

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/08/2025

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		1,172.20100		1,172.20100	0.00000	1,172.20100	1,172.20100		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,194.62900		1,194.62900	0.00000	1,193.38600	1,193.38600		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,216.83500		1,216.83500	0.00000	1,215.69600	1,215.69600		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,239.10200		1,239.10200	0.00000	1,238.11500	1,238.11500		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,261.60400		1,261.60400	0.00000	1,260.52800	1,260.52800		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,283.72400		1,283.72400	0.00000	1,283.72400	1,283.72400		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,422.45900		1,422.45900	0.00000	1,422.45900	1,422.45900		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,450.92700		1,450.92700	0.00000	1,448.49800	1,448.49800		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,477.89800		1,477.89800	0.00000	1,475.57700	1,475.57700		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,504.94300		1,504.94300	0.00000	1,502.78800	1,502.78800		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,532.27200		1,532.27200	0.00000	1,529.99300	1,529.99300		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,559.13700		1,559.13700	0.00000	1,559.13700	1,559.13700		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,206.89600		1,206.89600	0.00000	1,206.89600	1,206.89600		0.00		0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,231.03800		1,231.03800	0.00000	1,228.29100	1,228.29100		0.00		0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,253.92200		1,253.92200	0.00000	1,251.25300	1,251.25300		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,276.86800		1,276.86800	0.00000	1,274.32700	1,274.32700		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,300.05500		1,300.05500	0.00000	1,297.39700	1,297.39700		0.00		0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,322.84900		1,322.84900	0.00000	1,322.84900	1,322.84900		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		13.56000		73.80460	0.00000	13.56000	73.80460		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.38223		85.95082	0.00000	10.40954	85.82123		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.51079		87.56922	0.00000	10.53746	87.44612		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.64867		85.39639	0.00000	10.67397	85.28287		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.79929		86.98076	0.00000	10.82708	86.85978		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.97585		84.70996	0.00000	10.97585	84.70996		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		13.79000		68.27217	0.00000	13.79000	68.27217		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.23944		80.04603	0.00000	11.28862	79.73983		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.35452		81.55324	0.00000	11.40417	81.24939		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.48030		78.79879	0.00000	11.52997	78.50048		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.61155		80.25938	0.00000	11.66401	79.95022		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.75723		77.39871	0.00000	11.75723	77.39871		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		1,187.59800		1,187.59800	0.00000	1,187.59800	1,187.59800		0.00		0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,211.26700		1,211.26700	0.00000	1,208.68700	1,208.68700		0.00		0.00	12,112,670.00	1	613.00
GOVI	On 05/02/2026	GOVI	0.00		1,233.78300		1,233.78300	0.00000	1,231.28300	1,231.28300		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,256.36000		1,256.36000	0.00000	1,253.98900	1,253.98900		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,279.17600		1,279.17600	0.00000	1,276.69000	1,276.69000		0.00		0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,301.60300		1,301.60300	0.00000	1,301.60300	1,301.60300		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

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
I2029	On 07/08/2025	Bond Future	0.00		137.41	000	137.41000	0.00000	137.41000	137.41000		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.94	316	140.94316	0.00000	140.98751	140.98751		0.00	0.00	0.00	0	3,158.00
I2029	On 05/02/2026	Bond Future	0.00		143.59	699	143.59699	0.00000	143.65700	143.65700		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.79	730	144.79730	0.00000	144.87758	144.87758		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.48	679	147.48679	0.00000	147.56024	147.56024		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.58	908	148.58908	0.00000	148.58908	148.58908		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 07/08/2025	Bond Future	0.00		107.65	000	107.65000	0.00000	107.65000	107.65000		1.33	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		110.38	346	110.38346	0.00000	110.09915	110.09915		1.28	0.00	0.00	0	680.00
I2031	On 05/02/2026	Bond Future	0.00		110.07	655	110.07655	0.00000	109.79855	109.79855		1.29	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		112.11	545	112.11545	0.00000	111.84766	111.84766		1.02	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.77	259	111.77259	0.00000	111.49191	111.49191		0.52	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		113.72	972	113.72972	0.00000	113.72972	113.72972		0.27	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	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		100.00	000	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		128.65	000	128.65000	0.00000	128.65000	128.65000		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		131.89	236	131.89236	0.00000	131.34627	131.34627		0.00	0.00	0.00	0	6,548.00
I2033	On 05/02/2026	Bond Future	0.00		134.37	576	134.37576	0.00000	133.83329	133.83329		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		135.30	317	135.30317	0.00000	134.76867	134.76867		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.81	633	137.81633	0.00000	137.26426	137.26426		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		138.64	609	138.64609	0.00000	138.64609	138.64609		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	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		139.56	000	139.56000	0.00000	139.56000	139.56000		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		142.56	056	142.56056	0.00000	142.60265	142.60265		0.00	0.00	0.00	0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.07	919	143.07919	0.00000	143.13714	143.13714		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.72	980	145.72980	0.00000	145.80889	145.80889		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		146.23	502	146.23502	0.00000	146.30585	146.30585		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		148.79	740	148.79740	0.00000	148.79740	148.79740		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	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		100.00	000	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		118.69	000	118.69000	0.00000	118.69000	118.69000		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		121.13	639	121.13639	0.00000	120.90482	120.90482		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.41	726	123.41726	0.00000	123.19393	123.19393		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.40	911	123.40911	0.00000	123.19738	123.19738		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.70	059	125.70059	0.00000	125.47765	125.47765		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		125.57	153	125.57153	0.00000	125.57153	125.57153		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	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		119.89	000	119.89000	0.00000	119.89000	119.89000		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		121.79	479	121.79479	0.00000	121.83079	121.83079		0.00	0.00	19,487,166.40	160	17,837.00
I2050	On 05/02/2026	Bond Future	0.00		121.67	489	121.67489	0.00000	121.72473	121.72473		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.92	883	123.92883	0.00000	123.99677	123.99677		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		123.77	754	123.77754	0.00000	123.83768	123.83768		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		125.94	600	125.94600	0.00000	125.94600	125.94600		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	000	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		100.00	000	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		384.09	400	384.09400	0.00000	384.09400	384.09400		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		390.80	900	390.80900	0.00000	391.00300	391.00300		0.00	0.00	0.00	0	754.00
IGOV	On 05/02/2026	Index Future	0.00		398.16	800	398.16800	0.00000	398.40600	398.40600		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
IGOV	On 07/05/2026	Index Future	0.00		405.54600		405.54600	0.00000	405.84500	405.84500		0.00	0.00	0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		413.00100		413.00100	0.00000	413.28300	413.28300		0.00	0.00	0.00		0	0.00
IGOV	On 05/11/2026	Index Future	0.00		420.33100		420.33100	0.00000	420.33100	420.33100		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
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		9.68000		102.48714	0.00000	9.68000	102.48714		0.78	0.00	0.00		0	0.00
R186	On 06/11/2025	Bond Future	0.00		7.71331		106.99473	0.00000	7.67213	107.03874		0.37	0.00	19,259,051.40		180	103,336.00
R186	On 05/02/2026	Bond Future	0.00		7.77146		103.67900	0.00000	7.70483	103.73457		0.27	0.00	0.00		0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.93854		105.57477	0.00000	7.81903	105.64584		0.07	0.00	0.00		0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.30248		102.20452	0.00000	8.11825	102.27018		0.27	0.00	0.00		0	0.00
R186	On 05/11/2026	Bond Future	0.00		10.97452		103.96832	0.00000	10.97452	103.96832		0.27	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		271.60000		271.60000	0.00000	271.60000	271.60000		0.00	0.00	0.00		0	0.00
R202	On 06/11/2025	Bond Future	0.00		276.15965		276.15965	0.00000	275.66155	275.66155		0.00	0.00	0.00		0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.02205		276.02205	0.00000	275.54437	275.54437		0.00	0.00	0.00		0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.13561		281.13561	0.00000	280.68779	280.68779		0.00	0.00	0.00		0	0.00
R202	On 06/08/2026	Bond Future	0.00		280.93376		280.93376	0.00000	280.45716	280.45716		0.00	0.00	0.00		0	0.00
R202	On 05/11/2026	Bond Future	0.00		285.85635		285.85635	0.00000	285.85635	285.85635		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		11.11000		89.53057	0.00000	11.11000	89.53057		4.25	0.00	0.00		0	0.00
R2030	On 06/11/2025	Bond Future	0.00		8.17824		101.59388	0.00000	8.19696	101.52842		3.92	0.00	143,653,746.32		1,414	137,294.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,078.47000		2.07847	0.00000	2,030.92000	2.03092	2,078.470	4.14	0.82	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,611.63000		3.61163	0.00000	3,552.10000	3.55210	3,611.630	4.42	0.95	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	3.17000		0.00317	0.00000	3.71000	0.00371	3.170	4.96	0.00	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.22292		99.47420	0.00000	8.23981	99.41820		3.96	0.00	0.00		0	51,961.00
R2030	On 07/05/2026	Bond Future	0.00		8.29207		101.29303	0.00000	8.30586	101.24986		3.73	0.00	0.00		0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.37724		99.14069	0.00000	8.39430	99.09061		3.66	0.00	0.00		0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.48561		100.85220	0.00000	8.48561	100.85220		3.43	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

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2032	On 07/08/2025	Bond Future	0.00		12.01000		86.13135	0.00000	12.01000	86.13135			5.96	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		8.87764		97.92651	0.00000	8.90899	97.77912			5.96	0.00	273,704,595.45	2,795	136,503.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,805.84000		2.80584	0.00000	2,694.19000	2.69419	2,805.840		6.46	0.79	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,778.74000		4.77874	0.00000	4,643.82000	4.64382	4,778.740		6.89	0.93	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	6.81000		0.00681	0.00000	7.63000	0.00763	6.810		7.65	(0.01)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.94988		99.74688	0.00000	8.98067	99.60689			5.76	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.03412		97.41119	0.00000	9.06351	97.28224			5.77	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.12909		99.19637	0.00000	9.16162	99.05894			5.46	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.24802		96.75217	0.00000	9.24802	96.75217			5.45	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		10.33000		101.92262	0.00000	10.33000	101.92262			6.35	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		9.05083		106.16678	0.00000	9.07205	106.05069			6.03	0.00	212,333.56	2	12,178.00
R2033	On 05/02/2026	Bond Future	0.00		9.12635		108.14035	0.00000	9.14656	108.03308			5.87	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.21318		105.07453	0.00000	9.23155	104.98008			5.69	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.30956		106.99984	0.00000	9.33027	106.89689			5.47	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.42745		103.80766	0.00000	9.42745	103.80766			5.11	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		12.65000		83.37174	0.00000	12.65000	83.37174			7.65	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		9.70594		96.72445	0.00000	9.73326	96.56518			7.79	0.00	78,443,528.95	811	117,600.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,687.93000		1.68793	0.00000	1,658.49000	1.65849	1,687.930		7.81	0.55	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,181.93000		2.18193	0.00000	2,138.37000	2.13837	2,181.930		7.98	0.63	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,856.32000		2.85632	0.00000	2,793.87000	2.79387	2,856.320		8.18	0.72	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	608.86000		0.60886	0.00000	697.47000	0.69747	608.860		8.27	(0.25)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	439.46000		0.43946	0.00000	511.53000	0.51153	439.460		8.45	(0.19)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,337.64000		4.33764	0.00000	4,239.47000	4.23947	4,337.640		8.59	0.84	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,480.24000		4.48024	0.00000	4,379.28000	4.37928	4,480.240		8.63	0.85	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	280.04000		0.28004	0.00000	332.94000	0.33294	280.040		8.70	(0.13)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,157.60000		5.15760	0.00000	5,044.24000	5.04424	5,157.600		8.80	0.89	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	184.34000		0.18434	0.00000	222.50000	0.22250	184.340		8.92	(0.09)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	6,952.80000		6.95280	0.00000	6,817.01000	6.81701	6,952.800		9.23	0.95	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,003.23000		7.00323	0.00000	6,866.95000	6.86695	7,003.230		9.24	0.95	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	29.11000		0.02911	0.00000	37.85000	0.03785	29.110		9.81	(0.02)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	27.68000		0.02768	0.00000	36.06000	0.03606	27.680		9.83	(0.02)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	15.90000		0.01590	0.00000	18.29000	0.01829	15.900		10.09	(0.01)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	6.37000		0.00637	0.00000	6.85000	0.00685	6.370		10.18	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	5.50000		0.00550	0.00000	5.91000	0.00591	5.500		10.18	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.79935		98.52248	0.00000	9.82608	98.37036			7.69	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,416.21000		3.41621	0.00000	3,312.59000	3.31259	3,416.210		8.12	0.66	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,489.76000		4.48976	0.00000	4,372.68000	4.37268	4,489.760		8.40	0.74	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	679.56000		0.67956	0.00000	705.22000	0.70522	679.560		8.65	(0.20)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,678.93000		6.67893	0.00000	6,544.70000	6.54470	6,678.930		8.93	0.86	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	335.85000		0.33585	0.00000	348.55000	0.34855	335.850		9.16	(0.11)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	34.57000		0.03457	0.00000	35.92000	0.03592	34.570		9.76	(0.01)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.89701		95.82113	0.00000	9.92251	95.67946			7.92	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.00466		97.57761	0.00000	10.03241	97.42739			7.73	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		10.13298		94.76329	0.00000	10.13298	94.76329			7.89	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	0.00		13.01000		73.77254	0.00000	13.01000	73.77254			9.07	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									
R2037	On 06/11/2025	Bond Future	0.00		10.25611		90.80469		0.00000		10.28389		90.63691				8.86		0.00	100,520,791.83		1,107		183,453.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,474.25000		2.47425		0.00000		2,372.23000		2.37223		2,474.250		9.21		0.65	0.00		0		300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,711.25000		4.71125		0.00000		4,573.29000		4.57329		4,711.250		9.91		0.85	0.00		0		300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	25.98000		0.02598		0.00000		28.67000		0.02867		25.980		11.47		(0.01)	0.00		0		300.00
R2037	On 05/02/2026	Bond Future	0.00		10.35470		88.23399		0.00000		10.38197		88.07257				9.21		0.00	0.00		0		5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,271.21000		3.27121		0.00000		3,244.33000		3.24433		3,271.210		9.40		0.63	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,266.60000		4.26660		0.00000		4,219.60000		4.21960		4,266.600		9.71		0.71	0.00		0		1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	599.89000		0.59989		0.00000		676.85000		0.67685		599.890		10.30		(0.17)	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,475.28000		6.47528		0.00000		6,387.83000		6.38783		6,475.280		10.35		0.84	0.00		0		1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	300.31000		0.30031		0.00000		346.97000		0.34697		300.310		10.92		(0.09)	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	169.87000		0.16987		0.00000		198.31000		0.19831		169.870		11.43		(0.05)	0.00		0		1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	78.84000		0.07884		0.00000		82.67000		0.08267		78.840		11.71		(0.03)	0.00		0		1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.46697		89.84699		0.00000		10.49321		89.69488				9.10		0.00	0.00		0		0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,494.02000		4.49402		0.00000		4,390.44000		4.39044		4,494.020		9.59		0.66	0.00		0		142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	400.23000		0.40023		0.00000		411.06000		0.41106		400.230		11.16		(0.09)	0.00		0		142.00
R2037	On 06/08/2026	Bond Future	0.00		10.59039		87.23387		0.00000		10.61871		87.07343				9.46		0.00	0.00		0		0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	1,779.10000		1.77910		0.00000		1,761.85000		1.76185		1,779.100		8.96		0.35	0.00		0		2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2,955.78000		2.95578		0.00000		3,098.13000		3.09813		2,955.780		9.42		(0.45)	0.00		0		2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,781.87000		1.78187		0.00000		1,901.80000		1.90180		1,781.870		9.97		(0.31)	0.00		0		2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.72037		88.73848		0.00000		10.72037		88.73848				9.30		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		11.24000		101.52063		0.00000		11.24000		101.52063				8.55		0.00	0.00		0		0.00
R2038	On 06/11/2025	Bond Future	0.00		10.34848		104.86013		0.00000		10.37635		104.66322				8.59		0.00	27,787,934.45		265		6,668.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,835.93000		4.83593		0.00000		4,676.32000		4.67632		4,835.930		9.59		0.82	0.00		0		1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	18.74000		0.01874		0.00000		20.70000		0.02070		18.740		11.24		(0.01)	0.00		0		1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.45321		106.80937		0.00000		10.48062		106.61968				8.56		0.00	0.00		0		0.00
R2038	On 07/05/2026	Bond Future	0.00		10.56745		103.27779		0.00000		10.59383		103.09916				8.51		0.00	0.00		0		0.00
R2038	On 06/08/2026	Bond Future	0.00		10.68988		105.16983		0.00000		10.71839		104.98109				8.49		0.00	0.00		0		0.00
R2038	On 05/11/2026	Bond Future	0.00		10.82787		101.50431		0.00000		10.82787		101.50431				8.54		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		13.29000		73.02224		0.00000		13.29000		73.02224				9.91		0.00	0.00		0		0.00
R2040	On 06/11/2025	Bond Future	0.00		10.67604		90.36832		0.00000		10.71456		90.11530				9.72		0.00	5,602,835.84		62		45,517.00
R2040	On 05/02/2026	Bond Future	0.00		10.77990		87.53892		0.00000		10.81839		87.29064				10.15		0.00	0.00		0		36,550.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,250.03000		1.25003		0.00000		1,168.93000		1.16893		1,250.030		9.65		0.33	0.00		0		680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,596.38000		2.59638		0.00000		2,719.03000		2.71903		2,596.380		10.15		(0.50)	0.00		0		680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,591.02000		1.59102		0.00000		1,674.69000		1.67469		1,591.020		10.71		(0.35)	0.00		0		680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	7,030.77000		7.03077		0.00000		6,820.80000		6.82080		7,030.770		11.66		0.83	0.00		0		475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	79.93000		0.07993		0.00000		84.81000		0.08481		79.930		12.93		(0.03)	0.00		0		475.00
R2040	On 07/05/2026	Bond Future	0.00		10.89599		89.13915		0.00000		10.93401		88.89846				10.06		0.00	0.00		0		0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,424.22000		2.42422		0.00000		2,391.23000		2.39123		2,424.220		9.74		0.45	0.00		0		1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,857.65000		3.85765		0.00000		3,798.29000		3.79829		3,857.650		10.20		0.59	0.00		0		820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,346.95000		1.34695		0.00000		1,478.99000		1.47899		1,346.950		10.92		(0.25)	0.00		0		1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	984.50000		0.98450		0.00000		1,091.09000		1.09109		984.500		11.30		(0.20)	0.00		0		820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	812.23000		0.81223		0.00000		905.14000		0.90514		812.230		11.53		(0.16)	0.00		0		1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	594.46000		0.59446		0.00000		668.08000		0.66808		594.460		11.90		(0.13)	0.00		0		820.00
R2040	On 06/08/2026	Bond Future	0.00		11.02263		86.26228		0.00000		11.06305		86.01165				10.51		0.00	0.00		0		0.00
R2040	On 05/11/2026	Bond Future	0.00		11.15411		87.74961		0.00000		11.15411		87.74961				10.36		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									
R2040	On	31/01/2040	Price Contribution	0.00	100.00000	0.00000	0.00000	0.00000	0.00000	100.00000	0.00000	100.00000	0.00000	0.00000		0.00	0.00	0.00	0.00	0.00	0	0	0.00	0.00
R2044	On	07/08/2025	Bond Future	0.00	13.34000	69.03799	0.00000	13.34000	69.03799			13.34000	69.03799			10.79	0.00	0.00	0.00	0.00	0	0	0.00	0.00
R2044	On	06/11/2025	Bond Future	0.00	10.92502	85.37817	0.00000	10.99484	84.90738			10.99484	84.90738			10.60	0.00	1,622,185.23			19	19	129,825.00	
R2044	On	06/11/2025	Bond Future	11.25 Call	3,114.03000	3.11403	0.00000	2,865.25000	2.86525	3,114.030	11.01	0.69	0.00			11.01	0.69	0.00			0	0	11,000.00	
R2044	On	06/11/2025	Bond Future	11.75 Put	341.45000	0.34145	0.00000	451.65000	0.45165	341.450	11.86	(0.13)	0.00			11.86	(0.13)	0.00			0	0	11,000.00	
R2044	On	06/11/2025	Bond Future	12.00 Put	198.99000	0.19899	0.00000	270.87000	0.27087	198.990	12.28	(0.08)	0.00			12.28	(0.08)	0.00			0	0	5,800.00	
R2044	On	06/11/2025	Bond Future	12.20 Put	127.83000	0.12783	0.00000	178.66000	0.17866	127.830	12.60	(0.06)	0.00			12.60	(0.06)	0.00			0	0	5,600.00	
R2044	On	06/11/2025	Bond Future	12.25 Put	114.39000	0.11439	0.00000	160.89000	0.16089	114.390	12.68	(0.05)	0.00			12.68	(0.05)	0.00			0	0	5,800.00	
R2044	On	05/02/2026	Bond Future	0.00	11.02773	82.58134	0.00000	11.09870	82.11071			11.09870	82.11071			11.10	0.00	0.00			0	0	16.00	
R2044	On	05/02/2026	Bond Future	10.07 Call	397.17000	0.39717	0.00000	339.27000	0.33927	397.170	10.00	0.14	27,687,365.24			10.00	0.14	27,687,365.24			18,000	18,000	9,000.00	
R2044	On	05/02/2026	Bond Future	10.90 Call	2,148.28000	2.14828	0.00000	1,944.62000	1.94462	2,148.280	10.96	0.46	46,145,608.74			10.96	0.46	46,145,608.74			9,000	9,000	9,000.00	
R2044	On	05/02/2026	Bond Future	11.25 Put	1,970.81000	1.97081	0.00000	2,171.25000	2.17125	1,970.810	11.47	(0.40)	(39,698,888.40)			11.47	(0.40)	(39,698,888.40)			9,000	9,000	4,500.00	
R2044	On	05/02/2026	Bond Future	11.45 Put	1,536.55000	1.53655	0.00000	1,703.36000	1.70336	1,536.550	11.78	(0.33)	(65,342,981.03)			11.78	(0.33)	(65,342,981.03)			18,000	18,000	9,000.00	
R2044	On	05/02/2026	Bond Future	11.50 Put	1,442.83000	1.44283	0.00000	1,601.85000	1.60185	1,442.830	11.86	(0.31)	(31,098,751.34)			11.86	(0.31)	(31,098,751.34)			9,000	9,000	4,500.00	
R2044	On	07/05/2026	Bond Future	0.00	11.14135	84.09085	0.00000	11.21313	83.62301			11.21313	83.62301			11.01	0.00	0.00			0	0	0.00	0.00
R2044	On	06/08/2026	Bond Future	0.00	11.26461	81.24667	0.00000	11.33994	80.76503			11.33994	80.76503			11.54	0.00	0.00			0	0	0.00	0.00
R2044	On	05/11/2026	Bond Future	0.00	11.39150	82.64724	0.00000	11.39150	82.64724			11.39150	82.64724			11.39	0.00	0.00			0	0	0.00	0.00
R2044	On	31/01/2044	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			100.00000	0.00000			0.00	0.00	0.00			0	0	0.00	0.00
R2048	On	07/08/2025	Bond Future	0.00	13.21000	72.03400	0.00000	13.21000	72.03400			13.21000	72.03400			10.77	0.00	0.00			0	0	0.00	0.00
R2048	On	06/11/2025	Bond Future	0.00	10.91910	83.70262	0.00000	10.98392	83.24787			10.98392	83.24787			11.13	0.00	351,969,517.10			4,205	4,205	219,481.00	
R2048	On	05/02/2026	Bond Future	0.00	11.02095	85.25851	0.00000	11.08680	84.80412			11.08680	84.80412			11.06	0.00	0.00			0	0	0.00	0.00
R2048	On	07/05/2026	Bond Future	0.00	11.12444	82.37791	0.00000	11.19093	81.92646			11.19093	81.92646			11.57	0.00	0.00			0	0	260.00	
R2048	On	06/08/2026	Bond Future	0.00	11.23550	83.88765	0.00000	11.30519	83.42277			11.30519	83.42277			11.51	0.00	0.00			0	0	0.00	0.00
R2048	On	05/11/2026	Bond Future	0.00	11.35927	80.89950	0.00000	11.35927	80.89950			11.35927	80.89950			11.99	0.00	0.00			0	0	0.00	0.00
R2048	On	28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			100.00000	0.00000			0.00	0.00	0.00			0	0	0.00	0.00
R2053	On	07/08/2025	Bond Future	0.00	13.17000	92.83408	0.00000	13.17000	92.83408			13.17000	92.83408			10.79	0.00	0.00			0	0	0.00	0.00
R2053	On	06/11/2025	Bond Future	0.00	10.83037	108.24288	0.00000	10.89518	107.64599			10.89518	107.64599			11.10	0.00	432,971.52			4	4	25,967.00	
R2053	On	05/02/2026	Bond Future	0.00	10.92630	110.25514	0.00000	10.99219	109.65816			10.99219	109.65816			11.19	0.00	0.00			0	0	0.00	0.00
R2053	On	07/05/2026	Bond Future	0.00	11.02896	106.40941	0.00000	11.09555	105.81643			11.09555	105.81643			11.25	0.00	0.00			0	0	0.00	0.00
R2053	On	06/08/2026	Bond Future	0.00	11.13745	108.35862	0.00000	11.20730	107.74779			11.20730	107.74779			11.35	0.00	0.00			0	0	0.00	0.00
R2053	On	05/11/2026	Bond Future	0.00	11.25692	104.36983	0.00000	11.25692	104.36983			11.25692	104.36983			11.76	0.00	0.00			0	0	0.00	0.00
R2053	On	31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			100.00000	0.00000			0.00	0.00	0.00			0	0	0.00	0.00
R209	On	07/08/2025	Bond Future	0.00	12.68000	65.27827	0.00000	12.68000	65.27827			12.68000	65.27827			8.84	0.00	0.00			0	0	0.00	0.00
R209	On	06/11/2025	Bond Future	0.00	9.99855	76.82816	0.00000	10.02632	76.68035			10.02632	76.68035			9.02	0.00	1,767,047.68			23	23	20,090.00	
R209	On	05/02/2026	Bond Future	0.00	10.08781	78.25631	0.00000	10.11509	78.11377			10.11509	78.11377			8.94	0.00	0.00			0	0	0.00	0.00
R209	On	07/05/2026	Bond Future	0.00	10.18564	76.53607	0.00000	10.21188	76.40160			10.21188	76.40160			9.20	0.00	0.00			0	0	0.00	0.00
R209	On	06/08/2026	Bond Future	0.00	10.29112	77.93880	0.00000	10.31936	77.79702			10.31936	77.79702			9.09	0.00	0.00			0	0	0.00	0.00
R209	On	05/11/2026	Bond Future	0.00	10.41145	76.13551	0.00000	10.41145	76.13551			10.41145	76.13551			9.26	0.00	0.00			0	0	0.00	0.00
R209	On	31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000			6.25000	93.75000			0.00	0.00	0.00			0	0	0.00	0.00
R209/R157	On	31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			100.00000	0.00000			0.00	0.00	0.00			0	0	0.00	0.00
R209/R186	On	31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			100.00000	0.00000			0.00	0.00	0.00			0	0	0.00	0.00
R209/R204	On	31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			100.00000	0.00000			0.00	0.00	0.00			0	0	0.00	0.00
R209/R208	On	31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			100.00000	0.00000			0.00	0.00	0.00			0	0	0.00	0.00
R210	On	07/08/2025	Bond Future	0.00	248.44000	248.44000	0.00000	248.44000	248.44000			248.44000	248.44000			0.00	0.00	0.00			0	0	0.00	0.00
R210	On	06/11/2025	Bond Future	0.00	253.06117	253.06117	0.00000	252.44213	252.44213			252.44213	252.44213			0.00	0.00	0.00			0	0	2,129.00	
R210	On	05/02/2026	Bond Future	0.00	257.82612	257.82612	0.00000	257.22186	257.22186			257.22186	257.22186			0.00	0.00	0.00			0	0	0.00	0.00
R210	On	07/05/2026	Bond Future	0.00	259.12459	259.12459	0.00000	258.54277	258.54277			258.54277	258.54277			0.00	0.00	0.00			0	0	0.00	0.00
R210	On	06/08/2026	Bond Future	0.00	263.93694	263.93694	0.00000	263.32933	263.32933			263.32933	263.32933			0.00	0.00	0.00			0	0	0.00	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
R210	On 05/11/2026	Bond Future	0.00		265.02912	265.02912	0.00000	265.02912	265.02912		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		11.66000	84.46707	0.00000	11.66000	84.46707		5.30	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		8.51360	95.02370	0.00000	8.53899	94.92137		5.22	0.00	14,443,602.40	152	94,032.00
R213	On 05/02/2026	Bond Future	0.00		8.57708	96.79009	0.00000	8.60144	96.69582		4.97	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.64712	95.00864	0.00000	8.66945	94.92578		4.88	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.72876	96.75072	0.00000	8.75421	96.66052		4.58	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.84318	94.87403	0.00000	8.84318	94.87403		4.54	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		12.97000	60.08703	0.00000	12.97000	60.08703		10.39	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		10.61884	70.44904	0.00000	10.66788	70.16839		10.68	0.00	77,634,842.08	1,102	36,791.00
R214	On 05/02/2026	Bond Future	0.00		10.71501	71.75859	0.00000	10.76442	71.48008		10.62	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.81323	69.77286	0.00000	10.86257	69.49884		11.05	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.91883	71.05187	0.00000	10.97069	70.76848		11.01	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		11.03796	68.98350	0.00000	11.03796	68.98350		11.40	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 :												1,066,347,173.43		75,302	1,553,338.00
Grand Total:												1,066,347,173.43		75,302	1,553,338.00