3,091.55000	3.09155	2,943.280		4.65	0.87	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	9.43000	0.00943	0.00000	8.07000	0.00807	9.430		4.67	(0.01)	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.46384	98.67910	0.00000	8.41241	98.84818			3.62	0.00	0.00		0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.54872	100.49345	0.00000	8.49332	100.66538			3.38	0.00	0.00		0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.65223	98.33725	0.00000	8.59216	98.51207			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		9.04108	99.11945	0.00000	9.00155	99.30903			6.22	0.00	18,634,456.60		188	91,754.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,791.57000	1.79157	0.00000	1,969.51000	1.96951	1,791.570		7.67	0.88	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	4,009.92000	4.00992	0.00000	4,199.32000	4.19932	4,009.920		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	0.03000	0.00003	0.030		9.82	0.00	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.11704	96.80802	0.00000	9.07550	97.00094			6.26	0.00	31,365,798.48		324	45,297.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,095.85000	2.09585	0.00000	2,230.32000	2.23032	2,095.850		6.54	0.66	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,843.07000	3.84307	0.00000	4,011.30000	4.01130	3,843.070		6.96	0.85	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	32.92000	0.03292	0.00000	29.91000	0.02991	32.920		7.82	(0.02)	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.20149	98.61033	0.00000	9.15776	98.80666			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		9.29740		96.26365	0.00000	9.25130	96.46335			6.03	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.40512		98.03796	0.00000	9.35643	98.24104			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		9.22170		107.83815	0.00000	9.19230	108.00129			6.64	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.30133		104.80683	0.00000	9.27054	104.97276			6.38	0.00	0.00	0	1,484.00
R2033	On 05/02/2026	Bond Future	0.00		9.38885		106.75799	0.00000	9.35655	106.92681			6.21	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.48712		103.67746	0.00000	9.45321	103.84909			6.01	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.59591		105.58792	0.00000	9.56024	105.76245			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		9.82842		98.14841	0.00000	9.80925	98.26098			7.98	0.00	100,307,675.02	1,022	39,298.00
R2035	On 07/08/2025	Bond Future	9.98	Put	297.19000		0.29719	0.00000	284.78000	0.28478	297.190	8.45	(0.29)		0.00	0	100.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,630.94000		1.63094	0.00000	1,738.51000	1.73851	1,630.940	8.65	0.81		0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	81.66000		0.08166	0.00000	80.98000	0.08098	81.660	8.88	(0.10)		0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	29.71000		0.02971	0.00000	30.53000	0.03053	29.710	9.16	(0.04)		0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	20.77000		0.02077	0.00000	21.64000	0.02164	20.770	9.26	(0.03)		0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	4,280.78000		4.28078	0.00000	4,393.91000	4.39391	4,280.780	9.59	0.99		0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	0.37000		0.00037	0.00000	0.46000	0.00046	0.370	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	0.01000	0.00001	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	0.01000	0.00001	0.010	10.86	0.00		0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.92167		95.47635	0.00000	9.90173	95.59080			8.16	0.00	97,576,829.70	1,022	89,456.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,223.44000		1.22344	0.00000	1,280.09000	1.28009	1,223.440	7.91	0.42		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,614.41000		1.61441	0.00000	1,680.35000	1.68035	1,614.410	8.06	0.50		0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,167.48000		2.16748	0.00000	2,243.75000	2.24375	2,167.480	8.25	0.59		0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,120.74000		1.12074	0.00000	1,086.43000	1.08643	1,120.740	8.33	(0.37)		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	857.62000		0.85762	0.00000	830.72000	0.83072	857.620	8.51	(0.30)		0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,446.69000		3.44669	0.00000	3,538.88000	3.53888	3,446.690	8.64	0.74		0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,573.77000		3.57377	0.00000	3,667.12000	3.66712	3,573.770	8.68	0.75		0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	591.98000		0.59198	0.00000	573.05000	0.57305	591.980	8.75	(0.22)		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,185.24000		4.18524	0.00000	4,283.37000	4.28337	4,185.240	8.85	0.80		0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	419.42000		0.41942	0.00000	405.94000	0.40594	419.420	8.97	(0.17)		0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,857.17000		5.85717	0.00000	5,963.64000	5.96364	5,857.170	9.29	0.89		0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,904.98000		5.90498	0.00000	6,011.61000	6.01161	5,904.980	9.30	0.89		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	91.49000		0.09149	0.00000	88.78000	0.08878	91.490	9.86	(0.04)		0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	87.77000		0.08777	0.00000	85.18000	0.08518	87.770	9.89	(0.04)		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	55.28000		0.05528	0.00000	53.74000	0.05374	55.280	10.14	(0.03)		0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	30.66000		0.03066	0.00000	29.88000	0.02988	30.660	10.47	(0.02)		0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	28.17000		0.02817	0.00000	27.46000	0.02746	28.170	10.52	(0.01)		0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.02398		97.25410	0.00000	10.00319	97.37054			8.04	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,752.91000		2.75291	0.00000	2,825.27000	2.82527	2,752.910	8.21	0.57		0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,702.43000		3.70243	0.00000	3,785.37000	3.78537	3,702.430	8.49	0.66		0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,068.29000		1.06829	0.00000	1,042.27000	1.04227	1,068.290	8.73	(0.27)		0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,709.24000		5.70924	0.00000	5,806.69000	5.80669	5,709.240	9.01	0.79		0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	571.85000		0.57185	0.00000	557.50000	0.55750	571.850	9.25	(0.16)		0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	89.69000		0.08969	0.00000	87.38000	0.08738	89.690	10.11	(0.03)		0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.12965		94.53892	0.00000	10.10801	94.65722			8.26	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.24597		96.28180	0.00000	10.22339	96.40205			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		10.37467		87.86629	0.00000	10.37075	87.88997			8.98	0.00	13,179,943.50	150	127,143.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2037	On 07/08/2025	Bond Future	10.34	Call	575.81	0000	0.57581	0.00000	610.21	0000	0.61021	575.810	9.83	0.45	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,128.06	0000	1.12806	0.00000	1,165.91	0000	1.16591	1,128.060	10.06	0.67	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,339.28	0000	1.33928	0.00000	1,376.80	0000	1.37680	1,339.280	10.13	0.73	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,756.35	0000	1.75635	0.00000	1,792.10	0000	1.79210	1,756.350	10.25	0.82	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,680.97	0000	3.68097	0.00000	3,707.57	0000	3.70757	3,680.970	10.75	0.98	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	8.17	0000	0.00817	0.00000	10.13	0000	0.01013	8.170	10.84	(0.01)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	0.35	0000	0.00035	0.00000	0.52	0000	0.00052	0.350	11.32	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	6,174.41	0000	6.17441	0.00000	6,198.22	0000	6.19822	6,174.410	11.36	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	0.26	0000	0.00026	0.00000	0.39	0000	0.00039	0.260	11.36	0.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	0.00	0000	0.00000	0.00000	0.01	0000	0.00001		11.76	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	0.00	0000	0.00000	0.00000	0.01	0000	0.00001		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		10.47	314	89.50548	0.00000	10.46	910	89.52942		8.84	0.00	152,069,810.52	1,699	83,689.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,898.20	0000	1.89820	0.00000	1,919.39	0000	1.91939	1,898.200	9.50	0.52	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,809.22	0000	3.80922	0.00000	3,834.51	0000	3.83451	3,809.220	10.16	0.75	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	78.02	0000	0.07802	0.00000	79.20	0000	0.07920	78.020	11.43	(0.04)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.57	981	86.91355	0.00000	10.57	564	86.93776		9.14	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,722.38	0000	2.72238	0.00000	2,741.86	0000	2.74186	2,722.380	9.92	0.54	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,587.80	0000	3.58780	0.00000	3,609.25	0000	3.60925	3,587.800	10.22	0.63	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,030.60	0000	1.03060	0.00000	1,030.18	0000	1.03018	1,030.600	10.77	(0.24)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,569.69	0000	5.56969	0.00000	5,593.61	0000	5.59361	5,569.690	10.81	0.77	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	565.27	0000	0.56527	0.00000	565.96	0000	0.56596	565.270	11.36	(0.15)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	309.92	0000	0.30992	0.00000	310.78	0000	0.31078	309.920	11.52	(0.09)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	139.28	0000	0.13928	0.00000	139.96	0000	0.13996	139.280	11.52	(0.04)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.69	957	88.51116	0.00000	10.69	527	88.53560		9.04	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,858.78	0000	3.85878	0.00000	3,878.50	0000	3.87850	3,858.780	10.00	0.59	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	580.24	0000	0.58024	0.00000	580.28	0000	0.58028	580.240	11.08	(0.13)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.83	110	85.88294	0.00000	10.82	666	85.90760		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	580	106.92803	0.00000	10.44	190	106.95564		8.87	0.00	0.00	0	6,386.00
R2038	On 06/11/2025	Bond Future	0.00		10.55	143	103.43848	0.00000	10.54	741	103.46636		8.98	0.00	0.00	0	127.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,806.73	0000	3.80673	0.00000	3,835.12	0000	3.83512	3,806.730	9.29	0.73	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	56.16	0000	0.05616	0.00000	57.14	0000	0.05714	56.160	11.09	(0.02)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.66	390	105.36412	0.00000	10.65	975	105.39230		8.94	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.78	522	101.81640	0.00000	10.78	094	101.84483		8.88	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.91	514	103.69218	0.00000	10.91	072	103.72087		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	567	87.09105	0.00000	10.82	181	87.11619		9.91	0.00	175,749,738.90	2,018	65,000.00
R2040	On 07/08/2025	Bond Future	10.80	Call	653.55	0000	0.65355	0.00000	691.08	0000	0.69108	653.550	10.78	0.47	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	1,008.18	0000	1.00818	0.00000	1,048.63	0000	1.04863	1,008.180	10.94	0.61	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	98.54	0000	0.09854	0.00000	108.48	0000	0.10848	98.540	11.42	(0.10)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,648.78	0000	3.64878	0.00000	3,678.27	0000	3.67827	3,648.780	11.73	0.97	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	0.13	0000	0.00013	0.00000	0.21	0000	0.00021	0.130	12.63	0.00	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		10.93	061	88.71580	0.00000	10.92	664	88.74122		9.78	0.00	46,487,079.20	524	14,868.00
R2040	On 05/02/2026	Bond Future	0.00		11.04	357	85.85863	0.00000	11.03	948	85.88433		10.18	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,830.54	0000	5.83054	0.00000	5,855.94	0000	5.85594	5,830.540	11.93	0.75	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	158.75	0000	0.15875	0.00000	159.55	0000	0.15955	158.750	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		11.16828		87.43677	0.00000	11.16408	87.46265		10.08	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,970.62000		1.97062	0.00000	1,985.62000	1.98562	1,970.620	10.30	0.37	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,191.50000		3.19150	0.00000	3,210.39000	3.21039	3,191.500	10.78	0.50	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,075.76000		2.07576	0.00000	2,072.77000	2.07277	2,075.760	11.48	(0.33)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,576.30000		1.57630	0.00000	1,574.65000	1.57465	1,576.300	11.84	(0.27)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,330.14000		1.33014	0.00000	1,329.11000	1.32911	1,330.140	12.06	(0.23)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,001.09000		1.00109	0.00000	1,000.79000	1.00079	1,001.090	12.38	(0.18)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.30426		84.53790	0.00000	11.29992	84.56408		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		11.08059		82.11557	0.00000	11.10689	81.94080		10.88	0.00	32,846,228.00	400	19,306.00
R2044	On 07/08/2025	Bond Future	10.63	Call	33.42000		0.03342	0.00000	31.56000	0.03156	33.420	11.10	0.05	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,702.73000		1.70273	0.00000	1,592.38000	1.59238	1,702.730	12.27	0.77	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	6.15000		0.00615	0.00000	10.14000	0.01014	6.150	13.20	(0.01)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	0.30000		0.00030	0.00000	0.61000	0.00061	0.300	13.78	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.18482		83.64751	0.00000	11.21208	83.46924		10.74	0.00	60,226,207.20	720	118,502.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,281.25000		2.28125	0.00000	2,195.07000	2.19507	2,281.250	11.55	0.55	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	831.01000		0.83101	0.00000	883.97000	0.88397	831.010	12.36	(0.24)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	541.53000		0.54153	0.00000	579.89000	0.57989	541.530	12.75	(0.17)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	381.69000		0.38169	0.00000	410.86000	0.41086	381.690	13.06	(0.13)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	349.45000		0.34945	0.00000	376.64000	0.37664	349.450	13.14	(0.12)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.29649		80.82124	0.00000	11.32477	80.63950		11.21	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.41864		82.30668	0.00000	11.44800	82.12137		11.12	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.55114		79.43845	0.00000	11.58168	79.24948		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		11.07035		84.79764	0.00000	11.08654	84.68596		11.09	0.00	110,406,527.28	1,302	36,747.00
R2048	On 06/11/2025	Bond Future	0.00		11.17378		81.93993	0.00000	11.19056	81.82603		11.54	0.00	125,122,273.11	1,527	216,689.00
R2048	On 05/02/2026	Bond Future	0.00		11.28444		83.46557	0.00000	11.30186	83.34938		11.44	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.39605		80.56005	0.00000	11.41413	80.44149		11.98	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.51582		82.04487	0.00000	11.53461	81.92390		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		10.99008		109.70233	0.00000	11.00121	109.60171		11.07	0.00	4,168,688.54	38	22,712.00
R2053	On 06/11/2025	Bond Future	0.00		11.09005		105.88631	0.00000	11.10161	105.78355		11.49	0.00	1,058,863.10	10	23,170.00
R2053	On 05/02/2026	Bond Future	0.00		11.19500		107.85744	0.00000	11.20701	107.75252		11.56	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.30626		103.97850	0.00000	11.31876	103.87127		11.63	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.42385		105.89381	0.00000	11.43685	105.78438		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		10.09838		77.53175	0.00000	10.08928	77.58031		9.20	0.00	6,202,540.00	80	9,813.00
R209	On 06/11/2025	Bond Future	0.00		10.18819		75.82617	0.00000	10.17877	75.87553		9.43	0.00	6,066,093.60	80	7,947.00
R209	On 05/02/2026	Bond Future	0.00		10.28419		77.23789	0.00000	10.27445	77.28798		9.33	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.38805		75.50676	0.00000	10.37798	75.55754		9.60	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.49992		76.89854	0.00000	10.48949	76.95007		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		250.68362		250.68362	0.00000	250.77574	250.77574		0.00	0.00	27,575,198.20	110	123.00
R210	On 06/11/2025	Bond Future	0.00		251.99593		251.99593	0.00000	252.08928	252.08928		0.00	0.00	73,834,807.49	293	2,147.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R210	On 05/02/2026	Bond Future	0.00		256.74858	256.74858	0.00000	256.84317	256.84317		0.00	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.05023	258.05023	0.00000	258.14572	258.14572		0.00	0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		262.87058	262.87058	0.00000	262.96718	262.96718		0.00	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	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		8.69407	95.79469	0.00000	8.66950	95.89633		5.54	0.00	2,299,072.56		24	21,010.00
R213	On 06/11/2025	Bond Future	0.00		8.76158	94.03005	0.00000	8.73563	94.13343		5.49	0.00	652,380,486.90		6,938	82,855.00
R213	On 05/02/2026	Bond Future	0.00		8.83942	95.78095	0.00000	8.81193	95.88607		5.23	0.00	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		8.92318	93.99047	0.00000	8.89406	94.09724		5.12	0.00	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.02026	95.72388	0.00000	8.98928	95.83236		4.83	0.00	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	0.00	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	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		10.77940	70.96360	0.00000	10.79049	70.90103		10.79	0.00	330,477,485.20		4,657	6,115.00
R214	On 06/11/2025	Bond Future	0.00		10.87711	68.98942	0.00000	10.88860	68.92553		11.16	0.00	354,674,608.22		5,141	36,246.00
R214	On 05/02/2026	Bond Future	0.00		10.98180	70.27401	0.00000	10.99372	70.20877		11.07	0.00	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.08782	68.26783	0.00000	11.10017	68.20127		11.53	0.00	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.20174	69.52638	0.00000	11.21457	69.45837		11.49	0.00	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	0.00	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	0.00	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	0.00	0	0.00
Total for Derivatives :											4,870,379,635.78				47,928	1,813,911.00
Grand Total:											4,870,379,635.78				47,928	1,813,911.00