

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/06/2025

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						
Derivatives																		
AL37	On 07/08/2025	Index Future	0.00		1,143.31800		1,143.31800	0.00000	1,139.83200	1,139.83200		0.00		0.00	0.00	0	0.00	
AL37	On 06/11/2025	Index Future	0.00		1,164.87100		1,164.87100	0.00000	1,161.31900	1,161.31900		0.00		0.00	0.00	0	0.00	
AL37	On 05/02/2026	Index Future	0.00		1,186.53900		1,186.53900	0.00000	1,182.91700	1,182.91700		0.00		0.00	0.00	0	0.00	
AL37	On 07/05/2026	Index Future	0.00		1,208.26500		1,208.26500	0.00000	1,204.57300	1,204.57300		0.00		0.00	0.00	0	0.00	
AL37	On 06/08/2026	Index Future	0.00		1,229.89100		1,229.89100	0.00000	1,226.12900	1,226.12900		0.00		0.00	0.00	0	0.00	
AL7T	On 07/08/2025	Index Future	0.00		1,373.58500		1,373.58500	0.00000	1,365.07200	1,365.07200		0.00		0.00	0.00	0	0.00	
AL7T	On 06/11/2025	Index Future	0.00		1,399.47900		1,399.47900	0.00000	1,390.80400	1,390.80400		0.00		0.00	0.00	0	0.00	
AL7T	On 05/02/2026	Index Future	0.00		1,425.51100		1,425.51100	0.00000	1,416.67100	1,416.67100		0.00		0.00	0.00	0	0.00	
AL7T	On 07/05/2026	Index Future	0.00		1,451.61200		1,451.61200	0.00000	1,442.60600	1,442.60600		0.00		0.00	0.00	0	0.00	
AL7T	On 06/08/2026	Index Future	0.00		1,477.59400		1,477.59400	0.00000	1,468.42200	1,468.42200		0.00		0.00	0.00	0	0.00	
ALBI	On 07/08/2025	Index Future	0.00		1,168.21900		1,168.21900	0.00000	1,162.07700	1,162.07700		0.00		0.00	0.00	0	77.00	
ALBI	On 06/11/2025	Index Future	0.00		1,190.24200		1,190.24200	0.00000	1,183.98300	1,183.98300		0.00		0.00	0.00	0	0.00	
ALBI	On 05/02/2026	Index Future	0.00		1,212.38200		1,212.38200	0.00000	1,206.00300	1,206.00300		0.00		0.00	0.00	0	0.00	
ALBI	On 07/05/2026	Index Future	0.00		1,234.58100		1,234.58100	0.00000	1,228.08200	1,228.08200		0.00		0.00	0.00	0	0.00	
ALBI	On 06/08/2026	Index Future	0.00		1,256.67800		1,256.67800	0.00000	1,250.05900	1,250.05900		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		10.94887		84.83674	0.00000	11.04860	84.37595		0.00		0.00	0.00	0	0.00	
ES33	On 06/11/2025	Bond Future	0.00		11.09246		82.66141	0.00000	11.19686	82.19176		0.00		0.00	0.00	0	0.00	
ES33	On 05/02/2026	Bond Future	0.00		11.25533		84.21681	0.00000	11.36486	83.73805		0.00		0.00	0.00	0	0.00	
ES33	On 07/05/2026	Bond Future	0.00		11.42971		81.97985	0.00000	11.54467	81.49196		0.00		0.00	0.00	0	0.00	
ES33	On 06/08/2026	Bond Future	0.00		11.62575		83.47537	0.00000	11.74666	82.97822		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		11.69086		79.30038	0.00000	11.79502	78.68607		0.00		0.00	0.00	0	0.00	
ES42	On 06/11/2025	Bond Future	0.00		11.81916		76.54914	0.00000	11.92733	75.92306		0.00		0.00	0.00	0	0.00	
ES42	On 05/02/2026	Bond Future	0.00		11.95621		77.98882	0.00000	12.06859	77.35068		0.00		0.00	0.00	0	0.00	
ES42	On 07/05/2026	Bond Future	0.00		12.10568		75.16660	0.00000	12.22261	74.51637		0.00		0.00	0.00	0	0.00	
ES42	On 06/08/2026	Bond Future	0.00		12.26567		76.53540	0.00000	12.38736	75.87299		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		1,150.46800		1,150.46800	0.00000	1,144.61100	1,144.61100		0.00		0.00	563,729,320.00	49	612.00	
GOVI	On 06/11/2025	GOVI	0.00		1,172.15600		1,172.15600	0.00000	1,166.18800	1,166.18800		0.00		0.00	0.00	0	0.00	
GOVI	On 05/02/2026	GOVI	0.00		1,193.96000		1,193.96000	0.00000	1,187.87700	1,187.87700		0.00		0.00	0.00	0	0.00	
GOVI	On 07/05/2026	GOVI	0.00		1,215.82100		1,215.82100	0.00000	1,209.62300	1,209.62300		0.00		0.00	0.00	0	0.00	
GOVI	On 06/08/2026	GOVI	0.00		1,237.58300		1,237.58300	0.00000	1,231.27000	1,231.27000		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		138.15666		138.15666	0.00000	138.09951	138.09951		0.00		0.00	0.00	0	5,425.00	
I2029	On 06/11/2025	Bond Future	0.00		139.35569		139.35569	0.00000	139.29750	139.29750		0.00		0.00	0.00	0	0.00	
I2029	On 05/02/2026	Bond Future	0.00		141.97920		141.97920	0.00000	141.91953	141.91953		0.00		0.00	0.00	0	0.00	
I2029	On 07/05/2026	Bond Future	0.00		143.14647		143.14647	0.00000	143.08474	143.08474		0.00		0.00	0.00	0	0.00	
I2029	On 06/08/2026	Bond Future	0.00		145.76489		145.76489	0.00000	145.70154	145.70154		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 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.45808	130.45808	0.00000	130.58581	130.58581			0.00	0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.40966	131.40966	0.00000	131.53968	131.53968			0.00	0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.88365	133.88365	0.00000	134.01583	134.01583			0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.79863	134.79863	0.00000	134.93230	134.93230			0.00	0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.26445	137.26445	0.00000	137.40009	137.40009			0.00	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	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		138.97556	138.97556	0.00000	139.11246	139.11246			0.00	0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.62873	141.62873	0.00000	141.76814	141.76814			0.00	0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.12692	142.12692	0.00000	142.26771	142.26771			0.00	0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.75839	144.75839	0.00000	144.90133	144.90133			0.00	0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.20254	145.20254	0.00000	145.34570	145.34570			0.00	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	0.00	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	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.82213	119.82213	0.00000	119.63916	119.63916			0.00	0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.84915	119.84915	0.00000	119.66282	119.66282			0.00	0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.10504	122.10504	0.00000	121.91493	121.91493			0.00	0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.06786	122.06786	0.00000	121.87320	121.87320			0.00	0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.29919	124.29919	0.00000	124.10044	124.10044			0.00	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	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		118.70914	118.70914	0.00000	118.30817	118.30817			0.00	0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.97546	120.97546	0.00000	120.56667	120.56667			0.00	0.00	0.00	0.00	0	4,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.83740	120.83740	0.00000	120.41997	120.41997			0.00	0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.07470	123.07470	0.00000	122.64915	122.64915			0.00	0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.86958	122.86958	0.00000	122.43416	122.43416			0.00	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	0.00	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	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		381.32000	381.32000	0.00000	381.10300	381.10300			0.00	0.00	0.00	0.00	0	724.00
IGOV	On 06/11/2025	Index Future	0.00		388.60100	388.60100	0.00000	388.37900	388.37900			0.00	0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.92000	395.92000	0.00000	395.69300	395.69300			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.25900	403.25900	0.00000	403.02600	403.02600			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.56400	410.56400	0.00000	410.32600	410.32600			0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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 18/06/2025	Jibar Tradeable Future	0.00		8.29500	91.70500	0.00000	8.29500	91.70500			0.00	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
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		7.92256		104.72867	0.00000	7.95782	104.68302			0.91	0.00	0.00	0	180,298.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,662.56000		1.66256	0.00000	1,617.27000	1.61727	1,662.560	1.48	0.99	0.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.01000		0.00001	0.00000	0.02000	0.00002	0.010	1.78	0.00	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.98718		106.70270	0.00000	8.03102	106.65607			0.91	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		8.13013		103.38071	0.00000	8.18775	103.33292			0.83	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.45362		105.26950	0.00000	8.53657	105.22050			0.66	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.26648		101.86229	0.00000	9.40866	101.81200			0.46	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00		269.37772		269.37772	0.00000	269.35990	269.35990			0.00	0.00	0.00	0	955.00
R202	On 06/11/2025	Bond Future	0.00		274.52071		274.52071	0.00000	274.50233	274.50233			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.34728		274.34728	0.00000	274.32756	274.32756			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.42760		279.42760	0.00000	279.40663	279.40663			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.10756		279.10756	0.00000	279.08216	279.08216			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		8.70592		97.68841	0.00000	8.77515	97.44097			4.28	0.00	515,013,297.52	5,272	120,913.00
R2030	On 07/08/2025	Bond Future	8.72	Call	753.84000		0.75384	0.00000	638.70000	0.63870	753.840	4.43	0.51	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,006.29000		2.00629	0.00000	1,810.44000	1.81044	2,006.290	4.80	0.83	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	29.24000		0.02924	0.00000	40.33000	0.04033	29.240	5.26	(0.03)	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,107.03000		6.10703	0.00000	5,861.00000	5.86100	6,107.030	5.78	1.00	0.00		0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.00000		0.00000	0.00000	0.00000	0.00000		5.79	0.00	0.00		0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.77599		99.52958	0.00000	8.85008	99.27739			4.07	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	992.15000		0.99215	0.00000	879.82000	0.87982	992.150	4.18	0.48	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,052.53000		2.05253	0.00000	1,882.32000	1.88232	2,052.530	4.47	0.70	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	127.68000		0.12768	0.00000	152.37000	0.15237	127.680	5.00	(0.08)	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.86531		97.37144	0.00000	8.94504	97.11429			4.02	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.98575		99.15008	0.00000	9.07191	98.88790			3.78	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.14093		96.92917	0.00000	9.23468	96.66191			3.69	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		9.42445		97.30492	0.00000	9.50328	96.93716			6.01	0.00	0.00	0	125,113.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,012.76000		1.01276	0.00000	851.22000	0.85122	1,012.760	6.52	0.49	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	2,569.38000		2.56938	0.00000	2,297.15000	2.29715	2,569.380	7.15	0.78	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	65.90000		0.06590	0.00000	88.69000	0.08869	65.900	7.98	(0.05)	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.51635		94.97808	0.00000	9.59934	94.60326			6.06	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,327.97000		1.32797	0.00000	1,169.35000	1.16935	1,327.970	6.35	0.46	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,658.58000		2.65858	0.00000	2,419.36000	2.41936	2,658.580	6.77	0.67	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	205.80000		0.20580	0.00000	245.48000	0.24548	205.800	7.61	(0.09)	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.62310		96.74295	0.00000	9.71065	96.36091			5.84	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.74512		94.35093	0.00000	9.83765	93.96161			5.83	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.88835		96.05141	0.00000	9.98639	95.65469			5.56	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		9.61717		105.67547	0.00000	9.70108	105.22412			6.67	0.00	0.00	0	7,026.00

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
R2033	On 06/11/2025	Bond Future	0.00		9.71247		102.62373	0.00000	9.80056	102.16375			6.80	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.82152		104.53051	0.00000	9.91415	104.06173			6.59	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.94475		101.39696	0.00000	10.04231	100.91925			6.71	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.08698		103.22358	0.00000	10.18993	102.73685			6.48	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		10.18263		96.10035	0.00000	10.27657	95.56718			7.70	0.00	96,100.35	1	89,783.00
R2035	On 07/08/2025	Bond Future	10.08	Call	996.12000		0.99612	0.00000	791.73000	0.79173	996.120		7.82	0.43	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,759.07000		2.75907	0.00000	2,383.01000	2.38301	2,759.070		8.54	0.75	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	239.98000		0.23998	0.00000	324.46000	0.32446	239.980		9.00	(0.13)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	82.15000		0.08215	0.00000	116.74000	0.11674	82.150		9.54	(0.05)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	73.53000		0.07353	0.00000	104.99000	0.10499	73.530		9.59	(0.05)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.28772		93.40790	0.00000	10.38570	92.86455			7.91	0.00	0.00	0	10,810.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,044.22000		1.04422	0.00000	876.70000	0.87670	1,044.220		7.82	0.34	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,432.68000		1.43268	0.00000	1,224.02000	1.22402	1,432.680		8.00	0.42	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,387.85000		2.38785	0.00000	2,099.50000	2.09950	2,387.850		8.37	0.56	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	2,486.60000		2.48660	0.00000	2,191.31000	2.19131	2,486.600		8.40	0.58	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,970.67000		2.97067	0.00000	2,644.28000	2.64428	2,970.670		8.56	0.63	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	4,362.66000		4.36266	0.00000	3,967.54000	3.96754	4,362.660		8.98	0.75	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	4,403.85000		4.40385	0.00000	4,007.08000	4.00708	4,403.850		8.99	0.76	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	402.13000		0.40213	0.00000	484.68000	0.48468	402.130		9.53	(0.13)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	390.23000		0.39023	0.00000	470.73000	0.47073	390.230		9.55	(0.13)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	280.36000		0.28036	0.00000	341.11000	0.34111	280.360		9.80	(0.10)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	183.63000		0.18363	0.00000	225.67000	0.22567	183.630		10.11	(0.07)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	172.85000		0.17285	0.00000	212.71000	0.21271	172.850		10.16	(0.06)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.40681		95.14381	0.00000	10.50920	94.59015			7.77	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	2,571.19000		2.57119	0.00000	2,295.57000	2.29557	2,571.190		7.95	0.52	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	4,255.32000		4.25532	0.00000	3,891.63000	3.89163	4,255.320		8.44	0.68	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	254.96000		0.25496	0.00000	300.46000	0.30046	254.960		9.74	(0.07)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.53133		92.37869	0.00000	10.63831	91.81457			7.98	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.67336		94.04401	0.00000	10.78537	93.46936			7.77	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		10.74949		85.64248	0.00000	10.85893	85.00796			9.14	0.00	482,595,374.80	5,635	140,011.00
R2037	On 07/08/2025	Bond Future	10.34	Call	395.17000		0.39517	0.00000	276.98000	0.27698	395.170		8.58	0.22	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	673.74000		0.67374	0.00000	494.77000	0.49477	673.740		8.78	0.33	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	782.61000		0.78261	0.00000	582.62000	0.58262	782.610		8.85	0.36	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,004.19000		1.00419	0.00000	764.98000	0.76498	1,004.190		8.98	0.43	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,200.82000		2.20082	0.00000	1,806.72000	1.80672	2,200.820		9.51	0.67	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	642.97000		0.64297	0.00000	856.82000	0.85682	642.970		9.61	(0.29)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	266.92000		0.26692	0.00000	376.40000	0.37640	266.920		10.13	(0.14)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	4,196.92000		4.19692	0.00000	3,665.18000	3.66518	4,196.920		10.18	0.87	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	246.58000		0.24658	0.00000	349.36000	0.34936	246.580		10.18	(0.13)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	89.41000		0.08941	0.00000	133.84000	0.13384	89.410		10.72	(0.05)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	86.90000		0.08690	0.00000	130.27000	0.13027	86.900		10.73	(0.05)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	32.35000		0.03235	0.00000	50.82000	0.05082	32.350		11.21	(0.02)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.85955		87.25658	0.00000	10.97327	86.61001			9.01	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,131.65000		1.13165	0.00000	926.63000	0.92663	1,131.650		8.71	0.35	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,537.92000		2.53792	0.00000	2,190.50000	2.19050	2,537.920		9.34	0.57	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	348.37000		0.34837	0.00000	432.05000	0.43205	348.370		10.86	(0.11)	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
R2037	On 05/02/2026	Bond Future	0.00		10.98230		84.61964	0.00000	11.10069	83.96084			9.39	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,770.95000		1.77095	0.00000	1,524.50000	1.52450	1,770.950		9.29	0.40	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,437.82000		2.43782	0.00000	2,134.56000	2.13456	2,437.820		9.56	0.49	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,857.08000		1.85708	0.00000	2,115.94000	2.11594	1,857.080		10.11	(0.37)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	4,077.79000		4.07779	0.00000	3,670.23000	3.67023	4,077.790		10.16	0.64	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,122.45000		1.12245	0.00000	1,297.10000	1.29710	1,122.450		10.71	(0.24)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	737.01000		0.73701	0.00000	860.29000	0.86029	737.010		11.19	(0.17)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	459.83000		0.45983	0.00000	541.93000	0.54193	459.830		11.74	(0.11)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.12035		86.16462	0.00000	11.24369	85.49344			9.32	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	2,637.15000		2.63715	0.00000	2,338.20000	2.33820	2,637.150		9.28	0.47	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1,075.44000		1.07544	0.00000	1,224.05000	1.22405	1,075.440		10.73	(0.20)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.27647		83.45793	0.00000	11.40524	82.77434			9.64	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		10.81892		104.33478	0.00000	10.93864	103.52277			8.82	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.93663		100.81645	0.00000	11.06124	99.98905			9.16	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,545.49000		2.54549	0.00000	2,136.41000	2.13641	2,545.490		9.14	0.53	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	338.83000		0.33883	0.00000	432.16000	0.43216	338.830		10.94	(0.10)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.06543		102.68947	0.00000	11.19526	101.84641			9.08	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.20534		99.08063	0.00000	11.34072	98.22184			9.51	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.35976		100.86472	0.00000	11.50110	99.98999			9.37	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		11.22482		84.54803	0.00000	11.33424	83.87025			9.99	0.00	11,583,080.11	137	58,672.00
R2040	On 07/08/2025	Bond Future	10.80	Call	442.35000		0.44235	0.00000	314.93000	0.31493	442.350		9.68	0.23	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	618.31000		0.61831	0.00000	452.75000	0.45275	618.310		9.83	0.29	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.00	Call	834.75000		0.83475	0.00000	627.22000	0.62722	834.750		9.99	0.35	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	1,093.21000		1.09321	0.00000	841.16000	0.84116	1,093.210		10.15	0.42	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.20	Put	1,547.48000		1.54748	0.00000	1,927.66000	1.92766	1,547.480		10.31	(0.51)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	2,106.12000		2.10612	0.00000	1,719.80000	1.71980	2,106.120		10.64	0.62	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.50	Put	823.84000		0.82384	0.00000	1,074.38000	1.07438	823.840		10.80	(0.32)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	12.00	Put	250.90000		0.25090	0.00000	351.91000	0.35191	250.900		11.62	(0.12)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.34187		86.14148	0.00000	11.45541	85.45083			9.88	0.00	0.00	0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.47117		83.23326	0.00000	11.58920	82.52956			10.35	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	4,130.52000		4.13052	0.00000	3,708.91000	3.70891	4,130.520		11.09	0.63	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	513.83000		0.51383	0.00000	603.21000	0.60321	513.830		12.95	(0.11)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.61428		84.75262	0.00000	11.73705	84.03572			10.29	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,174.86000		1.17486	0.00000	1,003.18000	1.00318	1,174.860		9.66	0.26	8,783,802.23	2,920	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,011.45000		2.01145	0.00000	1,757.60000	1.75760	2,011.450		9.94	0.38	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	3,108.56000		3.10856	0.00000	3,448.90000	3.44890	3,108.560		10.52	(0.45)	(7,655,280.50)	1,460	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	2,417.58000		2.41758	0.00000	2,700.55000	2.70055	2,417.580		10.86	(0.37)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	2,069.93000		2.06993	0.00000	2,321.09000	2.32109	2,069.930		11.08	(0.33)	(11,163,031.50)	2,920	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,605.16000		1.60516	0.00000	1,810.33000	1.81033	1,605.160		11.43	(0.27)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.77452		81.76953	0.00000	11.90249	81.03938			10.71	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.49458		79.43189	0.00000	11.60393	78.74650			10.87	0.00	1,270,910.24	16	41,362.00
R2044	On 07/08/2025	Bond Future	10.63	Call	56.91000		0.05691	0.00000	34.47000	0.03447	56.910		9.62	0.04	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	883.45000		0.88345	0.00000	662.65000	0.66265	883.450		10.53	0.37	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	663.85000		0.66385	0.00000	883.11000	0.88311	663.850		11.49	(0.27)	0.00	0	9,000.00

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									
R2044	On 07/08/2025	Bond Future	12.20	Put	282.39	0000	0.28239		0.00000		396.09	0000	0.39609	282.390		12.11	(0.13)	0.00		0		5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.61	1118	80.92888		0.00000		11.72	453	80.23052		10.75	0.00	3,965,515.12		49		71,579.00	
R2044	On 06/11/2025	Bond Future	12.00	Put	1,401.93	0000	1.40193		0.00000		1,657.21	0000	1.65721	1,401.930		11.53	(0.33)	0.00		0		5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	1,077.53	0000	1.07753		0.00000		1,286.21	0000	1.28621	1,077.530		11.85	(0.27)	0.00		0		5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	1,008.42	0000	1.00842		0.00000		1,206.51	0000	1.20651	1,008.420		11.93	(0.26)	0.00		0		5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.73	923	78.04899		0.00000		11.85	695	77.33744		11.29	0.00	0.00		0		0.00	
R2044	On 07/05/2026	Bond Future	0.00		11.87	969	79.47360		0.00000		12.00	201	78.74876		11.23	0.00	0.00		0		0.00	
R2044	On 06/08/2026	Bond Future	0.00		12.03	604	76.52043		0.00000		12.16	342	75.78222		11.72	0.00	0.00		0		0.00	
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0		0.00	
R2048	On 07/08/2025	Bond Future	0.00		11.46	163	82.16962		0.00000		11.57	074	81.46252		10.78	0.00	8,134,792.38		99		206,982.00	
R2048	On 06/11/2025	Bond Future	0.00		11.57	678	79.27803		0.00000		11.68	992	78.55752		11.25	0.00	0.00		0		18,439.00	
R2048	On 05/02/2026	Bond Future	0.00		11.70	296	80.75123		0.00000		11.82	050	80.01705		11.20	0.00	0.00		0		0.00	
R2048	On 07/05/2026	Bond Future	0.00		11.83	145	77.78614		0.00000		11.95	347	77.03829		11.77	0.00	0.00		0		260.00	
R2048	On 06/08/2026	Bond Future	0.00		11.97	318	79.18760		0.00000		12.10	010	78.42593		11.63	0.00	0.00		0		0.00	
R2048	On 28/02/2048	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0		0.00	
R2053	On 07/08/2025	Bond Future	0.00		11.36	504	106.40406		0.00000		11.46	903	105.52177		10.83	0.00	0.00		0		22,570.00	
R2053	On 06/11/2025	Bond Future	0.00		11.47	641	102.54649		0.00000		11.58	433	101.64745		11.31	0.00	0.00		0		0.00	
R2053	On 05/02/2026	Bond Future	0.00		11.59	625	104.45152		0.00000		11.70	834	103.53560		11.26	0.00	0.00		0		0.00	
R2053	On 07/05/2026	Bond Future	0.00		11.72	429	100.49760		0.00000		11.84	083	99.56456		11.84	0.00	0.00		0		0.00	
R2053	On 06/08/2026	Bond Future	0.00		11.86	342	102.30680		0.00000		11.98	474	101.35641		11.70	0.00	0.00		0		0.00	
R2053	On 31/03/2053	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0		0.00	
R209	On 07/08/2025	Bond Future	0.00		10.50	797	75.38819		0.00000		10.60	672	74.88346		8.94	0.00	0.00		0		10,910.00	
R209	On 06/11/2025	Bond Future	0.00		10.61	032	73.65700		0.00000		10.71	1284	73.14263		9.18	0.00	0.00		0		6,367.00	
R209	On 05/02/2026	Bond Future	0.00		10.72	301	75.02570		0.00000		10.82	954	74.50157		9.12	0.00	0.00		0		0.00	
R209	On 07/05/2026	Bond Future	0.00		10.84	575	73.24533		0.00000		10.95	654	72.71137		9.41	0.00	0.00		0		0.00	
R209	On 06/08/2026	Bond Future	0.00		10.98	223	74.56550		0.00000		11.09	757	74.02166		9.23	0.00	0.00		0		0.00	
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000		0.00000		6.25	000	93.75000		0.00	0.00	0.00		0		0.00	
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0		0.00	
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0		0.00	
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0		0.00	
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0		0.00	
R210	On 07/08/2025	Bond Future	0.00		249.56	213	249.56213		0.00000		249.54	945	249.54945		0.00	0.00	0.00		0		967.00	
R210	On 06/11/2025	Bond Future	0.00		250.89	998	250.89998		0.00000		250.88	724	250.88724		0.00	0.00	0.00		0		300.00	
R210	On 05/02/2026	Bond Future	0.00		255.62	312	255.62312		0.00000		255.60	944	255.60944		0.00	0.00	0.00		0		0.00	
R210	On 07/05/2026	Bond Future	0.00		256.87	351	256.87351		0.00000		256.85	754	256.85754		0.00	0.00	0.00		0		0.00	
R210	On 06/08/2026	Bond Future	0.00		261.57	092	261.57092		0.00000		261.55	379	261.55379		0.00	0.00	0.00		0		0.00	
R210	On 31/03/2028	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0		0.00	
R213	On 07/08/2025	Bond Future	0.00		9.09	704	94.14688		0.00000		9.16	564	93.86994		5.35	0.00	470,734.40		5		17,184.00	
R213	On 06/11/2025	Bond Future	0.00		9.18	341	92.36914		0.00000		9.25	603	92.08688		5.30	0.00	4,710,826.14		51		77,823.00	
R213	On 05/02/2026	Bond Future	0.00		9.28	798	94.08599		0.00000		9.36	514	93.79825		5.03	0.00	0.00		0		0.00	
R213	On 07/05/2026	Bond Future	0.00		9.40	273	92.25363		0.00000		9.48	482	91.96030		4.92	0.00	0.00		0		0.00	
R213	On 06/08/2026	Bond Future	0.00		9.54	263	93.91787		0.00000		9.63	032	93.61891		4.67	0.00	0.00		0		0.00	
R213	On 28/02/2031	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0		0.00	
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0		0.00	
R214	On 07/08/2025	Bond Future	0.00		11.10	507	69.16063		0.00000		11.20	878	68.60123		10.42	0.00	0.00		0		8,687.00	
R214	On 06/11/2025	Bond Future	0.00		11.21	149	67.16565		0.00000		11.31	880	66.59564		10.81	0.00	0.00		0		31,299.00	
R214	On 05/02/2026	Bond Future	0.00		11.32	844	68.41386		0.00000		11.43	964	67.83308		10.76	0.00	0.00		0		0.00	
R214	On 07/05/2026	Bond Future	0.00		11.44	800	66.36550		0.00000		11.56	317	65.77386		11.25	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
R214	On 06/08/2026	Bond Future	0.00		11.58024	67.56175	0.00000	11.69970	66.95920		11.14	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 :												1,581,535,441.29		18,614	1,480,257.00
Grand Total:												1,581,535,441.29		18,614	1,480,257.00