

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/06/2025

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		1,145.50100		1,145.50100	0.00000	1,146.47700	1,146.47700		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,166.89700		1,166.89700	0.00000	1,168.09300	1,168.09300		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,188.48300		1,188.48300	0.00000	1,189.82600	1,189.82600		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,210.12600		1,210.12600	0.00000	1,211.62000	1,211.62000		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,231.63900		1,231.63900	0.00000	1,233.31400	1,233.31400		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,381.12600		1,381.12600	0.00000	1,382.55500	1,382.55500		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,406.92300		1,406.92300	0.00000	1,408.62200	1,408.62200		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,432.95000		1,432.95000	0.00000	1,434.83100	1,434.83100		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,459.04500		1,459.04500	0.00000	1,461.11200	1,461.11200		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,484.98200		1,484.98200	0.00000	1,487.27300	1,487.27300		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,176.91600		1,176.91600	0.00000	1,177.05100	1,177.05100		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,198.89800		1,198.89800	0.00000	1,199.24300	1,199.24300		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,221.07700		1,221.07700	0.00000	1,221.55600	1,221.55600		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,243.31300		1,243.31300	0.00000	1,243.93000	1,243.93000		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,265.41600		1,265.41600	0.00000	1,266.20400	1,266.20400		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	0.00
ES33	On 07/08/2025	Bond Future	0.00		10.81800		85.44652	0.00000	10.81910	85.44137		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.95865		83.26850	0.00000	10.95657	83.27798		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.11683		84.82740	0.00000	11.11265	84.84592		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.28621		82.59417	0.00000	11.27981	82.62170		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.47721		84.09152	0.00000	11.46793	84.13021		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	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	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.50485		80.41680	0.00000	11.49565	80.47267		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.62837		77.67329	0.00000	11.61648	77.74420		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.75943		79.12674	0.00000	11.74568	79.20725		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.90237		76.31843	0.00000	11.88665	76.40863		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.05582		77.69964	0.00000	12.03772	77.80138		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	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	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	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,158.52700		1,158.52700	0.00000	1,158.72600	1,158.72600		0.00		0.00	0	608.00
GOVI	On 06/11/2025	GOVI	0.00		1,180.16600		1,180.16600	0.00000	1,180.57200	1,180.57200		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,201.99900		1,201.99900	0.00000	1,202.53800	1,202.53800		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,223.88700		1,223.88700	0.00000	1,224.56400	1,224.56400		0.00		0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,245.64500		1,245.64500	0.00000	1,246.49000	1,246.49000		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	0.00
I2029	On 07/08/2025	Bond Future	0.00		138.26533		138.26533	0.00000	138.18626	138.18626		0.00		0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.44300		139.44300	0.00000	139.38672	139.38672		0.00		0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.05483		142.05483	0.00000	142.01233	142.01233		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.21095		143.21095	0.00000	143.18299	143.18299		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		145.81409		145.81409	0.00000	145.80413	145.80413		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	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		130.49666	130.49666	0.00000	130.58133	130.58133			0.00	0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.42683	131.42683	0.00000	131.53594	131.53594			0.00	0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.88853	133.88853	0.00000	134.01374	134.01374			0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.79193	134.79193	0.00000	134.93376	134.93376			0.00	0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.24209	137.24209	0.00000	137.40403	137.40403			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		138.72862	138.72862	0.00000	139.15976	139.15976			0.00	0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.35337	141.35337	0.00000	141.81719	141.81719			0.00	0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		141.83349	141.83349	0.00000	142.32154	142.32154			0.00	0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.44642	144.44642	0.00000	144.95843	144.95843			0.00	0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.86964	144.86964	0.00000	145.41054	145.41054			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		119.94696	119.94696	0.00000	119.50431	119.50431			0.00	0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.95625	119.95625	0.00000	119.52624	119.52624			0.00	0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.20274	122.20274	0.00000	121.77729	121.77729			0.00	0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.15720	122.15720	0.00000	121.73730	121.73730			0.00	0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.37616	124.37616	0.00000	123.96424	123.96424			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		117.96416	117.96416	0.00000	118.64345	118.64345			0.00	0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.19613	120.19613	0.00000	120.90916	120.90916			0.00	0.00	0.00	0.00	0	4,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.03254	120.03254	0.00000	120.77202	120.77202			0.00	0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.24374	122.24374	0.00000	123.00955	123.00955			0.00	0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.01111	122.01111	0.00000	122.80752	122.80752			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		380.75700	380.75700	0.00000	381.13300	381.13300			0.00	0.00	0.00	0.00	0	724.00
IGOV	On 06/11/2025	Index Future	0.00		387.96100	387.96100	0.00000	388.41100	388.41100			0.00	0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.22900	395.22900	0.00000	395.72900	395.72900			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.51500	402.51500	0.00000	403.06600	403.06600			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.75800	409.75800	0.00000	410.37100	410.37100			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		7.87983		104.78404	0.00000	7.86241	104.80662			0.91	0.00	6,287,042.40	60	179,920.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,718.00000		1.71800	0.00000	1,740.06000	1.74006	1,718.000	1.57	0.99	0.00		0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.01000		0.00001	0.00000	0.01000	0.00001	0.010	1.77	0.00	0.00		0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.95101		106.74120	0.00000	7.91216	106.78257			0.91	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		8.09459		103.41020	0.00000	8.03072	103.46325			0.84	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.41862		105.29020	0.00000	8.30921	105.35492			0.66	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.23938		101.87188	0.00000	9.01649	101.95081			0.47	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		268.88270		268.88270	0.00000	269.44828	269.44828			0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		273.97008		273.97008	0.00000	274.59377	274.59377			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.76186		273.76186	0.00000	274.42666	274.42666			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.80587		278.80587	0.00000	279.51185	279.51185			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.44559		278.44559	0.00000	279.20205	279.20205			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		8.66533		97.83384	0.00000	8.64473	97.90775			4.43	0.00	13,403,236.08	137	122,742.00
R2030	On 07/08/2025	Bond Future	8.72	Call	839.32000		0.83932	0.00000	860.79000	0.86079	839.320	4.59	0.55	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,135.33000		2.13533	0.00000	2,183.41000	2.18341	2,135.330	5.00	0.84	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	27.41000		0.02741	0.00000	20.54000	0.02054	27.410	5.48	(0.03)	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,252.45000		6.25245	0.00000	6,325.30000	6.32530	6,252.450	6.03	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		6.05	0.00	0.00		0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.73754		99.66077	0.00000	8.71040	99.75350			4.23	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,086.75000		1.08675	0.00000	1,095.75000	1.09575	1,086.750	4.34	0.50	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,167.98000		2.16798	0.00000	2,206.80000	2.20680	2,167.980	4.61	0.71	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	126.85000		0.12685	0.00000	106.98000	0.10698	126.850	5.15	(0.08)	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.82691		97.49559	0.00000	8.79447	97.60062			4.18	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.94725		99.26751	0.00000	8.90889	99.38469			3.95	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.10305		97.03742	0.00000	9.05690	97.16950			3.86	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		9.37334		97.54433	0.00000	9.35321	97.63883			6.21	0.00	0.00	0	124,963.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,149.67000		1.14967	0.00000	1,167.60000	1.16760	1,149.670	6.78	0.52	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	2,776.20000		2.77620	0.00000	2,822.76000	2.82276	2,776.200	7.48	0.80	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	62.69000		0.06269	0.00000	47.36000	0.04736	62.690	8.38	(0.04)	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.46620		95.20549	0.00000	9.44130	95.31866			6.27	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,467.95000		1.46795	0.00000	1,478.65000	1.47865	1,467.950	6.55	0.48	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,842.02000		2.84202	0.00000	2,881.59000	2.88159	2,842.020	6.97	0.68	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	197.96000		0.19796	0.00000	171.99000	0.17199	197.960	7.81	(0.09)	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.57231		96.96548	0.00000	9.54375	97.09090			6.04	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.69356		94.56875	0.00000	9.66104	94.70646			6.03	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.83645		96.26228	0.00000	9.79901	96.41477			5.77	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		9.57109		105.92444	0.00000	9.54589	106.06093			6.84	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		ContractsTraded	Open Interest
R2033	On 06/11/2025	Bond Future	0.00		9.66751		102.85955	0.00000	9.63758	103.01692			7.01	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.77620		104.76090	0.00000	9.74260	104.93215			6.80	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.89898		101.62209	0.00000	9.86144	101.80722			6.90	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.04117		103.44114	0.00000	9.99883	103.64277			6.66	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		10.12599		96.42383	0.00000	10.09588	96.59641			7.90	0.00	83,792,308.27	869	86,387.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,206.09000		1.20609	0.00000	1,206.66000	1.20666	1,206.090		8.40	0.48	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.40	Put	756.54000		0.75654	0.00000	628.17000	0.62817	756.540		8.89	(0.32)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	3,054.61000		3.05461	0.00000	3,125.67000	3.12567	3,054.610		9.16	0.77	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	232.34000		0.23234	0.00000	172.51000	0.17251	232.340		9.62	(0.12)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	82.23000		0.08223	0.00000	55.49000	0.05549	82.230		10.16	(0.05)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	73.92000		0.07392	0.00000	49.37000	0.04937	73.920		10.22	(0.04)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.23155		93.72133	0.00000	10.19721	93.91366			8.14	0.00	0.00	0	10,086.00
R2035	On 06/11/2025	Bond Future	9.77	Call	901.19000		0.90119	0.00000	966.43000	0.96643	901.190		7.90	0.30	1,545,867.59	500	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,188.22000		1.18822	0.00000	1,213.59000	1.21359	1,188.220		8.05	0.37	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,603.52000		1.60352	0.00000	1,641.01000	1.64101	1,603.520		8.23	0.44	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	2,252.87000		2.25287	0.00000	2,159.86000	2.15986	2,252.870		8.31	(0.53)	(1,339,819.91)	250	250.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,603.36000		2.60336	0.00000	2,669.99000	2.66999	2,603.360		8.60	0.59	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	2,705.67000		2.70567	0.00000	2,775.05000	2.77505	2,705.670		8.63	0.60	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	1,429.89000		1.42989	0.00000	1,365.07000	1.36507	1,429.890		8.70	(0.38)	(1,925,831.74)	500	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,205.18000		3.20518	0.00000	3,287.34000	3.28734	3,205.180		8.79	0.65	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	1,119.22000		1.11922	0.00000	1,017.97000	1.01797	1,119.220		8.91	(0.31)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	4,627.99000		4.62799	0.00000	4,740.74000	4.74074	4,627.990		9.21	0.77	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	4,669.87000		4.66987	0.00000	4,783.39000	4.78339	4,669.870		9.22	0.77	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	378.47000		0.37847	0.00000	331.94000	0.33194	378.470		9.76	(0.13)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	367.41000		0.36741	0.00000	321.82000	0.32182	367.410		9.78	(0.12)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	263.95000		0.26395	0.00000	228.96000	0.22896	263.950		10.02	(0.09)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	172.84000		0.17284	0.00000	148.23000	0.14823	172.840		10.34	(0.06)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	162.65000		0.16265	0.00000	139.32000	0.13932	162.650		10.38	(0.06)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.34977		95.45420	0.00000	10.31208	95.66006			8.04	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	2,876.73000		2.87673	0.00000	2,840.46000	2.84046	2,876.730		8.45	0.54	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	4,594.83000		4.59483	0.00000	4,604.72000	4.60472	4,594.830		8.95	0.69	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	254.03000		0.25403	0.00000	215.88000	0.21588	254.030		10.00	(0.07)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.47337		92.68627	0.00000	10.43220	92.90559			8.23	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.61477		94.34653	0.00000	10.56938	94.58181			8.01	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		10.63028		86.34119	0.00000	10.62612	86.36571			9.35	0.00	114,402,076.75	1,325	139,306.00
R2037	On 07/08/2025	Bond Future	10.34	Call	619.93000		0.61993	0.00000	567.55000	0.56755	619.930		9.13	0.31	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	982.35000		0.98235	0.00000	923.36000	0.92336	982.350		9.35	0.42	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,117.04000		1.11704	0.00000	1,057.94000	1.05794	1,117.040		9.42	0.45	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,384.33000		1.38433	0.00000	1,326.36000	1.32636	1,384.330		9.55	0.51	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,734.50000		2.73450	0.00000	2,695.56000	2.69556	2,734.500		10.08	0.73	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	500.62000		0.50062	0.00000	442.28000	0.44228	500.620		10.18	(0.23)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	204.01000		0.20401	0.00000	170.22000	0.17022	204.010		10.70	(0.11)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	4,837.35000		4.83735	0.00000	4,829.82000	4.82982	4,837.350		10.75	0.90	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	188.30000		0.18830	0.00000	156.25000	0.15625	188.300		10.75	(0.10)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	66.70000		0.06670	0.00000	52.54000	0.05254	66.700		11.26	(0.04)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	64.81000		0.06481	0.00000	50.96000	0.05096	64.810		11.28	(0.04)	0.00	0	300.00

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	
R2037	On 07/08/2025	Bond Future	12.17	Put	23.82	000	0.02	382	0.00	0000	17.77	000	0.01	777	23.820	11.75	(0.02)	0.00		0		2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.73	832	87.95	342	0.00	0000	10.73	133	87.99	384		9.23	0.00	0.00		0		0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,489.20	000	1.48	920	0.00	0000	1,397.24	000	1.39	724	1,489.200	9.23	0.41	0.00		0		300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,053.76	000	3.05	376	0.00	0000	2,966.15	000	2.96	615	3,053.760	9.89	0.62	0.00		0		300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	318.12	000	0.31	812	0.00	0000	266.88	000	0.26	688	318.120	11.39	(0.10)	0.00		0		300.00
R2037	On 05/02/2026	Bond Future	0.00		10.85	763	85.32	114	0.00	0000	10.84	872	85.37	158		9.61	0.00	0.00		0		0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,110.91	000	2.11	091	0.00	0000	2,079.06	000	2.07	906	2,110.910	9.50	0.44	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,839.69	000	2.83	969	0.00	0000	2,810.87	000	2.81	087	2,839.690	9.78	0.53	0.00		0		1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,650.19	000	1.65	019	0.00	0000	1,585.77	000	1.58	577	1,650.190	10.32	(0.33)	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	4,579.53	000	4.57	953	0.00	0000	4,566.74	000	4.56	674	4,579.530	10.37	0.68	0.00		0		1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	991.32	000	0.99	132	0.00	0000	942.13	000	0.94	213	991.320	10.92	(0.22)	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	648.66	000	0.64	866	0.00	0000	611.00	000	0.61	100	648.660	11.40	(0.15)	0.00		0		1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	403.69	000	0.40	369	0.00	0000	376.67	000	0.37	667	403.690	11.95	(0.10)	0.00		0		1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.99	198	86.87	111	0.00	0000	10.98	108	86.93	147		9.51	0.00	0.00		0		0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,106.68	000	3.10	668	0.00	0000	3,003.13	000	3.00	313	3,106.680	9.69	0.51	0.00		0		142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1,026.47	000	1.02	647	0.00	0000	920.68	000	0.92	068	1,026.470	11.17	(0.19)	0.00		0		142.00
R2037	On 06/08/2026	Bond Future	0.00		11.14	436	84.16	736	0.00	0000	11.13	093	84.23	994		9.83	0.00	0.00		0		0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00	000	0.00	0000	100.00	000	0.00	000		0.00	0.00	0.00		0		0.00
R2038	On 07/08/2025	Bond Future	0.00		10.69	986	105.15	189	0.00	0000	10.70	080	105.14	540		9.02	0.00	0.00		0		6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.81	537	101.63	127	0.00	0000	10.81	366	101.64	283		9.37	0.00	0.00		0		0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,112.93	000	3.11	293	0.00	0000	2,991.51	000	2.99	151	3,112.930	9.66	0.58	0.00		0		1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	308.37	000	0.30	837	0.00	0000	259.59	000	0.25	959	308.370	11.46	(0.09)	0.00		0		1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.94	064	103.50	972	0.00	0000	10.93	722	103.53	234		9.28	0.00	0.00		0		0.00
R2038	On 07/05/2026	Bond Future	0.00		11.07	674	99.90	658	0.00	0000	11.07	154	99.94	019		9.67	0.00	0.00		0		0.00
R2038	On 06/08/2026	Bond Future	0.00		11.22	742	101.69	417	0.00	0000	11.21	994	101.74	136		9.53	0.00	0.00		0		0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00	000	0.00	0000	100.00	000	0.00	000		0.00	0.00	0.00		0		0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00	000	0.00	0000	100.00	000	100.00	000		0.00	0.00	0.00		0		0.00
R2040	On 07/08/2025	Bond Future	0.00		11.01	296	85.88	382	0.00	0000	11.01	400	85.87	719		10.19	0.00	214,709,550.00		2,500		57,082.00
R2040	On 07/08/2025	Bond Future	10.80	Call	876.07	000	0.87	607	0.00	0000	805.77	000	0.80	577	876.070	10.27	0.36	0.00		0		400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	1,144.58	000	1.14	458	0.00	0000	1,069.91	000	1.06	991	1,144.580	10.43	0.43	0.00		0		680.00
R2040	On 07/08/2025	Bond Future	11.00	Call	1,454.90	000	1.45	490	0.00	0000	1,378.34	000	1.37	834	1,454.900	10.59	0.50	1,368,376.27		250		0.00
R2040	On 07/08/2025	Bond Future	11.10	Call	1,805.33	000	1.80	533	0.00	0000	1,729.41	000	1.72	941	1,805.330	10.75	0.57	1,550,954.18		250		0.00
R2040	On 07/08/2025	Bond Future	11.20	Put	1,011.39	000	1.01	139	0.00	0000	944.82	000	0.94	482	1,011.390	10.91	(0.37)	0.00		0		680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,060.04	000	3.06	004	0.00	0000	2,997.09	000	2.99	709	3,060.040	11.23	0.74	0.00		0		400.00
R2040	On 07/08/2025	Bond Future	11.50	Put	507.05	000	0.50	705	0.00	0000	456.88	000	0.45	688	507.050	11.39	(0.22)	(1,613,278.83)		680		0.00
R2040	On 07/08/2025	Bond Future	12.00	Put	140.78	000	0.14	078	0.00	0000	119.89	000	0.11	989	140.780	12.17	(0.07)	0.00		0		400.00
R2040	On 06/11/2025	Bond Future	0.00		11.12	454	87.48	748	0.00	0000	11.12	317	87.49	607		10.08	0.00	0.00		0		1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.24	676	84.59	602	0.00	0000	11.24	383	84.61	403		10.55	0.00	0.00		0		0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,137.95	000	5.13	795	0.00	0000	5,029.21	000	5.02	921	5,137.950	11.61	0.69	0.00		0		475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	391.75	000	0.39	175	0.00	0000	370.33	000	0.37	033	391.750	13.16	(0.09)	0.00		0		475.00
R2040	On 07/05/2026	Bond Future	0.00		11.38	236	86.13	254	0.00	0000	11.37	784	86.15	977		10.46	0.00	0.00		0		0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,651.16	000	1.65	116	0.00	0000	1,572.54	000	1.57	254	1,651.160	9.97	0					

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 31/01/2040	Price Contribution	0.00		100.00000	0.00000	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		11.27262	80.85296	0.00000	11.29930	80.68000			11.11		0.00	0.00	0	40,909.00
R2044	On 07/08/2025	Bond Future	10.63	Call	175.59000	0.17559	0.00000	130.93000	0.13093	175.590		10.17		0.11	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,577.06000	1.57706	0.00000	1,410.61000	1.41061	1,577.060		11.20		0.53	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	388.38000	0.38838	0.00000	368.99000	0.36899	388.380		12.16		(0.17)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	155.93000	0.15593	0.00000	141.78000	0.14178	155.930		12.77		(0.08)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.38343	82.36274	0.00000	11.40881	82.20090			11.00		0.00	0.00	0	71,579.00
R2044	On 06/11/2025	Bond Future	12.00	Put	1,074.60000	1.07460	0.00000	1,010.78000	1.01078	1,074.600		12.18		(0.26)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	822.94000	0.82294	0.00000	763.11000	0.76311	822.940		12.50		(0.21)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	769.62000	0.76962	0.00000	711.13000	0.71113	769.620		12.58		(0.20)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.50415	79.50171	0.00000	11.52909	79.34555			11.54		0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.63684	80.94561	0.00000	11.66136	80.79496			11.45		0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.78491	78.00995	0.00000	11.80869	77.86692			11.93		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		11.24565	83.60205	0.00000	11.26707	83.45801			11.05		0.00	177,236,346.00	2,120	207,492.00
R2048	On 06/11/2025	Bond Future	0.00		11.35510	80.72345	0.00000	11.37512	80.59105			11.53		0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.47408	82.21588	0.00000	11.49353	82.08958			11.47		0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.59521	79.27037	0.00000	11.61408	79.15002			12.01		0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.72917	80.68961	0.00000	11.74713	80.57733			11.87		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		11.13888	108.37104	0.00000	11.16540	108.13690			11.11		0.00	0.00	0	22,800.00
R2053	On 06/11/2025	Bond Future	0.00		11.24400	104.53231	0.00000	11.26934	104.31243			11.60		0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.35624	106.46435	0.00000	11.38121	106.25159			11.54		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.47618	102.53770	0.00000	11.50080	102.33193			12.09		0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.60691	104.37200	0.00000	11.63087	104.17582			11.95		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		10.39504	75.97109	0.00000	10.38045	76.04684			9.15		0.00	0.00	0	11,125.00
R209	On 06/11/2025	Bond Future	0.00		10.49567	74.23793	0.00000	10.47794	74.32830			9.40		0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.60535	75.61038	0.00000	10.58536	75.71033			9.33		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.72487	73.83383	0.00000	10.70250	73.94342			9.60		0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.85822	75.15622	0.00000	10.83296	75.27731			9.43		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		249.12642	249.12642	0.00000	248.88730	248.88730			0.00		0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.41387	250.41387	0.00000	250.21400	250.21400			0.00		0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		255.10390	255.10390	0.00000	254.92693	254.92693			0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.32264	256.32264	0.00000	256.17003	256.17003			0.00		0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		260.98053	260.98053	0.00000	260.85821	260.85821			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		9.04635	94.35218	0.00000	9.02599	94.43480			5.54		0.00	0.00	0	17,782.00
R213	On 06/11/2025	Bond Future	0.00		9.13384	92.56242	0.00000	9.10813	92.66287			5.50		0.00	0.00	0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		9.23772	94.27401	0.00000	9.20780	94.38617			5.22		0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.35167	92.43666	0.00000	9.31720	92.56048			5.12		0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.49125	94.09359	0.00000	9.45098	94.23161			4.87		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

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
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		10.91034	70.23012	0.00000	10.91117	70.22551		10.64		0.00	140,460,240.00	2,000	6,556.00
R214	On 06/11/2025	Bond Future	0.00		11.01225	68.24354	0.00000	11.01091	68.25088		11.04		0.00	0.00	0	31,299.00
R214	On 05/02/2026	Bond Future	0.00		11.12333	69.50531	0.00000	11.12060	69.52002		10.98		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.23690	67.47074	0.00000	11.23274	67.49280		11.44		0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.36292	68.67930	0.00000	11.35694	68.71045		11.33		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 :												749,877,067.05			11,441	1,481,846.00
Grand Total:												749,877,067.05			11,441	1,481,846.00