INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/08/2025

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		1,170.09500	1,170.09500	0.00000	1,169.74700	1,169.74700	0.00	0.00	0.00		0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,191.71800	1,191.71800	0.00000	1,191.45400	1,191.45400	0.00	0.00	0.00		0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,213.99200	1,213.99200	0.00000	1,213.64500	1,213.64500	0.00	0.00	0.00		0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,236.36100	1,236.36100	0.00000	1,235.99800	1,235.99800	0.00	0.00	0.00		0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,258.72200	1,258.72200	0.00000	1,258.33300	1,258.33300	0.00	0.00	0.00		0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,426.98500	1,426.98500	0.00000	1,425.41400	1,425.41400	0.00	0.00	0.00		0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,453.35700	1,453.35700	0.00000	1,451.86500	1,451.86500	0.00	0.00	0.00		0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,480.52000	1,480.52000	0.00000	1,478.90700	1,478.90700	0.00	0.00	0.00		0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,507.80100	1,507.80100	0.00000	1,506.14400	1,506.14400	0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,535.07000	1,535.07000	0.00000	1,533.36100	1,533.36100	0.00	0.00	0.00		0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,211.12700	1,211.12700	0.00000	1,209.39500	1,209.39500	0.00	0.00	0.00		0	31.00
ALBI	On 06/11/2025	Index Future	0.00		1,233.50900	1,233.50900	0.00000	1,231.83700	1,231.83700	0.00	0.00	37,005,270.00		3	46.00
ALBI	On 05/02/2026	Index Future	0.00		1,256.56300	1,256.56300	0.00000	1,254.78100	1,254.78100	0.00	0.00	0.00		0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,279.71700	1,279.71700	0.00000	1,277.89100	1,277.89100	0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,302.86200	1,302.86200	0.00000	1,300.98300	1,300.98300	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		10.23230	88.24823	0.00000	10.24346	88.19371	0.00	0.00	0.00		0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.34938	86.10703	0.00000	10.35968	86.05801	0.00	0.00	0.00		0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.47454	87.73690	0.00000	10.48656	87.68125	0.00	0.00	0.00		0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.60835	85.57769	0.00000	10.62112	85.52022	0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.75859	87.15833	0.00000	10.77231	87.09842	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		11.06705	83.14598	0.00000	11.03307	83.36396	0.00	0.00	0.00		0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.17685	80.43835	0.00000	11.14064	80.66668	0.00	0.00	0.00		0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.28840	81.96069	0.00000	11.25175	82.18792	0.00	0.00	0.00		0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.41003	79.22381	0.00000	11.37213	79.45451	0.00	0.00	0.00		0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.53979	80.68535	0.00000	11.50069	80.91894	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		1,191.45700	1,191.45700	0.00000	1,189.82200	1,189.82200	0.00	0.00	0.00		0	14.00
GOVI	On 06/11/2025	GOVI	0.00		1,213.47500	1,213.47500	0.00000	1,211.90200	1,211.90200	0.00	0.00	0.00		0	609.00
GOVI	On 05/02/2026	GOVI	0.00		1,236.15500	1,236.15500	0.00000	1,234.47400	1,234.47400	0.00	0.00	0.00		0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,258.93300	1,258.93300	0.00000	1,257.21000	1,257.21000	0.00	0.00	0.00		0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,281.70200	1,281.70200	0.00000	1,279.92800	1,279.92800	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		139.15267	139.15267	0.00000	139.29944	139.29944	0.00	0.00	0.00		0	2,978.00
I2029	On 06/11/2025	Bond Future	0.00		140.32051	140.32051	0.00000	140.48061	140.48061	0.00	0.00	0.00		0	3,158.00
I2029	On 05/02/2026	Bond Future	0.00		142.97665	142.97665	0.00000	143.13069	143.13069	0.00	0.00	0.00		0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.18165	144.18165	0.00000	144.33725	144.33725	0.00	0.00	0.00		0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.84872	146.84872	0.00000	147.00492	147.00492	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		107.95233	107.95233	0.00000	107.82404	107.82404		1.33	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.97420	109.97420	0.00000	109.85174	109.85174		1.06	0.00	0.00	0	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.66973	109.66973	0.00000	109.53791	109.53791		1.06	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.71481	111.71481	0.00000	111.57946	111.57946		0.79	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.35288	111.35288	0.00000	111.21349	111.21349		0.27	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		130.08962	130.08962	0.00000	130.22287	130.22287		0.00	0.00	0.00	0	388.00
I2033	On 06/11/2025	Bond Future	0.00		130.98800	130.98800	0.00000	131.13347	131.13347		0.00	0.00	0.00	0	6,548.00
I2033	On 05/02/2026	Bond Future	0.00		133.46753	133.46753	0.00000	133.60732	133.60732		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.39341	134.39341	0.00000	134.53462	134.53462		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.87954	136.87954	0.00000	137.02116	137.02116		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		138.68368	138.68368	0.00000	138.61278	138.61278		0.00	0.00	0.00	0	308.00
I2038	On 06/11/2025	Bond Future	0.00		141.28109	141.28109	0.00000	141.21934	141.21934		0.00	0.00	0.00	0	2,548.00
I2038	On 05/02/2026	Bond Future	0.00		141.78905	141.78905	0.00000	141.71705	141.71705		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.43349	144.43349	0.00000	144.35886	144.35886		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.90094	144.90094	0.00000	144.82275	144.82275		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		119.42431	119.42431	0.00000	119.33878	119.33878		0.00	0.00	0.00	0	4,963.00
I2046	On 06/11/2025	Bond Future	0.00		119.40102	119.40102	0.00000	119.32272	119.32272		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		121.66107	121.66107	0.00000	121.57365	121.57365		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.63279	121.63279	0.00000	121.54262	121.54262		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.88172	123.88172	0.00000	123.78798	123.78798		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		118.03204	118.03204	0.00000	117.45474	117.45474		0.00	0.00	0.00	0	3,377.00
I2050	On 06/11/2025	Bond Future	0.00		120.24278	120.24278	0.00000	119.66343	119.66343		0.00	0.00	0.00	0	17,527.00
I2050	On 05/02/2026	Bond Future	0.00		120.10540	120.10540	0.00000	119.50747	119.50747		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.34525	122.34525	0.00000	121.73524	121.73524		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.15181	122.15181	0.00000	121.52860	121.52860		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		380.90800	380.90800	0.00000	380.69400	380.69400		0.00	0.00	872,279,320.00	229	23.00
IGOV	On 06/11/2025	Index Future	0.00		388.04200	388.04200	0.00000	387.85300	387.85300		0.00	0.00	888,616,180.00	229	754.00
IGOV	On 05/02/2026	Index Future	0.00		395.38700	395.38700	0.00000	395.17000	395.17000		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.76400	402.76400	0.00000	402.53900	402.53900		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.13800	410.13800	0.00000	409.90300	409.90300		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		7.68242	105.04036	0.00000	7.68245	105.04032		0.78	0.00	2,731,049.36	26	94,367.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,973.15000	1.97315	0.00000	1,973.11000	1.97311	1,973.150	2.31	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		2.31	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.72565	106.98154	0.00000	7.71817	106.98954		0.73	0.00	462,374,215.88	4,322	87,821.00
R186	On 05/02/2026	Bond Future	0.00		7.77528	103.67582	0.00000	7.77381	103.67704		0.74	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.92225	105.58445	0.00000	7.92182	105.58471		0.58	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.29916	102.20570	0.00000	8.30317	102.20427		0.41	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		268.79886	268.79886	0.00000	269.08276	269.08276		0.00	0.00	0.00	0	320.00
R202	On 06/11/2025	Bond Future	0.00		273.83313	273.83313	0.00000	274.14307	274.14307		0.00	0.00	0.00	0	780.00
R202	On 05/02/2026	Bond Future	0.00		273.67899	273.67899	0.00000	273.97686	273.97686		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.78348	278.78348	0.00000	279.08431	279.08431		0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.50856	278.50856	0.00000	278.81096	278.81096		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		8.19783	99.52824	0.00000	8.19817	99.52700		4.25	0.00	1,990,564.80	20	86,207.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,897.40000	1.89740	0.00000	1,889.87000	1.88987	1,897.400	7.35	0.98	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,658.95000	3.65895	0.00000	3,657.70000	3.65770	3,658.950	7.35	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		7.35	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,943.96000	7.94396	0.00000	7,942.72000	7.94272	7,943.960	7.35	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		7.35	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.24302	101.36759	0.00000	8.24121	101.37390		3.95	0.00	209,121,338.17	2,063	113,127.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,922.40000	1.92240	0.00000	1,941.86000	1.94186	1,922.400	4.16	0.78	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,410.40000	3.41040	0.00000	3,422.22000	3.42222	3,410.400	4.44	0.93	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	5.97000	0.00597	0.00000	2.60000	0.00260	5.970	4.98	(0.01)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.28944	99.25388	0.00000	8.28947	99.25378		3.98	0.00	28,783,625.20	290	50,700.00
R2030	On 07/05/2026	Bond Future	0.00		8.35986	101.08106	0.00000	8.36019	101.08003		3.75	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.45358	98.91683	0.00000	8.45449	98.91417		3.68	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		8.86445	99.97018	0.00000	8.88016	99.89414		5.96	0.00	4,220,840,969.78	42,221	16,377.00
R2032	On 07/08/2025	Bond Future	9.40	Call	2,553.58000	2.55358	0.00000	2,477.39000	2.47739	2,553.580	8.35	0.99	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	4,856.68000	4.85668	0.00000	4,780.64000	4.78064	4,856.680	8.35	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		8.35	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		8.93491	97.65747	0.00000	8.94983	97.58753		5.96	0.00	4,260,990,731.04	43,632	124,304.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,632.85000	2.63285	0.00000	2,600.32000	2.60032	2,632.850	6.45	0.75	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,550.07000	4.55007	0.00000	4,497.92000	4.49792	4,550.070	6.87	0.91	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	10.97000	0.01097	0.00000	13.36000	0.01336	10.970	7.60	(0.01)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.00808	99.48249	0.00000	9.02522	99.40480		5.76	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.09276	97.15412	0.00000	9.11106	97.07407		5.76	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.19301	98.92657	0.00000	9.21275	98.84343		5.46	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		9.02968	108.90970	0.00000	9.05045	108.79310		6.35	0.00	639,626,668.10	5,873	1,277.00
R2033	On 06/11/2025	Bond Future	0.00		9.10336	105.87970	0.00000	9.12365	105.76908		6.05	0.00	622,149,117.20	5,876	12,141.00
R2033	On 05/02/2026	Bond Future	0.00		9.17953	107.85838	0.00000	9.20216	107.73869		5.89	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.26653	104.80054	0.00000	9.29052	104.67764		5.70	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.36753	106.71200	0.00000	9.39314	106.58516		5.48	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		9.60037	99.49919	0.00000	9.61122	99.43435		7.65	0.00	74,226,395.74	746	20,491.00
R2035	On 07/08/2025	Bond Future	10.08	Call	2,824.80000	2.82480	0.00000	2,749.85000	2.74985	2,824.800	11.36	0.98	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	3.26000	0.00326	0.00000	0.57000	0.00057	3.260	11.36	(0.01)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	0.43000	0.00043	0.00000	0.06000	0.00006	0.430	11.36	0.00	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	0.20000	0.00020	0.00000	0.02000	0.00002	0.200	11.36	0.00	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	5,626.24000	5.62624	0.00000	5,561.39000	5.56139	5,626.240	11.36	1.00	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.36	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		11.36	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		11.36	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.68692	96.83555	0.00000	9.69697	96.77682		7.75	0.00	203,935,668.30	2,106	110,865.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,855.45000	1.85545	0.00000	1,801.17000	1.80117	1,855.450	8.06	0.56	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,355.39000	2.35539	0.00000	2,296.80000	2.29680	2,355.390	8.23	0.63	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	3,030.19000	3.03019	0.00000	2,968.36000	2.96836	3,030.190	8.44	0.71	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	669.81000	0.66981	0.00000	666.08000	0.66608	669.810	8.52	(0.26)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	494.79000	0.49479	0.00000	490.31000	0.49031	494.790	8.70	(0.20)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,499.01000	4.49901	0.00000	4,435.67000	4.43567	4,499.010	8.83	0.84	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,640.16000	4.64016	0.00000	4,576.83000	4.57683	4,640.160	8.87	0.84	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	325.82000	0.32582	0.00000	321.29000	0.32129	325.820	8.94	(0.14)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,310.10000	5.31010	0.00000	5,247.39000	5.24739	5,310.100	9.03	0.88	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	220.45000	0.22045	0.00000	217.15000	0.21715	220.450	9.15	(0.10)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	7,088.77000	7.08877	0.00000	7,027.73000	7.02773	7,088.770	9.45	0.94	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,138.78000	7.13878	0.00000	7,077.83000	7.07783	7,138.780	9.46	0.94	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	40.09000	0.04009	0.00000	39.05000	0.03905	40.090	10.01	(0.02)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	38.27000	0.03827	0.00000	37.26000	0.03726	38.270	10.03	(0.02)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	19.90000	0.01990	0.00000	22.28000	0.02228	19.900	10.09	(0.01)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	7.73000	0.00773	0.00000	9.56000	0.00956	7.730	10.09	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	6.71000	0.00671	0.00000	8.34000	0.00834	6.710	10.09	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.77780	98.64536	0.00000	9.78940	98.57919		7.65	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,526.42000	3.52642	0.00000	3,457.86000	3.45786	3,526.420	8.08	0.66	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,607.16000	4.60716	0.00000	4,535.77000	4.53577	4,607.160	8.36	0.75	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	677.66000	0.67766	0.00000	671.74000	0.67174	677.660	8.60	(0.20)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,802.92000	6.80292	0.00000	6,731.39000	6.73139	6,802.920	8.87	0.86	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	337.99000	0.33799	0.00000	333.46000	0.33346	337.990	9.11	(0.11)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	35.99000	0.03599	0.00000	41.84000	0.04184	35.990	9.70	(0.01)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.87242	95.95802	0.00000	9.88468	95.88974		7.88	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		9.98040	97.70920	0.00000	9.99350	97.63811		7.69	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		10.12584	89.38706	0.00000	10.15182	89.22658		9.07	0.00	60,961,974.92	682	121,094.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,514.13000	1.51413	0.00000	1,252.90000	1.25290	1,514.130	14.59	0.79	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	2,336.84000	2.33684	0.00000	2,131.48000	2.13148	2,336.840	14.59	0.92	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,612.92000	2.61292	0.00000	2,420.61000	2.42061	2,612.920	14.59	0.94	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	3,121.83000	3.12183	0.00000	2,945.79000	2.94579	3,121.830	14.59	0.97	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	5,187.67000	5.18767	0.00000	5,026.90000	5.02690	5,187.670	14.59	1.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	0.12000	0.00012	0.00000	0.00000	0.00000	0.120	14.59	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		14.59	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	7,694.92000	7.69492	0.00000	7,534.44000	7.53444	7,694.920	14.59	1.00	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		14.59	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		14.59	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		14.59	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		14.59	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.21744	91.03897	0.00000	10.24328	90.88233		8.85	0.00	175,250,017.25	1,925	178,610.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,682.69000	2.68269	0.00000	2,650.30000	2.65030	2,682.690	9.19	0.66	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,947.35000	4.94735	0.00000	4,856.36000	4.85636	4,947.350	9.89	0.85	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	29.00000	0.02900	0.00000	27.38000	0.02738	29.000	11.42	(0.02)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.31298	88.48173	0.00000	10.34082	88.31631		9.19	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,538.82000	3.53882	0.00000	3,501.37000	3.50137	3,538.820	9.68	0.64	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,544.98000	4.54498	0.00000	4,483.88000	4.48388	4,544.980	10.00	0.72	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	632.64000	0.63264	0.00000	699.18000	0.69918	632.640	10.57	(0.17)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,755.31000	6.75531	0.00000	6,653.80000	6.65380	6,755.310	10.62	0.84	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	326.53000	0.32653	0.00000	350.97000	0.35097	326.530	11.18	(0.09)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	188.05000	0.18805	0.00000	168.71000	0.16871	188.050	11.66	(0.06)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	78.86000	0.07886	0.00000	67.89000	0.06789	78.860	11.66	(0.03)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.42170	90.11025	0.00000	10.45078	89.94101		9.08	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,695.67000	4.69567	0.00000	4,636.84000	4.63684	4,695.670	9.56	0.67	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	387.76000	0.38776	0.00000	365.40000	0.36540	387.760	11.11	(0.09)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.54450	87.49470	0.00000	10.57506	87.32089		9.43	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		10.19635	108.71607	0.00000	10.22743	108.49086		8.55	0.00	22,504,226.49	207	1,151.00
R2038	On 06/11/2025	Bond Future	0.00		10.29475	105.24126	0.00000	10.32590	105.02005		8.56	0.00	45,674,706.84	434	6,358.00
R2038	On 06/11/2025	Bond Future	10.98	Call	5,192.66000	5.19266	0.00000	4,989.35000	4.98935	5,192.660	9.54	0.83	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	20.00000	0.02000	0.00000	22.05000	0.02205	20.000	11.18	(0.01)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.39584	107.20801	0.00000	10.42925	106.97559		8.53	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.50584	103.69675	0.00000	10.54075	103.45906		8.47	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.62704	105.58761	0.00000	10.66366	105.34385		8.45	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		10.50612	89.20968	0.00000	10.54217	88.96688		9.91	0.00	52,990,549.92	594	51,802.00
R2040	On 07/08/2025	Bond Future	10.80	Call	2,073.89000	2.07389	0.00000	1,763.49000	1.76349	2,073.890	15.72	0.87	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	2,656.58000	2.65658	0.00000	2,375.90000	2.37590	2,656.580	15.72	0.93	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	2.80000	0.00280	0.00000	0.27000	0.00027	2.800	15.72	0.00	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	5,743.07000	5.74307	0.00000	5,500.06000	5.50006	5,743.070	15.72	1.00	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		15.72	0.00	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		10.60191	90.85828	0.00000	10.63822	90.61779		9.69	0.00	401,411,881.04	4,418	34,212.00
R2040	On 05/02/2026	Bond Future	0.00		10.70161	88.04716	0.00000	10.74016	87.79636		10.11	0.00	0.00	0	36,534.00
R2040	On 05/02/2026	Bond Future	11.82	Call	7,481.36000	7.48136	0.00000	7,332.26000	7.33226	7,481.360	11.60	0.85	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	73.39000	0.07339	0.00000	68.95000	0.06895	73.390	12.85	(0.02)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.81305	89.66761	0.00000	10.85318	89.41133		10.02	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,778.67000	2.77867	0.00000	2,674.61000	2.67461	2,778.670	9.97	0.48	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	4,289.31000	4.28931	0.00000	4,151.80000	4.15180	4,289.310	10.45	0.61	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,313.28000	1.31328	0.00000	1,383.64000	1.38364	1,313.280	11.17	(0.24)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	966.83000	0.96683	0.00000	1,019.07000	1.01907	966.830	11.54	(0.19)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	801.44000	0.80144	0.00000	844.54000	0.84454	801.440	11.77	(0.16)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	591.28000	0.59128	0.00000	616.82000	0.61682	591.280	12.14	(0.12)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		10.93757	86.79322	0.00000	10.97952	86.53078		10.47	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		10.73605	84.46115	0.00000	10.77710	84.17614		10.79	0.00	24,493,733.50	290	17,905.00
R2044	On 07/08/2025	Bond Future	10.63	Call	425.57000	0.42557	0.00000	150.57000	0.15057	425.570	17.02	0.35	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	3,797.28000	3.79728	0.00000	3,502.98000	3.50298	3,797.280	17.02	0.98	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	0.01000	0.00001	0.00000	0.00000	0.00000	0.010	17.02	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		17.02	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		10.83054	86.02202	0.00000	10.87205	85.73817		10.55	0.00	328,001,962.26	3,813	126,631.00
R2044	On 06/11/2025	Bond Future	11.25	Call	3,686.85000	3.68685	0.00000	3,531.63000	3.53163	3,686.850	11.38	0.72	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	333.03000	0.33303	0.00000	394.73000	0.39473	333.030	12.22	(0.12)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	199.22000	0.19922	0.00000	240.39000	0.24039	199.220	12.62	(0.08)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	131.58000	0.13158	0.00000	160.81000	0.16081	131.580	12.93	(0.05)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	118.58000	0.11858	0.00000	145.38000	0.14538	118.580	13.01	(0.05)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.92862	83.24575	0.00000	10.97242	82.95109		11.05	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.03711	84.77782	0.00000	11.08261	84.47685		10.96	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.15750	81.93934	0.00000	11.20492	81.63154		11.48	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		10.73099	87.19983	0.00000	10.77203	86.90300		10.77	0.00	57,377,488.14	658	34,905.00
R2048	On 06/11/2025	Bond Future	0.00		10.82473	84.37231	0.00000	10.86627	84.07641		11.09	0.00	339,682,920.06	4,026	217,999.00
R2048	On 05/02/2026	Bond Future	0.00		10.92203	85.94916	0.00000	10.96583	85.64215		11.03	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.02062	83.09136	0.00000	11.06604	82.77794		11.53	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.12894	84.60730	0.00000	11.17620	84.28680		11.47	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		10.65086	112.85274	0.00000	10.69188	112.46299		10.79	0.00	0.00	0	20,140.00
R2053	On 06/11/2025	Bond Future	0.00		10.74095	109.07618	0.00000	10.78250	108.68756		11.08	0.00	0.00	0	25,727.00
R2053	On 05/02/2026	Bond Future	0.00		10.83258	111.11460	0.00000	10.87637	110.71150		11.17	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		10.93039	107.29814	0.00000	10.97586	106.88654		11.23	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.03630	109.25450	0.00000	11.08363	108.83362		11.32	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		9.88042	78.70615	0.00000	9.89128	78.64707		8.84	0.00	32,820,464.55	417	1,335.00
R209	On 06/11/2025	Bond Future	0.00		9.96467	77.00900	0.00000	9.97483	76.95471		8.97	0.00	233,953,342.00	3,038	17,516.00
R209	On 05/02/2026	Bond Future	0.00		10.05120	78.44816	0.00000	10.06271	78.38778		8.89	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.14576	76.74104	0.00000	10.15785	76.67882		9.14	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.25093	78.14118	0.00000	10.26374	78.07660		9.03	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		251.06864	251.06864	0.00000	251.07507	251.07507		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		252.34474	252.34474	0.00000	252.37030	252.37030		0.00	0.00	10,346,134.34	41	2,129.00
R210	On 05/02/2026	Bond Future	0.00		257.12134	257.12134	0.00000	257.13103	257.13103		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.43468	258.43468	0.00000	258.44224	258.44224		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.21435	263.21435	0.00000	263.21797	263.21797		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		8.50853	96.56564	0.00000	8.50901	96.56363		5.30	0.00	0.00	0	7,577.00
R213	On 06/11/2025	Bond Future	0.00		8.56939	94.79903	0.00000	8.56812	94.80413		5.21	0.00	321,653,108.79	3,393	94,169.00
R213	On 05/02/2026	Bond Future	0.00		8.63381	96.57074	0.00000	8.63406	96.56977		4.96	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		8.70421	94.79697	0.00000	8.70471	94.79512		4.87	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.79178	96.52755	0.00000	8.79275	96.52412		4.58	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		10.46567	72.76934	0.00000	10.50164	72.55878		10.39	0.00	0.00	0	5,054.00
R214	On 06/11/2025	Bond Future	0.00		10.55505	70.81660	0.00000	10.59128	70.60749		10.64	0.00	57,857,162.20	817	37,298.00
R214	On 05/02/2026	Bond Future	0.00		10.64779	72.14014	0.00000	10.68607	71.92249		10.57	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.74223	70.16997	0.00000	10.78191	69.94763		11.00	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.84640	71.45053	0.00000	10.88767	71.22296		10.95	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 :												14,689,650,785.87		132,389	2,033,064.00
Grand Total:												14,689,650,785.87		132,389	2,033,064.00