

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/08/2025

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		1,171.18900		1,171.18900	0.00000	1,170.09500	1,170.09500		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,192.83900		1,192.83900	0.00000	1,191.71800	1,191.71800		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,215.13500		1,215.13500	0.00000	1,213.99200	1,213.99200		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,237.53500		1,237.53500	0.00000	1,236.36100	1,236.36100		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,259.92700		1,259.92700	0.00000	1,258.72200	1,258.72200		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,425.78000		1,425.78000	0.00000	1,426.98500	1,426.98500		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,452.13600		1,452.13600	0.00000	1,453.35700	1,453.35700		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,479.28000		1,479.28000	0.00000	1,480.52000	1,480.52000		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,506.54800		1,506.54800	0.00000	1,507.80100	1,507.80100		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,533.80800		1,533.80800	0.00000	1,535.07000	1,535.07000		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,210.43900		1,210.43900	0.00000	1,211.12700	1,211.12700		0.00		0.00	363,131,700.00	30	1.00
ALBI	On 06/11/2025	Index Future	0.00		1,232.81400		1,232.81400	0.00000	1,233.50900	1,233.50900		0.00		0.00	369,844,200.00	30	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,255.85800		1,255.85800	0.00000	1,256.56300	1,256.56300		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,279.00800		1,279.00800	0.00000	1,279.71700	1,279.71700		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,302.15100		1,302.15100	0.00000	1,302.86200	1,302.86200		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		10.24612		88.18073	0.00000	10.23230	88.24823		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.36380		86.03841	0.00000	10.34938	86.10703		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.48963		87.66705	0.00000	10.47454	87.73690		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.62411		85.50677	0.00000	10.60835	85.57769		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.77506		87.08642	0.00000	10.75859	87.15833		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		11.08090		83.05739	0.00000	11.06705	83.14598		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.19119		80.34820	0.00000	11.17685	80.43835		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.30324		81.86896	0.00000	11.28840	81.96069		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.42540		79.13055	0.00000	11.41003	79.22381		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.55569		80.59066	0.00000	11.53979	80.68535		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		1,190.80700		1,190.80700	0.00000	1,191.45700	1,191.45700		0.00		0.00	0.00	0	14.00
GOVI	On 06/11/2025	GOVI	0.00		1,212.81900		1,212.81900	0.00000	1,213.47500	1,213.47500		0.00		0.00	0.00	0	609.00
GOVI	On 05/02/2026	GOVI	0.00		1,235.48900		1,235.48900	0.00000	1,236.15500	1,236.15500		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,258.26400		1,258.26400	0.00000	1,258.93300	1,258.93300		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,281.03200		1,281.03200	0.00000	1,281.70200	1,281.70200		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		139.53310		139.53310	0.00000	139.15267	139.15267		0.00		0.00	0.00	0	2,978.00
I2029	On 06/11/2025	Bond Future	0.00		140.70828		140.70828	0.00000	140.32051	140.32051		0.00		0.00	0.00	0	3,158.00
I2029	On 05/02/2026	Bond Future	0.00		143.37192		143.37192	0.00000	142.97665	142.97665		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.58456		144.58456	0.00000	144.18165	144.18165		0.00		0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.25951		147.25951	0.00000	146.84872	146.84872		0.00		0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
I2031	On 07/08/2025	Bond Future	0.00		107.97698		107.97698	0.00000	107.95233	107.95233		1.33	0.00	0.00		0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.99947		109.99947	0.00000	109.97420	109.97420		1.06	0.00	0.00		0	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.69553		109.69553	0.00000	109.66973	109.66973		1.06	0.00	0.00		0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.74134		111.74134	0.00000	111.71481	111.71481		0.79	0.00	0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.38019		111.38019	0.00000	111.35288	111.35288		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		130.26564		130.26564	0.00000	130.08962	130.08962		0.00	0.00	0.00		0	388.00
I2033	On 06/11/2025	Bond Future	0.00		131.16756		131.16756	0.00000	130.98800	130.98800		0.00	0.00	0.00		0	6,548.00
I2033	On 05/02/2026	Bond Future	0.00		133.65059		133.65059	0.00000	133.46753	133.46753		0.00	0.00	0.00		0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.58009		134.58009	0.00000	134.39341	134.39341		0.00	0.00	0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.07004		137.07004	0.00000	136.87954	136.87954		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		139.11469		139.11469	0.00000	138.68368	138.68368		0.00	0.00	10,155,372.37		73	308.00
I2038	On 06/11/2025	Bond Future	0.00		141.72048		141.72048	0.00000	141.28109	141.28109		0.00	0.00	20,691,190.08		146	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		142.23681		142.23681	0.00000	141.78905	141.78905		0.00	0.00	0.00		0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.88995		144.88995	0.00000	144.43349	144.43349		0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.36610		145.36610	0.00000	144.90094	144.90094		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		119.94273		119.94273	0.00000	119.42431	119.42431		0.00	0.00	0.00		0	4,963.00
I2046	On 06/11/2025	Bond Future	0.00		119.92926		119.92926	0.00000	119.40102	119.40102		0.00	0.00	0.00		0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		122.19950		122.19950	0.00000	121.66107	121.66107		0.00	0.00	0.00		0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.18137		122.18137	0.00000	121.63279	121.63279		0.00	0.00	0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.44087		124.44087	0.00000	123.88172	123.88172		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		118.61352		118.61352	0.00000	118.03204	118.03204		0.00	0.00	17,792,028.00		150	3,227.00
I2050	On 06/11/2025	Bond Future	0.00		120.83531		120.83531	0.00000	120.24278	120.24278		0.00	0.00	18,125,296.50		150	17,677.00
I2050	On 05/02/2026	Bond Future	0.00		120.70917		120.70917	0.00000	120.10540	120.10540		0.00	0.00	0.00		0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.96067		122.96067	0.00000	122.34525	122.34525		0.00	0.00	0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.77880		122.77880	0.00000	122.15181	122.15181		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		381.87700		381.87700	0.00000	380.90800	380.90800		0.00	0.00	0.00		0	23.00
IGOV	On 06/11/2025	Index Future	0.00		389.03200		389.03200	0.00000	388.04200	388.04200		0.00	0.00	0.00		0	754.00
IGOV	On 05/02/2026	Index Future	0.00		396.39700		396.39700	0.00000	395.38700	395.38700		0.00	0.00	0.00		0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.79500		403.79500	0.00000	402.76400	402.76400		0.00	0.00	0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		411.19200		411.19200	0.00000	410.13800	410.13800		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		7.67191	105.05404	0.00000	7.68242	105.04036			0.78	0.00	315,162,120.00		3,000	91,367.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,986.83000	1.98683	0.00000	1,973.15000	1.97315	1,986.830		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		7.71246	106.99564	0.00000	7.72565	106.98154			0.73	0.00	320,986,920.00		3,000	90,821.00
R186	On 05/02/2026	Bond Future	0.00		7.75797	103.69025	0.00000	7.77528	103.67582			0.74	0.00	0.00		0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.89708	105.59941	0.00000	7.92225	105.58445			0.58	0.00	0.00		0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.25548	102.22126	0.00000	8.29916	102.20570			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	268.79886	268.79886			0.00	0.00	68,006,111.58		253	320.00
R202	On 06/11/2025	Bond Future	0.00		273.83369	273.83369	0.00000	273.83313	273.83313			0.00	0.00	69,279,923.57		253	1,033.00
R202	On 05/02/2026	Bond Future	0.00		273.67949	273.67949	0.00000	273.67899	273.67899			0.00	0.00	0.00		0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.78474	278.78474	0.00000	278.78348	278.78348			0.00	0.00	0.00		0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.51062	278.51062	0.00000	278.50856	278.50856			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		8.17728	99.60355	0.00000	8.19783	99.52824			4.25	0.00	895,734,725.15		8,993	78,137.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,965.79000	1.96579	0.00000	1,897.40000	1.89740	1,965.790		7.35	1.00	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,734.25000	3.73425	0.00000	3,658.95000	3.65895	3,734.250		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	8,019.27000	8.01927	0.00000	7,943.96000	7.94396	8,019.270		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		8.22101	101.44440	0.00000	8.24302	101.36759			3.95	0.00	863,393,288.40		8,511	121,638.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,973.10000	1.97310	0.00000	1,922.40000	1.92240	1,973.100		4.16	0.79	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,477.41000	3.47741	0.00000	3,410.40000	3.41040	3,477.410		4.44	0.94	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	4.76000	0.00476	0.00000	5.97000	0.00597	4.760		4.98	(0.01)	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.26576	99.33224	0.00000	8.28944	99.25388			3.98	0.00	4,072,621.84		41	50,700.00
R2030	On 07/05/2026	Bond Future	0.00		8.33424	101.16110	0.00000	8.35986	101.08106			3.75	0.00	0.00		0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.42565	98.99866	0.00000	8.45358	98.91683			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		8.84867	100.04665	0.00000	8.86445	99.97018			5.96	0.00	382,978,576.20		3,828	12,564.00
R2032	On 07/08/2025	Bond Future	9.40	Call	2,627.34000	2.62734	0.00000	2,553.58000	2.55358	2,627.340		8.35	1.00	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	4,933.15000	4.93315	0.00000	4,856.68000	4.85668	4,933.150		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		8.91828	97.73550	0.00000	8.93491	97.65747			5.96	0.00	547,709,742.00		5,604	128,817.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,676.34000	2.67634	0.00000	2,632.85000	2.63285	2,676.340		6.45	0.76	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,612.31000	4.61231	0.00000	4,550.07000	4.55007	4,612.310		6.87	0.91	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	9.07000	0.00907	0.00000	10.97000	0.01097	9.070		7.60	(0.01)	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.99054	99.56207	0.00000	9.00808	99.48249			5.76	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	Contracts	Traded	Open Interest	
R2032	On 07/05/2026	Bond Future	0.00		9.07420		97.23539	0.00000	9.09276	97.15412			5.76	0.00	0.00		0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.17330		99.00966	0.00000	9.19301	98.92657			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		9.00885		109.02679	0.00000	9.02968	108.90970			6.35	0.00	0.00		0	1,277.00
R2033	On 06/11/2025	Bond Future	0.00		9.08148		105.99915	0.00000	9.10336	105.87970			6.05	0.00	0.00		0	12,141.00
R2033	On 05/02/2026	Bond Future	0.00		9.15654		107.98016	0.00000	9.17953	107.85838			5.89	0.00	0.00		0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.24231		104.92481	0.00000	9.26653	104.80054			5.70	0.00	0.00		0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.34195		106.83888	0.00000	9.36753	106.71200			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		9.61451		99.41469	0.00000	9.60037	99.49919			7.65	0.00	1,030,333,847.16		10,364	10,991.00
R2035	On 07/08/2025	Bond Future	10.08	Call	2,728.16000		2.72816	0.00000	2,824.80000	2.82480	2,728.160	11.36	1.00	0.00			0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	0.09000		0.00009	0.00000	3.26000	0.00326	0.090	11.36	0.00	0.00			0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	0.00000		0.00000	0.00000	0.43000	0.00043		11.36	0.00	0.00			0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	0.00000		0.00000	0.00000	0.20000	0.00020		11.36	0.00	0.00			0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	5,541.73000		5.54173	0.00000	5,626.24000	5.62624	5,541.730	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		9.70162		96.74967	0.00000	9.68692	96.83555			7.75	0.00	1,159,641,544.62		11,986	116,350.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,783.22000		1.78322	0.00000	1,855.45000	1.85545	1,783.220	8.06	0.55	0.00			0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,277.17000		2.27717	0.00000	2,355.39000	2.35539	2,277.170	8.23	0.63	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,946.67000		2.94667	0.00000	3,030.19000	3.03019	2,946.670	8.44	0.71	0.00			0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	670.56000		0.67056	0.00000	669.81000	0.66981	670.560	8.52	(0.26)	0.00			0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	493.05000		0.49305	0.00000	494.79000	0.49479	493.050	8.70	(0.20)	0.00			0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,410.26000		4.41026	0.00000	4,499.01000	4.49901	4,410.260	8.83	0.83	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,551.19000		4.55119	0.00000	4,640.16000	4.64016	4,551.190	8.87	0.84	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	322.38000		0.32238	0.00000	325.82000	0.32582	322.380	8.94	(0.14)	0.00			0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,220.48000		5.22048	0.00000	5,310.10000	5.31010	5,220.480	9.03	0.88	0.00			0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	216.55000		0.21655	0.00000	220.45000	0.22045	216.550	9.15	(0.10)	0.00			0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	6,999.31000		6.99931	0.00000	7,088.77000	7.08877	6,999.310	9.45	0.94	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,049.35000		7.04935	0.00000	7,138.78000	7.13878	7,049.350	9.46	0.94	0.00			0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	37.97000		0.03797	0.00000	40.09000	0.04009	37.970	10.01	(0.02)	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	36.21000		0.03621	0.00000	38.27000	0.03827	36.210	10.03	(0.02)	0.00			0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	18.57000		0.01857	0.00000	19.90000	0.01990	18.570	10.09	(0.01)	0.00			0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	7.06000		0.00706	0.00000	7.73000	0.00773	7.060	10.09	0.00	0.00			0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	6.11000		0.00611	0.00000	6.71000	0.00671	6.110	10.09	0.00	0.00			0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.79313		98.55793	0.00000	9.77780	98.64536			7.65	0.00	0.00		0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,451.94000		3.45194	0.00000	3,526.42000	3.52642	3,451.940	8.08	0.66	0.00			0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,526.81000		4.52681	0.00000	4,607.16000	4.60716	4,526.810	8.36	0.74	0.00			0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	681.33000		0.68133	0.00000	677.66000	0.67766	681.330	8.60	(0.20)	0.00			0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,716.60000		6.71660	0.00000	6,802.92000	6.80292	6,716.600	8.87	0.86	0.00			0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	337.82000		0.33782	0.00000	337.99000	0.33799	337.820	9.11	(0.11)	0.00			0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	35.24000		0.03524	0.00000	35.99000	0.03599	35.240	9.70	(0.01)	0.00			0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.88836		95.86926	0.00000	9.87242	95.95802			7.88	0.00	0.00		0	0.00
R2035	On 06/08/2026	Bond Future	0.00		9.99701		97.61908	0.00000	9.98040	97.70920			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		10.14491		89.26923	0.00000	10.12584	89.38706			9.07	0.00	38,832,115.05	435	121,079.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,287.73000		1.28773	0.00000	1,514.13000	1.51413	1,287.730		14.59	0.85	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	2,170.11000		2.17011	0.00000	2,336.84000	2.33684	2,170.110		14.59	0.97	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,460.44000		2.46044	0.00000	2,612.92000	2.61292	2,460.440		14.59	0.98	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,987.17000		2.98717	0.00000	3,121.83000	3.12183	2,987.170		14.59	1.00	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	5,069.54000		5.06954	0.00000	5,187.67000	5.18767	5,069.540		14.59	1.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	0.00000		0.00000	0.00000	0.12000	0.00012			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	7,577.09000		7.57709	0.00000	7,694.92000	7.69492	7,577.090		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		10.23721		90.91909	0.00000	10.21744	91.03897			8.85	0.00	107,284,526.20	1,180	178,610.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,579.08000		2.57908	0.00000	2,682.69000	2.68269	2,579.080		9.19	0.65	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,828.64000		4.82864	0.00000	4,947.35000	4.94735	4,828.640		9.89	0.85	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	27.65000		0.02765	0.00000	29.00000	0.02900	27.650		11.42	(0.01)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.33351		88.35970	0.00000	10.31298	88.48173			9.19	0.00	441,798.50	5	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,442.61000		3.44261	0.00000	3,538.82000	3.53882	3,442.610		9.68	0.63	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,440.27000		4.44027	0.00000	4,544.98000	4.54498	4,440.270		10.00	0.71	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	639.90000		0.63990	0.00000	632.64000	0.63264	639.900		10.57	(0.17)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,639.93000		6.63993	0.00000	6,755.31000	6.75531	6,639.930		10.62	0.83	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	328.54000		0.32854	0.00000	326.53000	0.32653	328.540		11.18	(0.10)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	188.25000		0.18825	0.00000	188.05000	0.18805	188.250		11.66	(0.06)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	78.46000		0.07846	0.00000	78.86000	0.07886	78.460		11.66	(0.03)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.44300		89.98625	0.00000	10.42170	90.11025			9.08	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,597.88000		4.59788	0.00000	4,695.67000	4.69567	4,597.880		9.56	0.67	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	391.38000		0.39138	0.00000	387.76000	0.38776	391.380		11.11	(0.09)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.56665		87.36867	0.00000	10.54450	87.49470			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		10.21533		108.57846	0.00000	10.19635	108.71607			8.55	0.00	0.00	0	1,151.00
R2038	On 06/11/2025	Bond Future	0.00		10.31445		105.10128	0.00000	10.29475	105.24126			8.56	0.00	0.00	0	6,358.00
R2038	On 06/11/2025	Bond Future	10.98	Call	5,056.14000		5.05614	0.00000	5,192.66000	5.19266	5,056.140		9.54	0.83	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	18.92000		0.01892	0.00000	20.00000	0.02000	18.920		11.18	(0.01)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.41632		107.06545	0.00000	10.39584	107.20801			8.53	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.52711		103.55183	0.00000	10.50584	103.69675			8.47	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.64914		105.44040	0.00000	10.62704	105.58761			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		10.53015		89.04772	0.00000	10.50612	89.20968			9.91	0.00	23,686,693.52	266	51,786.00
R2040	On 07/08/2025	Bond Future	10.80	Call	1,832.91000		1.83291	0.00000	2,073.89000	2.07389	1,832.910		15.72	0.92	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	2,450.98000		2.45098	0.00000	2,656.58000	2.65658	2,450.980		15.72	0.97	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	0.07000		0.00007	0.00000	2.80000	0.00280	0.070		15.72	0.00	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	5,580.89000		5.58089	0.00000	5,743.07000	5.74307	5,580.890		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		10.62677		90.69352	0.00000	10.60191	90.85828			9.69	0.00	22,673,380.00	250	34,242.00
R2040	On 05/02/2026	Bond Future	0.00		10.72738		87.87939	0.00000	10.70161	88.04716			10.11	0.00	1,406,070.24	16	36,550.00
R2040	On 05/02/2026	Bond Future	11.82	Call	7,325.76000		7.32576	0.00000	7,481.36000	7.48136	7,325.760		11.60	0.84	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	73.73	0.0000	73.39	0.07373	73.39	0.07339	73.730	12.85	(0.02)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.83975	89.49698	0.00000	10.81305	89.66761			10.02	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,680.72	0.0000	2,778.67	0.00000	2,778.67	2.77867	2,680.720	9.97	0.47	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	4,168.61	0.0000	4,289.31	0.00000	4,289.31	4.28931	4,168.610	10.45	0.60	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,340.15	0.0000	1,313.28	0.00000	1,313.28	1.31328	1,340.150	11.17	(0.25)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	985.77	0.0000	966.83	0.00000	966.83	0.96683	985.770	11.54	(0.19)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	816.60	0.0000	801.44	0.00000	801.44	0.80144	816.600	11.77	(0.16)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	601.69	0.0000	591.28	0.00000	591.28	0.59128	601.690	12.14	(0.12)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		10.96529	86.61967	0.00000	10.93757	86.79322			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		10.76009	84.29406	0.00000	10.73605	84.46115			10.79	0.00	435,800,290.20	5,170	12,905.00
R2044	On 07/08/2025	Bond Future	10.63	Call	188.03	0.0000	425.57	0.00000	425.57	0.42557	188.030	17.02	0.25	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	3,619.43	0.0000	3,797.28	0.00000	3,797.28	3.79728	3,619.430	17.02	1.00	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	0.00000	0.00000	0.00000	0.01000	0.00001			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		10.85538	85.85198	0.00000	10.83054	86.02202			10.55	0.00	435,870,502.46	5,077	129,418.00
R2044	On 06/11/2025	Bond Future	11.25	Call	3,538.07	0.0000	3,686.85	0.00000	3,686.85	3.68685	3,538.070	11.38	0.71	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	336.75	0.0000	333.03	0.00000	333.03	0.33303	336.750	12.22	(0.12)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	199.77	0.0000	199.22	0.00000	199.22	0.19922	199.770	12.62	(0.08)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	130.96	0.0000	131.58	0.00000	131.58	0.13158	130.960	12.93	(0.05)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	117.79	0.0000	118.58	0.00000	118.58	0.11858	117.790	13.01	(0.05)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.95432	83.07266	0.00000	10.92862	83.24575			11.05	0.00	1,329,162.56	16	16.00
R2044	On 07/05/2026	Bond Future	0.00		11.06371	84.60166	0.00000	11.03711	84.77782			10.96	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.18505	81.76029	0.00000	11.15750	81.93934			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		10.76004	86.98954	0.00000	10.73099	87.19983			10.77	0.00	17,397,908.00	200	34,705.00
R2048	On 06/11/2025	Bond Future	0.00		10.85475	84.15829	0.00000	10.82473	84.37231			11.09	0.00	16,831,658.00	200	218,199.00
R2048	On 05/02/2026	Bond Future	0.00		10.95310	85.73118	0.00000	10.92203	85.94916			11.03	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.05273	82.86958	0.00000	11.02062	83.09136			11.53	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.16217	84.38173	0.00000	11.12894	84.60730			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		10.67493	112.62374	0.00000	10.65086	112.85274			10.79	0.00	0.00	0	20,140.00
R2053	On 06/11/2025	Bond Future	0.00		10.76583	108.84317	0.00000	10.74095	109.07618			11.08	0.00	0.00	0	25,727.00
R2053	On 05/02/2026	Bond Future	0.00		10.85833	110.87724	0.00000	10.83258	111.11460			11.17	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		10.95702	107.05674	0.00000	10.93039	107.29814			11.23	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.06387	109.00897	0.00000	11.03630	109.25450			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		9.89454	78.62934	0.00000	9.88042	78.70615			8.84	0.00	0.00	0	1,335.00
R209	On 06/11/2025	Bond Future	0.00		9.97929	76.93090	0.00000	9.96467	77.00900			8.97	0.00	208,713,531.70	2,713	20,090.00
R209	On 05/02/2026	Bond Future	0.00		10.06636	78.36864	0.00000	10.05120	78.44816			8.89	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.16146	76.66026	0.00000	10.14576	76.74104			9.14	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.26720	78.05917	0.00000	10.25093	78.14118			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		251.18873	251.18873	0.00000	251.06864	251.06864			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		252.46749		252.46749	0.00000	252.34474	252.34474		0.00	0.00	0.00		0	2,129.00
R210	On 05/02/2026	Bond Future	0.00		257.24666		257.24666	0.00000	257.12134	257.12134		0.00	0.00	0.00		0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.56278		258.56278	0.00000	258.43468	258.43468		0.00	0.00	0.00		0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.34565		263.34565	0.00000	263.21435	263.21435		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		8.48286		96.67292	0.00000	8.50853	96.56564		5.30	0.00	1,643,439.64		17	7,560.00
R213	On 06/11/2025	Bond Future	0.00		8.54221		94.90840	0.00000	8.56939	94.79903		5.21	0.00	0.00		0	94,169.00
R213	On 05/02/2026	Bond Future	0.00		8.60495		96.68225	0.00000	8.63381	96.57074		4.96	0.00	2,223,691.75		23	23.00
R213	On 07/05/2026	Bond Future	0.00		8.67349		94.91079	0.00000	8.70421	94.79697		4.87	0.00	0.00		0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.75895		96.64373	0.00000	8.79178	96.52755		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		10.47975		72.68681	0.00000	10.46567	72.76934		10.39	0.00	0.00		0	5,054.00
R214	On 06/11/2025	Bond Future	0.00		10.56957		70.73269	0.00000	10.55505	70.81660		10.64	0.00	116,355,275.05		1,645	37,298.00
R214	On 05/02/2026	Bond Future	0.00		10.66280		72.05468	0.00000	10.64779	72.14014		10.57	0.00	0.00		0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.75771		70.08311	0.00000	10.74223	70.16997		11.00	0.00	0.00		0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.86238		71.36228	0.00000	10.84640	71.45053		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 :													7,887,529,250.34			73,625	2,030,919.00
Grand Total:													7,887,529,250.34			73,625	2,030,919.00