

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2025

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		1,143.45800		1,143.45800	0.00000	1,145.50100	1,145.50100		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,164.82200		1,164.82200	0.00000	1,166.89700	1,166.89700		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,186.38000		1,186.38000	0.00000	1,188.48300	1,188.48300		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,207.99500		1,207.99500	0.00000	1,210.12600	1,210.12600		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,229.48200		1,229.48200	0.00000	1,231.63900	1,231.63900		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,374.81700		1,374.81700	0.00000	1,381.12600	1,381.12600		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,400.50300		1,400.50300	0.00000	1,406.92300	1,406.92300		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,426.42300		1,426.42300	0.00000	1,432.95000	1,432.95000		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,452.41100		1,452.41100	0.00000	1,459.04500	1,459.04500		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,478.24500		1,478.24500	0.00000	1,484.98200	1,484.98200		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,172.51500		1,172.51500	0.00000	1,176.91600	1,176.91600		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,194.42200		1,194.42200	0.00000	1,198.89800	1,198.89800		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,216.52700		1,216.52700	0.00000	1,221.07700	1,221.07700		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,238.69100		1,238.69100	0.00000	1,243.31300	1,243.31300		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,260.72400		1,260.72400	0.00000	1,265.41600	1,265.41600		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		10.88868		85.11646	0.00000	10.81800	85.44652		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.03258		82.93237	0.00000	10.95865	83.26850		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.19428		84.48523	0.00000	11.11683	84.82740		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.36738		82.24595	0.00000	11.28621	82.59417		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.56243		83.73730	0.00000	11.47721	84.09152		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		11.59063		79.89884	0.00000	11.50485	80.41680		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.71738		77.14565	0.00000	11.62837	77.67329		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.85177		78.58948	0.00000	11.75943	79.12674		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.99831		75.77149	0.00000	11.90237	76.31843		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.15551		77.14306	0.00000	12.05582	77.69964		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		1,154.37300		1,154.37300	0.00000	1,158.52700	1,158.52700		0.00		0.00	0	608.00
GOVI	On 06/11/2025	GOVI	0.00		1,175.94200		1,175.94200	0.00000	1,180.16600	1,180.16600		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,197.70500		1,197.70500	0.00000	1,201.99900	1,201.99900		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,219.52600		1,219.52600	0.00000	1,223.88700	1,223.88700		0.00		0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,241.21800		1,241.21800	0.00000	1,245.64500	1,245.64500		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		138.27265		138.27265	0.00000	138.26533	138.26533		0.00		0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.45076		139.45076	0.00000	139.44300	139.44300		0.00		0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.06309		142.06309	0.00000	142.05483	142.05483		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.21968		143.21968	0.00000	143.21095	143.21095		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		145.82348		145.82348	0.00000	145.81409	145.81409		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		130.73088	130.73088	0.00000	130.49666	130.49666			0.00	0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.66574	131.66574	0.00000	131.42683	131.42683			0.00	0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		134.13235	134.13235	0.00000	133.88853	133.88853			0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		135.04049	135.04049	0.00000	134.79193	134.79193			0.00	0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.49569	137.49569	0.00000	137.24209	137.24209			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		139.17611	139.17611	0.00000	138.72862	138.72862			0.00	0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.80957	141.80957	0.00000	141.35337	141.35337			0.00	0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.29851	142.29851	0.00000	141.83349	141.83349			0.00	0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.92034	144.92034	0.00000	144.44642	144.44642			0.00	0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.35253	145.35253	0.00000	144.86964	144.86964			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		119.51796	119.51796	0.00000	119.94696	119.94696			0.00	0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.51922	119.51922	0.00000	119.95625	119.95625			0.00	0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		121.75795	121.75795	0.00000	122.20274	122.20274			0.00	0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.70440	121.70440	0.00000	122.15720	122.15720			0.00	0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.91540	123.91540	0.00000	124.37616	124.37616			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		117.97242	117.97242	0.00000	117.96416	117.96416			0.00	0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.20472	120.20472	0.00000	120.19613	120.19613			0.00	0.00	0.00	0.00	0	4,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.04164	120.04164	0.00000	120.03254	120.03254			0.00	0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.25323	122.25323	0.00000	122.24374	122.24374			0.00	0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.02102	122.02102	0.00000	122.01111	122.01111			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		380.96600	380.96600	0.00000	380.75700	380.75700			0.00	0.00	0.00	0.00	0	724.00
IGOV	On 06/11/2025	Index Future	0.00		388.17700	388.17700	0.00000	387.96100	387.96100			0.00	0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.45200	395.45200	0.00000	395.22900	395.22900			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.74600	402.74600	0.00000	402.51500	402.51500			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.99800	409.99800	0.00000	409.75800	409.75800			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		7.90169		104.75571	0.00000	7.87983	104.78404			0.91	0.00	0.00	0	179,920.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,689.57000		1.68957	0.00000	1,718.00000	1.71800	1,689.570		1.57	0.99	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.00000		0.00000	0.00000	0.01000	0.00001			1.77	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.97792		106.71255	0.00000	7.95101	106.74120			0.91	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		8.12941		103.38131	0.00000	8.09459	103.41020			0.84	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.46787		105.26108	0.00000	8.41862	105.29020			0.66	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.32208		101.84262	0.00000	9.23938	101.87188			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		269.38201		269.38201	0.00000	268.88270	268.88270			0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		274.47950		274.47950	0.00000	273.97008	273.97008			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.28112		274.28112	0.00000	273.76186	273.76186			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.33551		279.33551	0.00000	278.80587	278.80587			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.98537		278.98537	0.00000	278.44559	278.44559			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		8.70106		97.70581	0.00000	8.66533	97.83384			4.43	0.00	16,219,164.46	166	122,742.00
R2030	On 07/08/2025	Bond Future	8.72	Call	753.15000		0.75315	0.00000	839.32000	0.83932	753.150		4.59	0.52	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,016.17000		2.01617	0.00000	2,135.33000	2.13533	2,016.170		5.00	0.83	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	27.62000		0.02762	0.00000	27.41000	0.02741	27.620		5.48	(0.03)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,124.24000		6.12424	0.00000	6,252.45000	6.25245	6,124.240		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		8.77571		99.53053	0.00000	8.73754	99.66077			4.23	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,012.25000		1.01225	0.00000	1,086.75000	1.08675	1,012.250		4.34	0.48	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,065.70000		2.06570	0.00000	2,167.98000	2.16798	2,065.700		4.61	0.70	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	132.79000		0.13279	0.00000	126.85000	0.12685	132.790		5.15	(0.09)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.86785		97.36323	0.00000	8.82691	97.49559			4.18	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.99134		99.13304	0.00000	8.94725	99.26751			3.95	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.15084		96.90087	0.00000	9.10305	97.03742			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		9.42407		97.30670	0.00000	9.37334	97.54433			6.21	0.00	0.00	0	124,963.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,002.77000		1.00277	0.00000	1,149.67000	1.14967	1,002.770		6.78	0.49	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	2,567.42000		2.56742	0.00000	2,776.20000	2.77620	2,567.420		7.48	0.78	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	65.69000		0.06569	0.00000	62.69000	0.06269	65.690		8.38	(0.05)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.51955		94.96359	0.00000	9.46620	95.20549			6.27	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,339.28000		1.33928	0.00000	1,467.95000	1.46795	1,339.280		6.55	0.45	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,663.53000		2.66353	0.00000	2,842.02000	2.84202	2,663.530		6.97	0.67	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	212.13000		0.21213	0.00000	197.96000	0.19796	212.130		7.81	(0.09)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.62849		96.71937	0.00000	9.57231	96.96548			6.04	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.75282		94.31845	0.00000	9.69356	94.56875			6.03	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.89908		96.00789	0.00000	9.83645	96.26228			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		9.61653		105.67892	0.00000	9.57109	105.92444			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		9.71516		102.60965	0.00000	9.66751	102.85955			7.01	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.82622		104.50666	0.00000	9.77620	104.76090			6.80	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.95156		101.36352	0.00000	9.89898	101.62209			6.90	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.09653		103.17830	0.00000	10.04117	103.44114			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		10.20201		95.99002	0.00000	10.12599	96.42383			7.90	0.00	27,165,175.66	283	86,387.00
R2035	On 07/08/2025	Bond Future	10.08	Call	979.15000		0.97915	0.00000	1,206.09000	1.20609	979.150		8.40	0.42	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.40	Put	873.73000		0.87373	0.00000	756.54000	0.75654	873.730		8.89	(0.36)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,700.71000		2.70071	0.00000	3,054.61000	3.05461	2,700.710		9.16	0.73	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	269.10000		0.26910	0.00000	232.34000	0.23234	269.100		9.62	(0.14)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	94.24000		0.09424	0.00000	82.23000	0.08223	94.240		10.16	(0.06)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	84.58000		0.08458	0.00000	73.92000	0.07392	84.580		10.22	(0.05)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.31079		93.27957	0.00000	10.23155	93.72133			8.14	0.00	0.00	0	10,086.00
R2035	On 06/11/2025	Bond Future	9.77	Call	758.73000		0.75873	0.00000	901.19000	0.90119	758.730		7.90	0.27	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,016.80000		1.01680	0.00000	1,188.22000	1.18822	1,016.800		8.05	0.33	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,396.50000		1.39650	0.00000	1,603.52000	1.60352	1,396.500		8.23	0.41	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	2,473.17000		2.47317	0.00000	2,252.87000	2.25287	2,473.170		8.31	(0.56)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,331.34000		2.33134	0.00000	2,603.36000	2.60336	2,331.340		8.60	0.55	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	2,428.23000		2.42823	0.00000	2,705.67000	2.70567	2,428.230		8.63	0.57	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	1,583.68000		1.58368	0.00000	1,429.89000	1.42989	1,583.680		8.70	(0.41)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,903.83000		2.90383	0.00000	3,205.18000	3.20518	2,903.830		8.79	0.62	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	1,244.03000		1.24403	0.00000	1,119.22000	1.11922	1,244.030		8.91	(0.34)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	4,276.38000		4.27638	0.00000	4,627.99000	4.62799	4,276.380		9.21	0.75	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	4,317.09000		4.31709	0.00000	4,669.87000	4.66987	4,317.090		9.22	0.75	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	424.34000		0.42434	0.00000	378.47000	0.37847	424.340		9.76	(0.14)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	411.99000		0.41199	0.00000	367.41000	0.36741	411.990		9.78	(0.14)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	296.20000		0.29620	0.00000	263.95000	0.26395	296.200		10.02	(0.10)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	193.94000		0.19394	0.00000	172.84000	0.17284	193.940		10.34	(0.07)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	182.49000		0.18249	0.00000	162.65000	0.16265	182.490		10.38	(0.07)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.43249		95.00453	0.00000	10.34977	95.45420			8.04	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	2,622.34000		2.62234	0.00000	2,876.73000	2.87673	2,622.340		8.45	0.52	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	4,274.36000		4.27436	0.00000	4,594.83000	4.59483	4,274.360		8.95	0.67	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	280.76000		0.28076	0.00000	254.03000	0.25403	280.760		10.00	(0.08)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.55968		92.22875	0.00000	10.47337	92.68627			8.23	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.70502		93.88109	0.00000	10.61477	94.34653			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		10.71114		85.86639	0.00000	10.63028	86.34119			9.35	0.00	126,223,593.30	1,470	139,306.00
R2037	On 07/08/2025	Bond Future	10.34	Call	461.69000		0.46169	0.00000	619.93000	0.61993	461.690		9.13	0.25	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	767.57000		0.76757	0.00000	982.35000	0.98235	767.570		9.35	0.36	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	884.47000		0.88447	0.00000	1,117.04000	1.11704	884.470		9.42	0.39	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,120.40000		1.12040	0.00000	1,384.33000	1.38433	1,120.400		9.55	0.46	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,365.75000		2.36575	0.00000	2,734.50000	2.73450	2,365.750		10.08	0.69	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	591.35000		0.59135	0.00000	500.62000	0.50062	591.350		10.18	(0.27)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	241.85000		0.24185	0.00000	204.01000	0.20401	241.850		10.70	(0.13)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	4,397.44000		4.39744	0.00000	4,837.35000	4.83735	4,397.440		10.75	0.88	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	223.19000		0.22319	0.00000	188.30000	0.18830	223.190		10.75	(0.12)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	78.49000		0.07849	0.00000	66.70000	0.06670	78.490		11.26	(0.05)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	76.24000		0.07624	0.00000	64.81000	0.06481	76.240		11.28	(0.05)	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 07/08/2025	Bond Future	12.17	Put	27.60	0000	0.02760	0.00000	23.82	0000	0.02382	27.600	11.75	(0.02)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.82	2229	87.46991	0.00000	10.73	832	87.95342		9.23	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,281.12	0000	1.28112	0.00000	1,489.20	0000	1.48920	1,281.120	9.23	0.37	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,741.53	0000	2.74153	0.00000	3,053.76	0000	3.05376	2,741.530	9.89	0.59	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	357.75	0000	0.35775	0.00000	318.12	0000	0.31812	357.750	11.39	(0.11)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.94	4496	84.82891	0.00000	10.85	763	85.32114		9.61	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,883.35	0000	1.88335	0.00000	2,110.91	0000	2.11091	1,883.350	9.50	0.41	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,569.23	0000	2.56923	0.00000	2,839.69	0000	2.83969	2,569.230	9.78	0.50	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,803.30	0000	1.80330	0.00000	1,650.19	0000	1.65019	1,803.300	10.32	(0.36)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	4,235.22	0000	4.23522	0.00000	4,579.53	0000	4.57953	4,235.220	10.37	0.65	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,088.86	0000	1.08886	0.00000	991.32	0000	0.99132	1,088.860	10.92	(0.24)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	714.38	0000	0.71438	0.00000	648.66	0000	0.64866	714.380	11.40	(0.16)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	445.25	0000	0.44525	0.00000	403.69	0000	0.40369	445.250	11.95	(0.11)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.08	284	86.37022	0.00000	10.99	198	86.87111		9.51	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	2,844.57	0000	2.84457	0.00000	3,106.68	0000	3.10668	2,844.570	9.69	0.48	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1,113.81	0000	1.11381	0.00000	1,026.47	0000	1.02647	1,113.810	11.17	(0.20)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.23	910	83.65777	0.00000	11.14	436	84.16736		9.83	0.00	0.00	0	0.00
R2037	On 31/01/2037	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
R2038	On 07/08/2025	Bond Future	0.00		10.77	563	104.63077	0.00000	10.69	986	105.15189		9.02	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.89	418	101.10060	0.00000	10.81	537	101.63127		9.37	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,788.36	0000	2.78836	0.00000	3,112.93	0000	3.11293	2,788.360	9.66	0.55	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	344.54	0000	0.34454	0.00000	308.37	0000	0.30837	344.540	11.46	(0.10)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.02	265	102.96956	0.00000	10.94	064	103.50972		9.28	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.16	215	99.35691	0.00000	11.07	674	99.90658		9.67	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.31	646	101.13499	0.00000	11.22	742	101.69417		9.53	0.00	0.00	0	0.00
R2038	On 31/03/2038	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		11.08	344	85.43596	0.00000	11.01	296	85.88382		10.19	0.00	10,252,315.20	120	57,022.00
R2040	On 07/08/2025	Bond Future	10.80	Call	692.86	0000	0.69286	0.00000	876.07	0000	0.87607	692.860	10.27	0.31	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	927.89	0000	0.92789	0.00000	1,144.58	0000	1.14458	927.890	10.43	0.38	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	1,150.61	0000	1.15061	0.00000	1,011.39	0000	1.01139	1,150.610	10.91	(0.41)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	2,704.01	0000	2.70401	0.00000	3,060.04	0000	3.06004	2,704.010	11.23	0.71	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	160.10	0000	0.16010	0.00000	140.78	0000	0.14078	160.100	12.17	(0.08)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.19	759	87.03150	0.00000	11.12	454	87.48748		10.08	0.00	0.00	0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.32	260	84.13179	0.00000	11.24	676	84.59602		10.55	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	4,806.81	0000	4.80681	0.00000	5,137.95	0000	5.13795	4,806.810	11.61	0.66	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	425.44	0000	0.42544	0.00000	391.75	0000	0.39175	425.440	13.16	(0.10)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.46	111	85.66017	0.00000	11.38	236	86.13254		10.46	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,490.38	0000	1.49038	0.00000	1,651.16	0000	1.65116	1,490.380	9.97	0.30	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,470.25	0000	2.47025	0.00000	2,690.49	0000	2.69049	2,470.250	10.34	0.42	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,827.41	0000	2.82741	0.00000	2,653.52	0000	2.65352	2,827.410	10.96	(0.41)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	2,200.59	0000	2.20059	0.00000	2,060.28	0000	2.06028	2,200.590	11.31	(0.34)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,885.37	0000	1.88537	0.00000	1,763.01	0000	1.76301	1,885.370	11.53	(0.30)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,463.85	0000	1.46385	0.00000	1,366.63	0000	1.36663	1,463.850	11.88	(0.24)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.61	660	82.68407	0.00000	11.53	465	83.16463		10.87	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2044	On 07/08/2025	Bond Future	0.00		11.35	842	80.29883	0.00000	11.27	262	80.85296		11.11	0.00	0.00	0	40,909.00
R2044	On 07/08/2025	Bond Future	10.63	Call	110.80	0000	0.11080	0.00000	175.59	0000	0.17559	110.800	10.17	0.08	0.00	0	9,000.00

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
R2044	On 07/08/2025	Bond Future	11.30	Call	1,264.73	000	1.26473	0.00000	1,577.06	000	1.57706	1,264.730	11.20	0.47	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	466.75	000	0.46675	0.00000	388.38	000	0.38838	466.750	12.16	(0.21)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	187.66	000	0.18766	0.00000	155.93	000	0.15593	187.660	12.77	(0.10)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.47	229	81.79837	0.00000	11.38	343	82.36274		11.00	0.00	0.00	0	71,579.00
R2044	On 06/11/2025	Bond Future	12.00	Put	1,208.96	000	1.20896	0.00000	1,074.60	000	1.07460	1,208.960	12.18	(0.29)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	928.38	000	0.92838	0.00000	822.94	000	0.82294	928.380	12.50	(0.23)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	868.72	000	0.86872	0.00000	769.62	000	0.76962	868.720	12.58	(0.22)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.59	630	78.92714	0.00000	11.50	415	79.50171		11.54	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.73	244	80.36084	0.00000	11.63	684	80.94561		11.45	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.88	430	77.41495	0.00000	11.78	491	78.00995		11.93	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.33	153	83.02719	0.00000	11.24	565	83.60205		11.05	0.00	0.00	0	207,492.00
R2048	On 06/11/2025	Bond Future	0.00		11.44	405	80.13803	0.00000	11.35	510	80.72345		11.53	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.56	634	81.61984	0.00000	11.47	408	82.21588		11.47	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.69	083	78.66376	0.00000	11.59	521	79.27037		12.01	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.82	846	80.07235	0.00000	11.72	917	80.68961		11.87	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.22	993	107.57109	0.00000	11.13	888	108.37104		11.11	0.00	0.00	0	22,800.00
R2053	On 06/11/2025	Bond Future	0.00		11.33	837	103.71765	0.00000	11.24	400	104.53231		11.60	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.45	411	105.63493	0.00000	11.35	624	106.46435		11.54	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.57	776	101.69347	0.00000	11.47	618	102.53770		12.09	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.71	245	103.51296	0.00000	11.60	691	104.37200		11.95	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.46	571	75.60561	0.00000	10.39	504	75.97109		9.15	0.00	0.00	0	11,125.00
R209	On 06/11/2025	Bond Future	0.00		10.56	898	73.86577	0.00000	10.49	567	74.23793		9.40	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.68	145	75.23152	0.00000	10.60	535	75.61038		9.33	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.80	391	73.44833	0.00000	10.72	487	73.83383		9.60	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.94	041	74.76401	0.00000	10.85	822	75.15622		9.43	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	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		249.30	413	249.30413	0.00000	249.12	642	249.12642		0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.59	537	250.59537	0.00000	250.41	387	250.41387		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		255.28	953	255.28953	0.00000	255.10	390	255.10390		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.51	209	256.51209	0.00000	256.32	264	256.32264		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.17	435	261.17435	0.00000	260.98	053	260.98053		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.09	218	94.16654	0.00000	9.04	635	94.35218		5.54	0.00	7,439,156.66	79	17,703.00
R213	On 06/11/2025	Bond Future	0.00		9.18	229	92.37350	0.00000	9.13	384	92.56242		5.50	0.00	0.00	0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		9.28	908	94.08188	0.00000	9.23	772	94.27401		5.22	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.40	618	92.24128	0.00000	9.35	167	92.43666		5.12	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.54	932	93.89502	0.00000	9.49	125	94.09359		4.87	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		10.99	619	69.75551	0.00000	10.91	034	70.23012		10.64	0.00	0.00	0	6,556.00
R214	On 06/11/2025	Bond Future	0.00		11.10	101	67.76017	0.00000	11.01	225	68.24354		11.04	0.00	0.00	0	31,299.00

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 05/02/2026	Bond Future	0.00		11.21520	69.01318	0.00000	11.12333	69.50531		10.98	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.33193	66.96984	0.00000	11.23690	67.47074		11.44	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.46135	68.16968	0.00000	11.36292	68.67930		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 :												187,299,405.28		2,118	1,481,707.00
Grand Total:												187,299,405.28		2,118	1,481,707.00