

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2025

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		1,169.74700		1,169.74700	0.00000	1,163.78300	1,163.78300		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,191.45400		1,191.45400	0.00000	1,185.37800	1,185.37800		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,213.64500		1,213.64500	0.00000	1,207.45400	1,207.45400		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,235.99800		1,235.99800	0.00000	1,229.69000	1,229.69000		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,258.33300		1,258.33300	0.00000	1,251.90700	1,251.90700		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,425.41400		1,425.41400	0.00000	1,408.54500	1,408.54500		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,451.86500		1,451.86500	0.00000	1,434.68100	1,434.68100		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,478.90700		1,478.90700	0.00000	1,461.40100	1,461.40100		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,506.14400		1,506.14400	0.00000	1,488.31300	1,488.31300		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,533.36100		1,533.36100	0.00000	1,515.20300	1,515.20300		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,209.39500		1,209.39500	0.00000	1,195.80000	1,195.80000		0.00	0.00	0.00	0	31.00
ALBI	On 06/11/2025	Index Future	0.00		1,231.83700		1,231.83700	0.00000	1,217.98800	1,217.98800		0.00	0.00	0.00	0	46.00
ALBI	On 05/02/2026	Index Future	0.00		1,254.78100		1,254.78100	0.00000	1,240.67200	1,240.67200		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,277.89100		1,277.89100	0.00000	1,263.51900	1,263.51900		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,300.98300		1,300.98300	0.00000	1,286.34800	1,286.34800		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		10.24346		88.19371	0.00000	10.43040	87.28713		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.35968		86.05801	0.00000	10.55521	85.13426		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.48656		87.68125	0.00000	10.69141	86.73997		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.62112		85.52022	0.00000	10.83585	84.56113		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.77231		87.09842	0.00000	10.99783	86.12128		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		11.03307		83.36396	0.00000	11.26996	81.86299		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.14064		80.66668	0.00000	11.38624	79.13740		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.25175		82.18792	0.00000	11.50636	80.62962		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.37213		79.45451	0.00000	11.63643	77.86693		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.50069		80.91894	0.00000	11.77509	79.30178		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		1,189.82200		1,189.82200	0.00000	1,176.94300	1,176.94300		0.00	0.00	190,371,520.00	16	14.00
GOVI	On 06/11/2025	GOVI	0.00		1,211.90200		1,211.90200	0.00000	1,198.78200	1,198.78200		0.00	0.00	0.00	0	609.00
GOVI	On 05/02/2026	GOVI	0.00		1,234.47400		1,234.47400	0.00000	1,221.10800	1,221.10800		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,257.21000		1,257.21000	0.00000	1,243.59500	1,243.59500		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,279.92800		1,279.92800	0.00000	1,266.06400	1,266.06400		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		139.29944		139.29944	0.00000	139.27815	139.27815		0.00	0.00	0.00	0	2,978.00
I2029	On 06/11/2025	Bond Future	0.00		140.48061		140.48061	0.00000	140.45870	140.45870		0.00	0.00	0.00	0	3,158.00
I2029	On 05/02/2026	Bond Future	0.00		143.13069		143.13069	0.00000	143.10810	143.10810		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.33725		144.33725	0.00000	144.31401	144.31401		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.00492		147.00492	0.00000	146.98079	146.98079		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		107.82404		107.82404	0.00000	107.82539	107.82539		1.44	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.85174		109.85174	0.00000	109.85295	109.85295		1.16	0.00	0.00	0	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.53791		109.53791	0.00000	109.53903	109.53903		0.90	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.57946		111.57946	0.00000	111.58034	111.58034		0.63	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.21349		111.21349	0.00000	111.21438	111.21438		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		130.22287		130.22287	0.00000	130.22322	130.22322		0.00	0.00	0.00	0	388.00
I2033	On 06/11/2025	Bond Future	0.00		131.13347		131.13347	0.00000	131.13376	131.13376		0.00	0.00	0.00	0	6,548.00
I2033	On 05/02/2026	Bond Future	0.00		133.60732		133.60732	0.00000	133.60734	133.60734		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.53462		134.53462	0.00000	134.53433	134.53433		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.02116		137.02116	0.00000	137.02053	137.02053		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		138.61278		138.61278	0.00000	138.90022	138.90022		0.00	0.00	0.00	0	308.00
I2038	On 06/11/2025	Bond Future	0.00		141.21934		141.21934	0.00000	141.51201	141.51201		0.00	0.00	0.00	0	2,548.00
I2038	On 05/02/2026	Bond Future	0.00		141.71705		141.71705	0.00000	142.01505	142.01505		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.35886		144.35886	0.00000	144.66208	144.66208		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.82275		144.82275	0.00000	145.13138	145.13138		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		119.33878		119.33878	0.00000	119.59748	119.59748		0.00	0.00	0.00	0	4,963.00
I2046	On 06/11/2025	Bond Future	0.00		119.32272		119.32272	0.00000	119.58617	119.58617		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		121.57365		121.57365	0.00000	121.84183	121.84183		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.54262		121.54262	0.00000	121.81556	121.81556		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.78798		123.78798	0.00000	124.06572	124.06572		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		117.45474		117.45474	0.00000	118.12959	118.12959		0.00	0.00	0.00	0	3,377.00
I2050	On 06/11/2025	Bond Future	0.00		119.66343		119.66343	0.00000	120.35086	120.35086		0.00	0.00	0.00	0	17,527.00
I2050	On 05/02/2026	Bond Future	0.00		119.50747		119.50747	0.00000	120.20773	120.20773		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		121.73524		121.73524	0.00000	122.44804	122.44804		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		121.52860		121.52860	0.00000	122.25462	122.25462		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		380.69400		380.69400	0.00000	381.16500	381.16500		0.00	0.00	0.00	0	229.00
IGOV	On 06/11/2025	Index Future	0.00		387.85300		387.85300	0.00000	388.33200	388.33200		0.00	0.00	0.00	0	525.00
IGOV	On 05/02/2026	Index Future	0.00		395.17000		395.17000	0.00000	395.65700	395.65700		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.53900		402.53900	0.00000	403.03500	403.03500		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.90300		409.90300	0.00000	410.40600	410.40600		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		7.68245	105.04032	0.00000	7.73876	104.96712			0.78	0.00	1,687,262,660.16		16,063	94,425.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,973.11000	1.97311	0.00000	1,899.91000	1.89991	1,973.110	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		7.71817	106.98954	0.00000	7.78813	106.91483		0.75	0.00	0.00			0	84,463.00
R186	On 05/02/2026	Bond Future	0.00		7.77381	103.67704	0.00000	7.86535	103.60078		0.75	0.00	0.00			0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.92182	105.58471	0.00000	8.05302	105.50678		0.60	0.00	0.00			0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.30317	102.20427	0.00000	8.52705	102.12459		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		269.08276	269.08276	0.00000	268.32938	268.32938		0.00	0.00	0.00			0	320.00
R202	On 06/11/2025	Bond Future	0.00		274.14307	274.14307	0.00000	273.37511	273.37511		0.00	0.00	0.00			0	780.00
R202	On 05/02/2026	Bond Future	0.00		273.97686	273.97686	0.00000	273.19412	273.19412		0.00	0.00	0.00			0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.08431	279.08431	0.00000	278.28619	278.28619		0.00	0.00	0.00			0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.81096	278.81096	0.00000	277.99793	277.99793		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		8.19817	99.52700	0.00000	8.31932	99.08447		3.79	0.00	2,115,545,912.00			21,256	86,227.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,889.87000	1.88987	0.00000	1,454.79000	1.45479	1,889.870	5.22	1.00	0.00			0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,657.70000	3.65770	0.00000	3,215.17000	3.21517	3,657.700	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	7,942.72000	7.94272	0.00000	7,500.19000	7.50019	7,942.720	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		8.24121	101.37390	0.00000	8.37081	100.92304		3.52	0.00	2,493,088,322.70			24,593	111,326.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,941.86000	1.94186	0.00000	1,609.84000	1.60984	1,941.860	4.23	0.78	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,422.22000	3.42222	0.00000	3,013.32000	3.01332	3,422.220	4.50	0.93	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	2.60000	0.00260	0.00000	4.96000	0.00496	2.600	4.52	0.00	0.00			0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.28947	99.25378	0.00000	8.42876	98.79439		3.50	0.00	29,776,134.00			300	50,410.00
R2030	On 07/05/2026	Bond Future	0.00		8.36019	101.08003	0.00000	8.51054	100.61190		3.26	0.00	0.00			0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.45449	98.91417	0.00000	8.61788	98.43717		3.16	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		8.88016	99.89414	0.00000	8.99640	99.33376		6.04	0.00	0.00			0	55,141.00
R2032	On 07/08/2025	Bond Future	9.40	Call	2,477.39000	2.47739	0.00000	1,931.71000	1.93171	2,477.390	7.48	0.99	0.00			0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	4,780.64000	4.78064	0.00000	4,220.34000	4.22034	4,780.640	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	0.00000	0.00000		9.57	0.00	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	0.00		8.94983	97.58753	0.00000	9.07214	97.01656		6.05	0.00	54,649,016.80			560	85,276.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,600.32000	2.60032	0.00000	2,198.41000	2.19841	2,600.320	6.54	0.74	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	9.90	Call	4,497.92	000	4.49792	0.00000	3,997.28	000	3.99728	4,497.920	6.96	0.90	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	13.36	000	0.01336	0.00000	21.07	000	0.02107	13.360	7.70	(0.01)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.02	522	99.40480	0.00000	9.15	411	98.82307		5.84	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.11	106	97.07407	0.00000	9.24	715	96.48135		5.85	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.21	275	98.84343	0.00000	9.35	677	98.23962		5.55	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		9.05	045	108.79310	0.00000	9.16	169	108.17150		6.43	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.12	365	105.76908	0.00000	9.24	034	105.13584		6.15	0.00	0.00	0	6,265.00
R2033	On 05/02/2026	Bond Future	0.00		9.20	216	107.73869	0.00000	9.32	473	107.09347		5.99	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.29	052	104.67764	0.00000	9.41	947	104.02022		5.80	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.39	314	106.58516	0.00000	9.52	905	105.91537		5.58	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	0.00		9.61	122	99.43435	0.00000	9.80	280	98.29889		7.76	0.00	0.00	0	20,491.00
R2035	On 07/08/2025	Bond Future	10.08	Call	2,749.85	000	2.74985	0.00000	1,663.74	000	1.66374	2,749.850	8.42	0.99	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	0.57	000	0.00057	0.00000	15.82	000	0.01582	0.570	8.65	0.00	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	0.06	000	0.00006	0.00000	2.90	000	0.00290	0.060	8.93	0.00	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	0.02	000	0.00002	0.00000	1.58	000	0.00158	0.020	9.02	0.00	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	5,561.39	000	5.56139	0.00000	4,426.08	000	4.42608	5,561.390	9.35	1.00	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		9.92	0.00	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		10.62	0.00	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		10.69	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.69	697	96.77682	0.00000	9.89	662	95.62016		7.89	0.00	0.00	0	109,580.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,801.17	000	1.80117	0.00000	1,239.17	000	1.23917	1,801.170	7.91	0.55	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,296.80	000	2.29680	0.00000	1,642.41	000	1.64241	2,296.800	8.08	0.63	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,968.36	000	2.96836	0.00000	2,211.02	000	2.21102	2,968.360	8.28	0.71	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	666.08	000	0.66608	0.00000	1,026.87	000	1.02687	666.080	8.36	(0.26)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	490.31	000	0.49031	0.00000	776.92	000	0.77692	490.310	8.54	(0.20)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,435.67	000	4.43567	0.00000	3,518.68	000	3.51868	4,435.670	8.67	0.83	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,576.83	000	4.57683	0.00000	3,648.11	000	3.64811	4,576.830	8.71	0.84	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	321.29	000	0.32129	0.00000	527.14	000	0.52714	321.290	8.78	(0.14)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,247.39	000	5.24739	0.00000	4,269.84	000	4.26984	5,247.390	8.88	0.88	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	217.15	000	0.21715	0.00000	366.93	000	0.36693	217.150	9.00	(0.10)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	7,027.73	000	7.02773	0.00000	5,962.98	000	5.96298	7,027.730	9.30	0.94	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,077.83	000	7.07783	0.00000	6,011.33	000	6.01133	7,077.830	9.31	0.94	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	39.05	000	0.03905	0.00000	73.35	000	0.07335	39.050	9.87	(0.02)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	37.26	000	0.03726	0.00000	70.17	000	0.07017	37.260	9.89	(0.02)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	22.28	000	0.02228	0.00000	43.04	000	0.04304	22.280	10.15	(0.01)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	9.56	000	0.00956	0.00000	19.51	000	0.01951	9.560	10.24	(0.01)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	8.34	000	0.00834	0.00000	17.19	000	0.01719	8.340	10.24	(0.01)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.78	940	98.57919	0.00000	9.99	778	97.40088		7.79	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,457.86	000	3.45786	0.00000	2,732.81	000	2.73281	3,457.860	7.96	0.66	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,535.77	000	4.53577	0.00000	3,702.89	000	3.70289	4,535.770	8.24	0.75	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	671.74	000	0.67174	0.00000	941.03	000	0.94103	671.740	8.48	(0.20)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,731.39	000	6.73139	0.00000	5,750.87	000	5.75087	6,731.390	8.76	0.86	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	333.46	000	0.33346	0.00000	483.84	000	0.48384	333.460	9.00	(0.11)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	41.84	000	0.04184	0.00000	66.73	000	0.06673	41.840	9.85	(0.02)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.88	468	95.88974	0.00000	10.10	212	94.68945		8.02	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		9.99	350	97.63811	0.00000	10.22	086	96.41554		7.83	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
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		10.15182		89.22658	0.00000	10.33839	88.08578			8.75	0.00	0.00	0	121,200.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,252.90000		1.25290	0.00000	503.68000	0.50368	1,252.900	9.59	0.84	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	2,131.48000		2.13148	0.00000	1,134.99000	1.13499	2,131.480	9.82	0.96	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,420.61000		2.42061	0.00000	1,377.87000	1.37787	2,420.610	9.89	0.98	0.00	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,945.79000		2.94579	0.00000	1,849.85000	1.84985	2,945.790	10.01	0.99	0.00	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	5,026.90000		5.02690	0.00000	3,886.87000	3.88687	5,026.900	10.58	1.00	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	0.00000		0.00000	0.00000	0.30000	0.00030		10.69	0.00	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	0.00000		0.00000	0.00000	0.00000	0.00000		10.94	0.00	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	7,534.44000		7.53444	0.00000	6,393.64000	6.39364	7,534.440	10.94	1.00	0.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	0.00000		0.00000	0.00000	0.00000	0.00000		10.94	0.00	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	0.00	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	0.00	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	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.24328		90.88233	0.00000	10.43696	89.72023		8.55	0.00	866,290,369.56		9,532	177,351.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,650.30000		2.65030	0.00000	1,968.52000	1.96852	2,650.300	9.55	0.64	0.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,856.36000		4.85636	0.00000	3,932.24000	3.93224	4,856.360	10.20	0.83	0.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	27.38000		0.02738	0.00000	51.39000	0.05139	27.380	11.14	(0.01)	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.34082		88.31631	0.00000	10.54217	87.13244		8.86	0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,501.37000		3.50137	0.00000	2,807.96000	2.80796	3,501.370	9.94	0.63	0.00	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,483.88000		4.48388	0.00000	3,692.12000	3.69212	4,483.880	10.24	0.71	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	699.18000		0.69918	0.00000	947.62000	0.94762	699.180	10.77	(0.18)	0.00	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,653.80000		6.65380	0.00000	5,708.18000	5.70818	6,653.800	10.82	0.83	0.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	350.97000		0.35097	0.00000	492.36000	0.49236	350.970	11.23	(0.10)	0.00	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	168.71000		0.16871	0.00000	247.29000	0.24729	168.710	11.23	(0.05)	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	67.89000		0.06789	0.00000	104.76000	0.10476	67.890	11.23	(0.02)	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.45078		89.94101	0.00000	10.66024	88.73507		8.76	0.00	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,636.84000		4.63684	0.00000	3,878.86000	3.87886	4,636.840	9.73	0.66	0.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	365.40000		0.36540	0.00000	490.67000	0.49067	365.400	10.80	(0.09)	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.57506		87.32089	0.00000	10.79339	86.09268		9.07	0.00	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		10.22743		108.49086	0.00000	10.41412	107.15266		8.65	0.00	285,656,434.38		2,633	1,358.00
R2038	On 06/11/2025	Bond Future	0.00		10.32590		105.02005	0.00000	10.52000	103.65680		8.69	0.00	277,147,911.95		2,639	6,161.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,989.35000		4.98935	0.00000	3,926.99000	3.92699	4,989.350	9.34	0.82	0.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	22.05000		0.02205	0.00000	42.91000	0.04291	22.050	11.11	(0.01)	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.42925		106.97559	0.00000	10.63115	105.58685		8.66	0.00	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.54075		103.45906	0.00000	10.75094	102.04445		8.61	0.00	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.66366		105.34385	0.00000	10.88270	103.90307		8.58	0.00	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		10.54217		88.96688	0.00000	10.77892	87.39632		9.68	0.00	355,867.52		4	52,434.00
R2040	On 07/08/2025	Bond Future	10.80	Call	1,763.49000		1.76349	0.00000	615.27000	0.61527	1,763.490	10.54	0.91	0.00	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	2,375.90000		2.37590	0.00000	1,030.75000	1.03075	2,375.900	10.70	0.97	0.00	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	0.27000		0.00027	0.00000	16.02000	0.01602	0.270	11.17	0.00	0.00	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	5,500.06000		5.50006	0.00000	3,931.05000	3.93105	5,500.060	11.52	1.00	0.00	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		12.42	0.00	0.00	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		10.63822		90.61779	0.00000	10.88352	89.01802		9.47	0.00	3,624,711.60		40	33,612.00

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	0.00		10.74016	87.79636	0.00000	10.99467	86.16664		9.87		0.00	3,207,552,216.24	36,534	36,534.00
R2040	On 05/02/2026	Bond Future	11.82	Call	7,332.26000	7.33226	0.00000	6,033.55000	6.03355	7,332.260	11.96		0.83	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	68.95000	0.06895	0.00000	117.97000	0.11797	68.950	12.52		(0.02)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.85318	89.41133	0.00000	11.11736	87.75138		9.79		0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,674.61000	2.67461	0.00000	1,973.21000	1.97321	2,674.610	10.01		0.47	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	4,151.80000	4.15180	0.00000	3,228.60000	3.22860	4,151.800	10.49		0.60	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,383.64000	1.38364	0.00000	1,858.97000	1.85897	1,383.640	11.18		(0.25)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,019.07000	1.01907	0.00000	1,390.60000	1.39060	1,019.070	11.54		(0.19)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	844.54000	0.84454	0.00000	1,162.52000	1.16252	844.540	11.76		(0.16)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	616.82000	0.61682	0.00000	861.20000	0.86120	616.820	12.08		(0.13)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		10.97952	86.53078	0.00000	11.25428	84.84021		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		10.77710	84.17614	0.00000	11.02885	82.46116		10.62		0.00	0.00	0	17,905.00
R2044	On 07/08/2025	Bond Future	10.63	Call	150.57000	0.15057	0.00000	10.30000	0.01030	150.570	10.84		0.21	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	3,502.98000	3.50298	0.00000	1,861.81000	1.86181	3,502.980	12.00		0.99	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	0.00000	0.00000	0.00000	0.14000	0.00014		13.05		0.00	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.75		0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		10.87205	85.73817	0.00000	11.13253	83.99122		10.41		0.00	0.00	0	123,363.00
R2044	On 06/11/2025	Bond Future	11.25	Call	3,531.63000	3.53163	0.00000	2,427.63000	2.42763	3,531.630	11.63		0.70	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	394.73000	0.39473	0.00000	710.54000	0.71054	394.730	12.43		(0.14)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	240.39000	0.24039	0.00000	451.99000	0.45199	240.390	12.81		(0.09)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	160.81000	0.16081	0.00000	312.18000	0.31218	160.810	13.12		(0.06)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	145.38000	0.14538	0.00000	284.37000	0.28437	145.380	13.20		(0.06)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.97242	82.95109	0.00000	11.24227	81.17151		10.88		0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.08261	84.47685	0.00000	11.36228	82.66431		10.81		0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.20492	81.63154	0.00000	11.49533	79.78563		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		10.77203	86.90300	0.00000	11.01878	85.15514		10.86		0.00	0.00	0	35,055.00
R2048	On 06/11/2025	Bond Future	0.00		10.86627	84.07641	0.00000	11.12159	82.29594		11.21		0.00	0.00	0	217,454.00
R2048	On 05/02/2026	Bond Future	0.00		10.96583	85.64215	0.00000	11.23031	83.82846		11.14		0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.06604	82.77794	0.00000	11.33984	80.93059		11.66		0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.17620	84.28680	0.00000	11.46010	82.40546		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		10.69188	112.46299	0.00000	10.93862	110.16978		10.85		0.00	0.00	0	20,140.00
R2053	On 06/11/2025	Bond Future	0.00		10.78250	108.68756	0.00000	11.03795	106.35170		11.18		0.00	0.00	0	25,727.00
R2053	On 05/02/2026	Bond Future	0.00		10.87637	110.71150	0.00000	11.14096	108.33190		11.27		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		10.97586	106.88654	0.00000	11.25009	104.46282		11.33		0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.08363	108.83362	0.00000	11.36812	106.36529		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		9.89128	78.64707	0.00000	10.07777	77.64178		8.96		0.00	0.00	0	1,335.00
R209	On 06/11/2025	Bond Future	0.00		9.97483	76.95471	0.00000	10.16826	75.93066		9.12		0.00	0.00	0	16,409.00
R209	On 05/02/2026	Bond Future	0.00		10.06271	78.38778	0.00000	10.26346	77.34455		9.03		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.15785	76.67882	0.00000	10.36637	75.61614		9.30		0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.26374	78.07660	0.00000	10.48055	76.99427		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

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						
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		251.07507	251.07507	0.00000		251.01756	251.01756		0.00		0.00	0.00	0	123.00
R210	On 06/11/2025	Bond Future	0.00		252.37030	252.37030	0.00000		252.31137	252.31137		0.00		0.00	0.00	0	2,147.00
R210	On 05/02/2026	Bond Future	0.00		257.13103	257.13103	0.00000		257.07055	257.07055		0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.44224	258.44224	0.00000		258.38024	258.38024		0.00		0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.21797	263.21797	0.00000		263.15400	263.15400		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		8.50901	96.56363	0.00000		8.63017	96.05932		5.38		0.00	0.00	0	7,958.00
R213	On 06/11/2025	Bond Future	0.00		8.56812	94.80413	0.00000		8.69631	94.29034		5.30		0.00	0.00	0	96,758.00
R213	On 05/02/2026	Bond Future	0.00		8.63406	96.56977	0.00000		8.77011	96.04627		5.05		0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		8.70471	94.79512	0.00000		8.84928	94.26171		4.96		0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.79275	96.52412	0.00000		8.94700	95.98065		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		10.50164	72.55878	0.00000		10.73828	71.19636		10.52		0.00	0.00	0	5,070.00
R214	On 06/11/2025	Bond Future	0.00		10.59128	70.60749	0.00000		10.83582	69.21974		10.80		0.00	0.00	0	38,083.00
R214	On 05/02/2026	Bond Future	0.00		10.68607	71.92249	0.00000		10.93905	70.50874		10.74		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.78191	69.94763	0.00000		11.04346	68.50770		11.18		0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.88767	71.22296	0.00000		11.15847	69.75648		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 :													11,211,321,076.91		114,170	2,024,026.00	
Grand Total:													11,211,321,076.91		114,170	2,024,026.00	