INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/07/2025

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		1,162.26700	1,162.26700	0.00000	1,160.80500	1,160.80500	0.00	0.00	0.00		0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,183.83000	1,183.83000	0.00000	1,182.33500	1,182.33500	0.00	0.00	0.00		0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,205.87400	1,205.87400	0.00000	1,204.34700	1,204.34700	0.00	0.00	0.00		0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,228.07500	1,228.07500	0.00000	1,226.51000	1,226.51000	0.00	0.00	0.00		0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,250.25500	1,250.25500	0.00000	1,248.65200	1,248.65200	0.00	0.00	0.00		0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,406.37600	1,406.37600	0.00000	1,404.17500	1,404.17500	0.00	0.00	0.00		0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,432.46800	1,432.46800	0.00000	1,430.22000	1,430.22000	0.00	0.00	0.00		0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,459.14200	1,459.14200	0.00000	1,456.84600	1,456.84600	0.00	0.00	0.00		0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,486.00500	1,486.00500	0.00000	1,483.65600	1,483.65600	0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,512.84500	1,512.84500	0.00000	1,510.44000	1,510.44000	0.00	0.00	0.00		0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,193.07400	1,193.07400	0.00000	1,191.59600	1,191.59600	0.00	0.00	155,099,620.00		13	64.00
ALBI	On 06/11/2025	Index Future	0.00		1,215.20900	1,215.20900	0.00000	1,213.69800	1,213.69800	0.00	0.00	157,977,170.00		13	15.00
ALBI	On 05/02/2026	Index Future	0.00		1,237.83800	1,237.83800	0.00000	1,236.29400	1,236.29400	0.00	0.00	0.00		0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,260.62700	1,260.62700	0.00000	1,259.04500	1,259.04500	0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,283.39500	1,283.39500	0.00000	1,281.77400	1,281.77400	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		10.44568	87.21357	0.00000	10.47215	87.08635	0.00	0.00	0.00		0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.57130	85.05881	0.00000	10.59902	84.92904	0.00	0.00	0.00		0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.70840	86.66250	0.00000	10.73747	86.53017	0.00	0.00	0.00		0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.85386	84.48132	0.00000	10.88438	84.34629	0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.01700	86.03888	0.00000	11.04912	85.90106	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		11.31515	81.58155	0.00000	11.34657	81.38677	0.00	0.00	0.00		0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.43319	78.85017	0.00000	11.46580	78.65162	0.00	0.00	0.00		0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.55513	80.33648	0.00000	11.58898	80.13401	0.00	0.00	0.00		0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.68722	77.56746	0.00000	11.72241	77.36101	0.00	0.00	0.00		0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.82802	78.99572	0.00000	11.86462	78.78517	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		1,174.30300	1,174.30300	0.00000	1,172.98700	1,172.98700	0.00	0.00	0.00		0	38.00
GOVI	On 06/11/2025	GOVI	0.00		1,196.08900	1,196.08900	0.00000	1,194.74400	1,194.74400	0.00	0.00	0.00		0	582.00
GOVI	On 05/02/2026	GOVI	0.00		1,218.36200	1,218.36200	0.00000	1,216.98600	1,216.98600	0.00	0.00	0.00		0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,240.79200	1,240.79200	0.00000	1,239.38200	1,239.38200	0.00	0.00	0.00		0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,263.20300	1,263.20300	0.00000	1,261.75600	1,261.75600	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		139.11593	139.11593	0.00000	139.01791	139.01791	0.00	0.00	0.00		0	3,706.00
I2029	On 06/11/2025	Bond Future	0.00		140.29262	140.29262	0.00000	140.19252	140.19252	0.00	0.00	0.00		0	1,939.00
I2029	On 05/02/2026	Bond Future	0.00		142.93801	142.93801	0.00000	142.83582	142.83582	0.00	0.00	0.00		0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.13925	144.13925	0.00000	144.03483	144.03483	0.00	0.00	0.00		0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.80100	146.80100	0.00000	146.69418	146.69418	0.00	0.00	0.00		0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00		0	0.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2031	On 07/08/2025	Bond Future	0.00		107.67098	107.67098	0.00000	107.61646	107.61646		1.44	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.69492	109.69492	0.00000	109.63923	109.63923		1.16	0.00	0.00	0	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.37723	109.37723	0.00000	109.32030	109.32030		0.90	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.41438	111.41438	0.00000	111.35615	111.35615		0.63	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.04374	111.04374	0.00000	110.98420	110.98420		0.11	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		130.08813	130.08813	0.00000	130.04016	130.04016		0.00	0.00	0.00	0	388.00
I2033	On 06/11/2025	Bond Future	0.00		130.99529	130.99529	0.00000	130.94621	130.94621		0.00	0.00	0.00	0	6,548.00
I2033	On 05/02/2026	Bond Future	0.00		133.46538	133.46538	0.00000	133.41522	133.41522		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.38837	134.38837	0.00000	134.33692	134.33692		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.87014	136.87014	0.00000	136.81728	136.81728		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		138.68082	138.68082	0.00000	138.46081	138.46081		0.00	0.00	0.00	0	308.00
I2038	On 06/11/2025	Bond Future	0.00		141.28776	141.28776	0.00000	141.06343	141.06343		0.00	0.00	0.00	0	2,548.00
I2038	On 05/02/2026	Bond Future	0.00		141.78561	141.78561	0.00000	141.55673	141.55673		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.42681	144.42681	0.00000	144.19338	144.19338		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.88984	144.88984	0.00000	144.65179	144.65179		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		119.24887	119.24887	0.00000	118.90121	118.90121		0.00	0.00	0.00	0	4,963.00
I2046	On 06/11/2025	Bond Future	0.00		119.23023	119.23023	0.00000	118.87589	118.87589		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		121.47839	121.47839	0.00000	121.11711	121.11711		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.44414	121.44414	0.00000	121.07590	121.07590		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.68586	123.68586	0.00000	123.31038	123.31038		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		116.87643	116.87643	0.00000	117.35142	117.35142		0.00	0.00	0.00	0	4,295.00
I2050	On 06/11/2025	Bond Future	0.00		119.07349	119.07349	0.00000	119.55722	119.55722		0.00	0.00	0.00	0	16,609.00
I2050	On 05/02/2026	Bond Future	0.00		118.90523	118.90523	0.00000	119.39792	119.39792		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		121.12019	121.12019	0.00000	121.62166	121.62166		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		120.90051	120.90051	0.00000	121.41101	121.41101		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		380.85900	380.85900	0.00000	379.96200	379.96200		0.00	0.00	0.00	0	234.00
IGOV	On 06/11/2025	Index Future	0.00		388.01900	388.01900	0.00000	387.10400	387.10400		0.00	0.00	0.00	0	520.00
IGOV	On 05/02/2026	Index Future	0.00		395.33800	395.33800	0.00000	394.40300	394.40300		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.70700	402.70700	0.00000	401.75200	401.75200		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.07000	410.07000	0.00000	409.09400	409.09400		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		7.73559	104.97124	0.00000	7.74634	104.95727		0.78	0.00	0.00	0	94,426.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,904.03000	1.90403	0.00000	1,890.06000	1.89006	1,904.030	1.52	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		1.52	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.78476	106.91842	0.00000	7.79823	106.90405		0.75	0.00	4,180,617,140.42	39,101	74,203.00
R186	On 05/02/2026	Bond Future	0.00		7.86171	103.60381	0.00000	7.87949	103.58901		0.75	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.04959	105.50881	0.00000	8.07543	105.49348		0.60	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.52496	102.12533	0.00000	8.56981	102.10938		0.43	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00		268.32058	268.32058	0.00000	268.31196	268.31196		0.00	0.00	0.00	0	320.00
R202	On 06/11/2025	Bond Future	0.00		273.36443	273.36443	0.00000	273.35526	273.35526		0.00	0.00	0.00	0	780.00
R202	On 05/02/2026	Bond Future	0.00		273.18111	273.18111	0.00000	273.17136	273.17136		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.27035	278.27035	0.00000	278.25964	278.25964		0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		277.97797	277.97797	0.00000	277.96646	277.96646		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		8.32654	99.05817	0.00000	8.36252	98.92726		3.79	0.00	2,773,628.76	28	109,252.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,436.81000	1.43681	0.00000	1,330.44000	1.33044	1,436.810	5.22	0.95	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,188.89000	3.18889	0.00000	3,058.15000	3.05815	3,188.890	5.22	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		5.22	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,473.89000	7.47389	0.00000	7,342.98000	7.34298	7,473.890	5.22	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		5.22	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.37870	100.89567	0.00000	8.41723	100.76216		3.52	0.00	2,185,803,794.88	21,664	84,232.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,598.14000	1.59814	0.00000	1,517.23000	1.51723	1,598.140	4.23	0.70	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,993.29000	2.99329	0.00000	2,882.27000	2.88227	2,993.290	4.50	0.89	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	5.59000	0.00559	0.00000	7.44000	0.00744	5.590	4.52	(0.01)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.43742	98.76591	0.00000	8.47886	98.62979		3.50	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.52020	100.58191	0.00000	8.56499	100.44303		3.26	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.62880	98.40539	0.00000	8.67755	98.26368		3.16	0.00	24,601,347.50	250	250.00
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		9.00970	99.26990	0.00000	9.05583	99.04883		6.04	0.00	0.00	0	91,754.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,884.65000	1.88465	0.00000	1,711.33000	1.71133	1,884.650	7.48	0.94	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	4,156.81000	4.15681	0.00000	3,937.98000	3.93798	4,156.810	8.43	1.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	0.00000	0.00000	0.00000	0.01000	0.00001		9.57	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.08624	96.95101	0.00000	9.13481	96.72564		6.05	0.00	12,021,925.24	124	45,297.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,165.76000	2.16576	0.00000	2,034.58000	2.03458	2,165.760	6.54	0.68	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,948.49000	3.94849	0.00000	3,768.95000	3.76895	3,948.490	6.96	0.86	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 06/11/2025	Bond Future	10.89	Put	23.66000	0.02366	0.00000	30.44000	0.03044	23.660	7.70	(0.02)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.16911	98.75565	0.00000	9.22031	98.52598		5.84	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.26321	96.41170	0.00000	9.31731	96.17756		5.85	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.37406	98.16744	0.00000	9.43137	97.92870		5.55	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		9.18518	108.04085	0.00000	9.23134	107.78473		6.43	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.26510	105.00211	0.00000	9.31354	104.74113		6.15	0.00	0.00	0	6,231.00
R2033	On 05/02/2026	Bond Future	0.00		9.35085	106.95664	0.00000	9.40177	106.69057		5.99	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.44715	103.87980	0.00000	9.50075	103.60858		5.80	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.55849	105.77102	0.00000	9.61503	105.49453		5.58	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		9.80671	98.27591	0.00000	9.84793	98.03403		7.76	0.00	0.00	0	39,298.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,669.61000	1.66961	0.00000	1,510.64000	1.51064	1,669.610	8.42	0.88	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	29.78000	0.02978	0.00000	74.81000	0.07481	29.780	8.65	(0.05)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	7.31000	0.00731	0.00000	25.10000	0.02510	7.310	8.93	(0.01)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	4.43000	0.00443	0.00000	17.02000	0.01702	4.430	9.02	(0.01)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	4,403.60000	4.40360	0.00000	4,164.93000	4.16493	4,403.600	9.35	1.00	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	0.02000	0.00002	0.00000	0.21000	0.00021	0.020	9.92	0.00	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.62	0.00	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.69	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.90079	95.59620	0.00000	9.94378	95.34967		7.89	0.00	0.00	0	90,408.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,244.35000	1.24435	0.00000	1,163.29000	1.16329	1,244.350	7.91	0.43	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,646.19000	1.64619	0.00000	1,546.36000	1.54636	1,646.190	8.08	0.51	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,212.39000	2.21239	0.00000	2,089.73000	2.08973	2,212.390	8.28	0.61	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,051.03000	1.05103	0.00000	1,165.78000	1.16578	1,051.030	8.36	(0.36)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	798.40000	0.79840	0.00000	894.57000	0.89457	798.400	8.54	(0.29)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,514.13000	3.51413	0.00000	3,351.24000	3.35124	3,514.130	8.67	0.75	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,643.01000	3.64301	0.00000	3,476.87000	3.47687	3,643.010	8.71	0.77	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	544.87000	0.54487	0.00000	619.02000	0.61902	544.870	8.78	(0.21)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,262.14000	4.26214	0.00000	4,081.97000	4.08197	4,262.140	8.88	0.81	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	381.42000	0.38142	0.00000	438.88000	0.43888	381.420	9.00	(0.16)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,949.38000	5.94938	0.00000	5,741.37000	5.74137	5,949.380	9.30	0.90	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,997.58000	5.99758	0.00000	5,788.96000	5.78896	5,997.580	9.31	0.90	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	78.30000	0.07830	0.00000	95.13000	0.09513	78.300	9.87	(0.04)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	74.96000	0.07496	0.00000	91.21000	0.09121	74.960	9.89	(0.04)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	46.37000	0.04637	0.00000	57.32000	0.05732	46.370	10.15	(0.02)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	21.32000	0.02132	0.00000	27.10000	0.02710	21.320	10.24	(0.01)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	18.82000	0.01882	0.00000	24.03000	0.02403	18.820	10.24	(0.01)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.00225	97.37581	0.00000	10.04714	97.12461		7.79	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,729.78000	2.72978	0.00000	2,604.10000	2.60410	2,729.780	7.96	0.58	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,696.92000	3.69692	0.00000	3,546.30000	3.54630	3,696.920	8.24	0.67	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	957.51000	0.95751	0.00000	1,039.30000	1.03930	957.510	8.48	(0.26)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,739.34000	5.73934	0.00000	5,551.19000	5.55119	5,739.340	8.76	0.81	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	495.09000	0.49509	0.00000	544.99000	0.54499	495.090	9.00	(0.15)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	69.51000	0.06951	0.00000	79.75000	0.07975	69.510	9.85	(0.03)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.10696	94.66296	0.00000	10.15385	94.40686		8.02	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.22615	96.38734	0.00000	10.27524	96.12623		7.83	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		10.35767	87.96905	0.00000	10.39398	87.74978		8.75	0.00	0.00	0	127,143.00
R2037	On 07/08/2025	Bond Future	10.34	Call	505.43000	0.50543	0.00000	484.79000	0.48479	505.430	9.59	0.47	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,094.54000	1.09454	0.00000	1,013.21000	1.01321	1,094.540	9.82	0.73	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,322.89000	1.32289	0.00000	1,220.37000	1.22037	1,322.890	9.89	0.79	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,771.77000	1.77177	0.00000	1,633.59000	1.63359	1,771.770	10.01	0.88	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,772.37000	3.77237	0.00000	3,562.18000	3.56218	3,772.370	10.58	0.99	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	1.40000	0.00140	0.00000	6.69000	0.00669	1.400	10.69	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	0.01000	0.00001	0.00000	0.17000	0.00017	0.010	10.94	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	6,276.92000	6.27692	0.00000	6,057.76000	6.05776	6,276.920	10.94	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	0.01000	0.00001	0.00000	0.12000	0.00012	0.010	10.94	0.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.94	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.94	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.94	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.45706	89.60083	0.00000	10.49478	89.37737		8.55	0.00	0.00	0	88,989.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,922.08000	1.92208	0.00000	1,831.67000	1.83167	1,922.080	9.55	0.53	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,856.29000	3.85629	0.00000	3,712.03000	3.71203	3,856.290	10.20	0.76	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	57.83000	0.05783	0.00000	69.95000	0.06995	57.830	11.14	(0.03)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.56316	87.01028	0.00000	10.60240	86.78254		8.86	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,753.71000	2.75371	0.00000	2,650.29000	2.65029	2,753.710	9.94	0.55	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,627.02000	3.62702	0.00000	3,503.55000	3.50355	3,627.020	10.24	0.63	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	987.16000	0.98716	0.00000	1,059.22000	1.05922	987.160	10.77	(0.24)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,624.23000	5.62423	0.00000	5,466.11000	5.46611	5,624.230	10.82	0.77	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	517.05000	0.51705	0.00000	562.03000	0.56203	517.050	11.23	(0.14)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	262.11000	0.26211	0.00000	289.22000	0.28922	262.110	11.23	(0.08)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	112.32000	0.11232	0.00000	126.27000	0.12627	112.320	11.23	(0.04)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.68223	88.60978	0.00000	10.72309	88.37764		8.76	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,814.17000	3.81417	0.00000	3,692.81000	3.69281	3,814.170	9.73	0.60	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	511.16000	0.51116	0.00000	548.46000	0.54846	511.160	10.80	(0.12)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.81651	85.96401	0.00000	10.85916	85.72733		9.07	0.00	300,874,035.00	3,500	3,500.00
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		10.43880	106.97760	0.00000	10.46510	106.79153		8.65	0.00	0.00	0	6,386.00
R2038	On 06/11/2025	Bond Future	0.00		10.54575	103.47788	0.00000	10.57311	103.28827		8.69	0.00	103,477,880.00	1,000	1,127.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,811.68000	3.81168	0.00000	3,699.77000	3.69977	3,811.680	9.34	0.73	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	49.53000	0.04953	0.00000	58.84000	0.05884	49.530	11.11	(0.02)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.65804	105.40392	0.00000	10.68653	105.21062		8.66	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.77910	101.85706	0.00000	10.80880	101.65996		8.61	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.91225	103.71094	0.00000	10.94326	103.50988		8.58	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		10.82860	87.07197	0.00000	10.85492	86.90085		9.68	0.00	0.00	0	65,000.00
R2040	On 07/08/2025	Bond Future	10.80	Call	517.90000	0.51790	0.00000	526.81000	0.52681	517.900	10.54	0.45	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	872.52000	0.87252	0.00000	854.33000	0.85433	872.520	10.70	0.62	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	47.39000	0.04739	0.00000	98.33000	0.09833	47.390	11.17	(0.07)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,612.70000	3.61270	0.00000	3,457.06000	3.45706	3,612.700	11.52	0.99	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	0.01000	0.00001	0.00000	0.08000	0.00008	0.010	12.42	0.00	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		10.93509	88.68713	0.00000	10.96240	88.51266		9.47	0.00	0.00	0	20,564.00
R2040	On 05/02/2026	Bond Future	0.00		11.04828	85.82905	0.00000	11.07664	85.65124		9.87	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,788.68000	5.78868	0.00000	5,673.92000	5.67392	5,788.680	11.96	0.75	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 05/02/2026	Bond Future	13.23	Put	134.56000	0.13456	0.00000	147.68000	0.14768	134.560	12.52	(0.04)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.17316	87.40671	0.00000	11.20265	87.22537		9.79	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,853.97000	1.85397	0.00000	1,803.26000	1.80326	1,853.970	10.01	0.37	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,064.00000	3.06400	0.00000	2,990.72000	2.99072	3,064.000	10.49	0.50	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,981.51000	1.98151	0.00000	2,058.88000	2.05888	1,981.510	11.18	(0.33)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,488.92000	1.48892	0.00000	1,552.60000	1.55260	1,488.920	11.54	(0.26)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,247.98000	1.24798	0.00000	1,304.18000	1.30418	1,247.980	11.76	(0.23)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	928.51000	0.92851	0.00000	973.86000	0.97386	928.510	12.08	(0.18)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.31250	84.48821	0.00000	11.34323	84.30328		10.20	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		11.06845	82.19645	0.00000	11.09978	81.98799		10.62	0.00	0.00	0	19,306.00
R2044	On 07/08/2025	Bond Future	10.63	Call	12.67000	0.01267	0.00000	19.89000	0.01989	12.670	10.84	0.02	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,671.86000	1.67186	0.00000	1,570.24000	1.57024	1,671.860	12.00	0.83	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1.00000	0.00100	0.00000	4.97000	0.00497	1.000	13.05	0.00	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	0.02000	0.00002	0.00000	0.22000	0.00022	0.020	13.75	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.17358	83.72120	0.00000	11.20603	83.50875		10.41	0.00	0.00	0	119,033.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,296.10000	2.29610	0.00000	2,210.72000	2.21072	2,296.100	11.63	0.55	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	788.91000	0.78891	0.00000	866.32000	0.86632	788.910	12.43	(0.24)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	508.14000	0.50814	0.00000	565.60000	0.56560	508.140	12.81	(0.16)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	354.45000	0.35445	0.00000	398.90000	0.39890	354.450	13.12	(0.12)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	323.66000	0.32366	0.00000	365.25000	0.36525	323.660	13.20	(0.11)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.28490	80.89591	0.00000	11.31855	80.67941		10.88	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.40661	82.38280	0.00000	11.44154	82.16209		10.81	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.54154	79.49800	0.00000	11.57788	79.27295		11.29	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		11.05834	84.88066	0.00000	11.08961	84.66481		10.86	0.00	0.00	0	36,747.00
R2048	On 06/11/2025	Bond Future	0.00		11.16261	82.01590	0.00000	11.19500	81.79594		11.21	0.00	0.00	0	216,689.00
R2048	On 05/02/2026	Bond Future	0.00		11.27291	83.54264	0.00000	11.30650	83.31848		11.14	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.38409	80.63865	0.00000	11.41892	80.41013		11.66	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.50617	82.10712	0.00000	11.54235	81.87416		11.59	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		10.97810	109.81083	0.00000	11.01438	109.48286		10.85	0.00	0.00	0	22,712.00
R2053	On 06/11/2025	Bond Future	0.00		11.07892	105.98542	0.00000	11.11652	105.65126		11.18	0.00	0.00	0	23,314.00
R2053	On 05/02/2026	Bond Future	0.00		11.18349	107.95818	0.00000	11.22248	107.61764		11.27	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.29432	104.08112	0.00000	11.33479	103.73405		11.33	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.41420	105.97517	0.00000	11.45626	105.62139		11.42	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		10.09172	77.56728	0.00000	10.11783	77.42811		8.96	0.00	0.00	0	9,813.00
R209	On 06/11/2025	Bond Future	0.00		10.18281	75.85436	0.00000	10.20992	75.71246		9.12	0.00	0.00	0	7,947.00
R209	On 05/02/2026	Bond Future	0.00		10.27866	77.26632	0.00000	10.30682	77.12168		9.03	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.38231	75.53570	0.00000	10.41159	75.38824		9.30	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.49732	76.91138	0.00000	10.52782	76.76095		9.18	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		250.90460	250.90460	0.00000	250.83863	250.83863		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		252.19475	252.19475	0.00000	252.12715	252.12715		0.00	0.00	0.00	0	2,147.00
R210	On 05/02/2026	Bond Future	0.00		256.95009	256.95009	0.00000	256.88083	256.88083		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.25490	258.25490	0.00000	258.18374	258.18374		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.02307	263.02307	0.00000	262.94977	262.94977		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		8.66803	95.90242	0.00000	8.71407	95.71205		5.38	0.00	0.00	0	21,010.00
R213	On 06/11/2025	Bond Future	0.00		8.73650	94.12996	0.00000	8.78523	93.93596		5.30	0.00	156,255,733.60	1,660	84,135.00
R213	On 05/02/2026	Bond Future	0.00		8.81291	95.88232	0.00000	8.86466	95.68456		5.05	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		8.89501	94.09375	0.00000	8.95004	93.89213		4.96	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.99610	95.80847	0.00000	9.05488	95.60284		4.67	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		10.78260	70.94554	0.00000	10.81380	70.76977		10.52	0.00	0.00	0	6,115.00
R214	On 06/11/2025	Bond Future	0.00		10.88172	68.96378	0.00000	10.91399	68.78467		10.80	0.00	0.00	0	36,246.00
R214	On 05/02/2026	Bond Future	0.00		10.98662	70.24762	0.00000	11.02004	70.06504		10.74	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.09279	68.24103	0.00000	11.12738	68.05496		11.18	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.20972	69.48407	0.00000	11.24559	69.29437		11.13	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 :												7,279,502,275.40		67,353	1,837,150.00
Grand Total:												7,279,502,275.40		67,353	1,837,150.00