

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/06/2025

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		1,146.32600		1,146.32600	0.00000	1,144.91400	1,144.91400		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,167.75000		1,167.75000	0.00000	1,166.31000	1,166.31000		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,189.37100		1,189.37100	0.00000	1,187.90100	1,187.90100		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,211.05100		1,211.05100	0.00000	1,209.55100	1,209.55100		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,232.60400		1,232.60400	0.00000	1,231.07300	1,231.07300		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,378.39600		1,378.39600	0.00000	1,377.55800	1,377.55800		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,404.15800		1,404.15800	0.00000	1,403.30100	1,403.30100		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,430.15600		1,430.15600	0.00000	1,429.28000	1,429.28000		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,456.22500		1,456.22500	0.00000	1,455.32900	1,455.32900		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,482.14200		1,482.14200	0.00000	1,481.22500	1,481.22500		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,173.97600		1,173.97600	0.00000	1,173.44200	1,173.44200		0.00	0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,195.91800		1,195.91800	0.00000	1,195.37100	1,195.37100		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,218.06000		1,218.06000	0.00000	1,217.50000	1,217.50000		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,240.26300		1,240.26300	0.00000	1,239.69000	1,239.69000		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,262.33600		1,262.33600	0.00000	1,261.74900	1,261.74900		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		10.80791		85.49377	0.00000	10.83505	85.36674		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.94782		83.31788	0.00000	10.97625	83.18832		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.10511		84.87934	0.00000	11.13497	84.74710		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.27347		82.64899	0.00000	11.30485	82.51403		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.46330		84.14953	0.00000	11.49634	84.01183		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		11.56726		80.03942	0.00000	11.55325	80.12389		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.69295		77.28991	0.00000	11.67844	77.37579		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.82619		78.73773	0.00000	11.81116	78.82504		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.97145		75.92400	0.00000	11.95588	76.01262		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.12727		77.30008	0.00000	12.11113	77.39005		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		1,155.82600		1,155.82600	0.00000	1,155.27700	1,155.27700		0.00	0.00	0.00	0	610.00
GOVI	On 06/11/2025	GOVI	0.00		1,177.42800		1,177.42800	0.00000	1,176.86600	1,176.86600		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,199.22800		1,199.22800	0.00000	1,198.65300	1,198.65300		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,221.08700		1,221.08700	0.00000	1,220.49800	1,220.49800		0.00	0.00	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,242.82000		1,242.82000	0.00000	1,242.21600	1,242.21600		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		138.29199		138.29199	0.00000	138.33401	138.33401		0.00	0.00	5,531,679.60	40	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.47235		139.47235	0.00000	139.51487	139.51487		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.08738		142.08738	0.00000	142.13028	142.13028		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.24774		143.24774	0.00000	143.29084	143.29084		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		145.85512		145.85512	0.00000	145.89849	145.89849		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		130.37373	130.37373	0.00000	130.50065	130.50065			0.00	0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.30348	131.30348	0.00000	131.43256	131.43256			0.00	0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.76541	133.76541	0.00000	133.89651	133.89651			0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.66996	134.66996	0.00000	134.80294	134.80294			0.00	0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.12135	137.12135	0.00000	137.25621	137.25621			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		138.94113	138.94113	0.00000	139.07736	139.07736			0.00	0.00	5,557,645.20		40	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.57183	141.57183	0.00000	141.71040	141.71040			0.00	0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.05939	142.05939	0.00000	142.20009	142.20009			0.00	0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.67957	144.67957	0.00000	144.82240	144.82240			0.00	0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.11229	145.11229	0.00000	145.25693	145.25693			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		119.82744	119.82744	0.00000	119.99445	119.99445			0.00	0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.83643	119.83643	0.00000	120.00627	120.00627			0.00	0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.08300	122.08300	0.00000	122.25575	122.25575			0.00	0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.03863	122.03863	0.00000	122.21408	122.21408			0.00	0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.25849	124.25849	0.00000	124.43668	124.43668			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		118.21674	118.21674	0.00000	118.69835	118.69835			0.00	0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.45531	120.45531	0.00000	120.94566	120.94566			0.00	0.00	0.00	0.00	0	4,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.29948	120.29948	0.00000	120.79858	120.79858			0.00	0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.51825	122.51825	0.00000	123.02627	123.02627			0.00	0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.29540	122.29540	0.00000	122.81180	122.81180			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		380.86000	380.86000	0.00000	381.35500	381.35500			0.00	0.00	0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		388.07100	388.07100	0.00000	388.57500	388.57500			0.00	0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.34700	395.34700	0.00000	395.85900	395.85900			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.64300	402.64300	0.00000	403.16300	403.16300			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.89600	409.89600	0.00000	410.42500	410.42500			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		7.87471		104.79068	0.00000	7.87543	104.78974			0.91	0.00	0.00	0	179,920.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,724.17000		1.72417	0.00000	1,723.30000	1.72330	1,724.170		1.57	1.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.00000		0.00000	0.00000	0.00000	0.00000			1.77	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.94330		106.74941	0.00000	7.94440	106.74824			0.91	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		8.08219		103.42050	0.00000	8.08395	103.41904			0.84	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.39709		105.30293	0.00000	8.40015	105.30112			0.66	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.19533		101.88747	0.00000	9.20160	101.88525			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		269.19895		269.19895	0.00000	269.18134	269.18134			0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		274.29623		274.29623	0.00000	274.27772	274.27772			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.10049		274.10049	0.00000	274.08057	274.08057			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.15661		279.15661	0.00000	279.13560	279.13560			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.81282		278.81282	0.00000	278.78956	278.78956			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		8.65403		97.87438	0.00000	8.67574	97.79652			4.43	0.00	0.00	0	122,333.00
R2030	On 07/08/2025	Bond Future	8.72	Call	825.35000		0.82535	0.00000	788.86000	0.78886	825.350		4.59	0.56	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,146.30000		2.14630	0.00000	2,083.95000	2.08395	2,146.300		5.00	0.86	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	19.28000		0.01928	0.00000	22.40000	0.02240	19.280		5.48	(0.02)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,291.74000		6.29174	0.00000	6,214.25000	6.21425	6,291.740		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		8.72504		99.70347	0.00000	8.74832	99.62397			4.23	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,085.99000		1.08599	0.00000	1,050.17000	1.05017	1,085.990		4.34	0.50	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,178.81000		2.17881	0.00000	2,125.04000	2.12504	2,178.810		4.61	0.72	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	113.70000		0.11370	0.00000	121.58000	0.12158	113.700		5.15	(0.08)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.81289		97.54096	0.00000	8.83799	97.45975			4.18	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.93141		99.31588	0.00000	8.95861	99.23284			3.95	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.08494		97.08922	0.00000	9.11462	97.00434			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		9.34597		97.67285	0.00000	9.38301	97.49897			6.21	0.00	560,349,140.45	5,737	125,945.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,164.52000		1.16452	0.00000	1,081.38000	1.08138	1,164.520		6.78	0.54	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	2,839.70000		2.83970	0.00000	2,705.29000	2.70529	2,839.700		7.48	0.82	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	43.46000		0.04346	0.00000	52.13000	0.05213	43.460		8.38	(0.03)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.43711		95.33772	0.00000	9.47613	95.16041			6.27	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,500.17000		1.50017	0.00000	1,419.98000	1.41998	1,500.170		6.55	0.49	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,903.50000		2.90350	0.00000	2,786.03000	2.78603	2,903.500		6.97	0.70	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	172.36000		0.17236	0.00000	189.37000	0.18937	172.360		7.81	(0.08)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.54123		97.10198	0.00000	9.58242	96.92113			6.04	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.66025		94.70980	0.00000	9.70382	94.52535			6.03	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.80058		96.40837	0.00000	9.84679	96.22022			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		9.54345		106.07416	0.00000	9.57018	105.92937			6.84	0.00	0.00	0	7,257.00

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		9.63823		103.01350	0.00000	9.66633	102.86575			7.01	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.74505		104.91965	0.00000	9.77463	104.76889			6.80	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.86574		101.78599	0.00000	9.89693	101.63219			6.90	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.00556		103.61069	0.00000	10.03853	103.45370			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		10.14403		96.32064	0.00000	10.16051	96.22650			7.90	0.00	0.00	0	86,387.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,091.94000		1.09194	0.00000	1,060.27000	1.06027	1,091.940		8.40	0.46	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.40	Put	727.03000		0.72703	0.00000	769.00000	0.76900	727.030		8.89	(0.33)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,920.31000		2.92031	0.00000	2,857.85000	2.85785	2,920.310		9.16	0.77	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	207.03000		0.20703	0.00000	224.61000	0.22461	207.030		9.62	(0.12)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	67.78000		0.06778	0.00000	75.17000	0.07517	67.780		10.16	(0.04)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	60.41000		0.06041	0.00000	67.16000	0.06716	60.410		10.22	(0.04)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.25012		93.61755	0.00000	10.26734	93.52145			8.14	0.00	466,309,016.55	4,981	11,545.00
R2035	On 06/11/2025	Bond Future	9.77	Call	837.48000		0.83748	0.00000	815.21000	0.81521	837.480		7.90	0.29	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,114.70000		1.11470	0.00000	1,086.98000	1.08698	1,114.700		8.05	0.35	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,519.11000		1.51911	0.00000	1,484.36000	1.48436	1,519.110		8.23	0.43	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	2,268.18000		2.26818	0.00000	2,326.57000	2.32657	2,268.180		8.31	(0.53)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,502.52000		2.50252	0.00000	2,453.94000	2.45394	2,502.520		8.60	0.58	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	2,603.69000		2.60369	0.00000	2,553.89000	2.55389	2,603.690		8.63	0.59	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	1,429.58000		1.42958	0.00000	1,473.48000	1.47348	1,429.580		8.70	(0.38)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,098.60000		3.09860	0.00000	3,043.30000	3.04330	3,098.600		8.79	0.65	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	1,113.84000		1.11384	0.00000	1,150.93000	1.15093	1,113.840		8.91	(0.32)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	4,514.55000		4.51455	0.00000	4,446.88000	4.44688	4,514.550		9.21	0.77	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	4,556.32000		4.55632	0.00000	4,488.35000	4.48835	4,556.320		9.22	0.77	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	367.32000		0.36732	0.00000	383.56000	0.38356	367.320		9.76	(0.12)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	356.32000		0.35632	0.00000	372.17000	0.37217	356.320		9.78	(0.12)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	253.73000		0.25373	0.00000	265.82000	0.26582	253.730		10.02	(0.09)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	164.17000		0.16417	0.00000	172.64000	0.17264	164.170		10.34	(0.06)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	154.22000		0.15422	0.00000	162.26000	0.16226	154.220		10.38	(0.06)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.36885		95.35022	0.00000	10.38688	95.25210			8.04	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	2,788.18000		2.78818	0.00000	2,741.18000	2.74118	2,788.180		8.45	0.54	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	4,492.75000		4.49275	0.00000	4,430.84000	4.43084	4,492.750		8.95	0.69	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	248.32000		0.24832	0.00000	257.55000	0.25755	248.320		10.00	(0.07)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.49290		92.58248	0.00000	10.51178	92.48229			8.23	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.63473		94.24332	0.00000	10.65456	94.14093			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		10.68803		86.00172	0.00000	10.68932	85.99416			9.35	0.00	8,428,168.56	98	139,354.00
R2037	On 07/08/2025	Bond Future	10.34	Call	470.05000		0.47005	0.00000	476.94000	0.47694	470.050		9.13	0.26	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	785.55000		0.78555	0.00000	793.32000	0.79332	785.550		9.35	0.37	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	906.17000		0.90617	0.00000	914.04000	0.91404	906.170		9.42	0.41	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,149.54000		1.14954	0.00000	1,157.35000	1.15735	1,149.540		9.55	0.47	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,429.64000		2.42964	0.00000	2,434.61000	2.43461	2,429.640		10.08	0.71	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	526.66000		0.52666	0.00000	538.32000	0.53832	526.660		10.18	(0.25)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	206.11000		0.20611	0.00000	213.27000	0.21327	206.110		10.70	(0.12)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	4,499.02000		4.49902	0.00000	4,498.26000	4.49826	4,499.020		10.75	0.89	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	189.44000		0.18944	0.00000	196.24000	0.19624	189.440		10.75	(0.11)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	63.18000		0.06318	0.00000	66.47000	0.06647	63.180		11.26	(0.04)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	61.27000		0.06127	0.00000	64.49000	0.06449	61.270		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 Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2037	On 07/08/2025	Bond Future	12.17	Put	21.05	000	0.02105	0.00000	22.51	000	0.02251	21.050	11.75	(0.01)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.79	809	87.60887	0.00000	10.79	945	87.60106		9.23	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,313.53	000	1.31353	0.00000	1,317.20	000	1.31720	1,313.530	9.23	0.38	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,801.89	000	2.80189	0.00000	2,804.48	000	2.80448	2,801.890	9.89	0.60	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	330.63	000	0.33063	0.00000	335.41	000	0.33541	330.630	11.39	(0.11)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.91	953	84.97184	0.00000	10.92	099	84.96362		9.61	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,927.21	000	1.92721	0.00000	1,929.09	000	1.92909	1,927.210	9.50	0.42	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,624.61	000	2.62461	0.00000	2,626.05	000	2.62605	2,624.610	9.78	0.51	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,736.42	000	1.73642	0.00000	1,744.78	000	1.74478	1,736.420	10.32	(0.35)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	4,312.95	000	4.31295	0.00000	4,312.96	000	4.31296	4,312.950	10.37	0.66	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,041.25	000	1.04125	0.00000	1,047.90	000	1.04790	1,041.250	10.92	(0.23)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	679.29	000	0.67929	0.00000	684.57	000	0.68457	679.290	11.40	(0.16)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	420.76	000	0.42076	0.00000	424.71	000	0.42471	420.760	11.95	(0.10)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.05	606	86.51742	0.00000	11.05	764	86.50873		9.51	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	2,901.61	000	2.90161	0.00000	2,902.18	000	2.90218	2,901.610	9.69	0.49	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1,072.36	000	1.07236	0.00000	1,077.98	000	1.07798	1,072.360	11.17	(0.20)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.21	080	83.80955	0.00000	11.21	250	83.80042		9.83	0.00	0.00	0	0.00
R2037	On 31/01/2037	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
R2038	On 07/08/2025	Bond Future	0.00		10.73	224	104.92872	0.00000	10.74	372	104.84976		9.02	0.00	0.00	0	8,173.00
R2038	On 06/11/2025	Bond Future	0.00		10.84	885	101.40533	0.00000	10.86	083	101.32467		9.37	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,933.72	000	2.93372	0.00000	2,896.38	000	2.89638	2,933.720	9.66	0.57	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	304.41	000	0.30441	0.00000	315.53	000	0.31553	304.410	11.46	(0.09)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.97	519	103.28164	0.00000	10.98	771	103.19917		9.28	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.11	240	99.67655	0.00000	11.12	549	99.59230		9.67	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.26	420	101.46263	0.00000	11.27	792	101.37646		9.53	0.00	0.00	0	0.00
R2038	On 31/03/2038	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		11.08	058	85.45407	0.00000	11.08	191	85.44565		10.19	0.00	1,198,493,331.75	14,025	55,616.00
R2040	On 07/08/2025	Bond Future	10.80	Call	666.41	000	0.66641	0.00000	674.57	000	0.67457	666.410	10.27	0.31	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	899.64	000	0.89964	0.00000	908.26	000	0.90826	899.640	10.43	0.38	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	1,105.60	000	1.10560	0.00000	1,121.68	000	1.12168	1,105.600	10.91	(0.41)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	2,682.72	000	2.68272	0.00000	2,688.18	000	2.68818	2,682.720	11.23	0.71	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	142.74	000	0.14274	0.00000	148.65	000	0.14865	142.740	12.17	(0.08)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.19	446	87.05096	0.00000	11.19	586	87.04226		10.08	0.00	0.00	0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.31	911	84.15307	0.00000	11.32	061	84.14392		10.55	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	4,802.93	000	4.80293	0.00000	4,802.86	000	4.80286	4,802.930	11.61	0.67	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	413.88	000	0.41388	0.00000	417.92	000	0.41792	413.880	13.16	(0.09)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.45	721	85.68348	0.00000	11.45	881	85.67392		10.46	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,484.56	000	1.48456	0.00000	1,485.96	000	1.48596	1,484.560	9.97	0.30	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,465.15	000	2.46515	0.00000	2,466.10	000	2.46610	2,465.150	10.34	0.42	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,802.07	000	2.80207	0.00000	2,811.26	000	2.81126	2,802.070	10.96	(0.41)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	2,177.44	000	2.17744	0.00000	2,185.76	000	2.18576	2,177.440	11.31	(0.34)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,863.67	000	1.86367	0.00000	1,871.43	000	1.87143	1,863.670	11.53	(0.30)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,444.56	000	1.44456	0.00000	1,451.42	000	1.45142	1,444.560	11.88	(0.24)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.61	220	82.70977	0.00000	11.61	393	82.69967		10.87	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2044	On 07/08/2025	Bond Future	0.00		11.36	067	80.28439	0.00000	11.35	689	80.30866		11.11	0.00	0.00	0	40,909.00

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	10.63	Call	97.98	000	0.09798	0.00000	103.61	000	0.10361	97.980	10.17	0.07	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,221.00	000	1.22100	0.00000	1,244.75	000	1.24475	1,221.000	11.20	0.46	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	441.07	000	0.44107	0.00000	445.74	000	0.44574	441.070	12.16	(0.20)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	171.38	000	0.17138	0.00000	175.01	000	0.17501	171.380	12.77	(0.09)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.47	446	81.78466	0.00000	11.47	057	81.80923		11.00	0.00	458,484,803.96	5,606	72,330.00
R2044	On 06/11/2025	Bond Future	12.00	Put	1,190.97	000	1.19097	0.00000	1,191.22	000	1.19122	1,190.970	12.18	(0.29)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	911.45	000	0.91145	0.00000	912.47	000	0.91247	911.450	12.50	(0.23)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	852.11	000	0.85211	0.00000	853.28	000	0.85328	852.110	12.58	(0.22)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.59	834	78.91450	0.00000	11.59	434	78.93929		11.54	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.73	430	80.34953	0.00000	11.73	019	80.37452		11.45	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.88	593	77.40525	0.00000	11.88	171	77.43036		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	972	82.97273	0.00000	11.33	580	82.99879		11.05	0.00	0.00	0	207,492.00
R2048	On 06/11/2025	Bond Future	0.00		11.45	238	80.08358	0.00000	11.44	835	80.10992		11.53	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.57	479	81.56564	0.00000	11.57	064	81.59225		11.47	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.69	935	78.61010	0.00000	11.69	509	78.63692		12.01	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.83	702	80.01953	0.00000	11.83	264	80.04655		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		11.23	317	107.54283	0.00000	11.23	944	107.48817		11.11	0.00	0.00	0	22,800.00
R2053	On 06/11/2025	Bond Future	0.00		11.34	159	103.69006	0.00000	11.34	812	103.63414		11.60	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.45	725	105.60852	0.00000	11.46	406	105.55128		11.54	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.58	077	101.66865	0.00000	11.58	789	101.60997		12.09	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.71	529	103.49002	0.00000	11.72	274	103.42990		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		10.40	803	75.90373	0.00000	10.41	421	75.87171		9.15	0.00	0.00	0	11,125.00
R209	On 06/11/2025	Bond Future	0.00		10.50	893	74.17043	0.00000	10.51	538	74.13762		9.40	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.61	885	75.54299	0.00000	10.62	559	75.50937		9.33	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.73	857	73.76682	0.00000	10.74	561	73.73242		9.60	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.87	207	75.08993	0.00000	10.87	946	75.05460		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		248.98	964	248.98964	0.00000	249.10	713	249.10713		0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.27	843	250.27843	0.00000	250.39	756	250.39756		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		254.97	075	254.97075	0.00000	255.09	141	255.09141		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.19	388	256.19388	0.00000	256.31	565	256.31565		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		260.85	585	260.85585	0.00000	260.97	890	260.97890		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		9.03	519	94.39745	0.00000	9.06	190	94.28914		5.54	0.00	5,663,847.00	60	17,763.00
R213	On 06/11/2025	Bond Future	0.00		9.12	170	92.60983	0.00000	9.15	001	92.49932		5.50	0.00	0.00	0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		9.22	437	94.32403	0.00000	9.25	449	94.21122		5.22	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.33	693	92.48958	0.00000	9.36	901	92.37445		5.12	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.47	483	94.14984	0.00000	9.50	916	94.03229		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	469	69.76376	0.00000	10.98	048	69.84199		10.64	0.00	0.00	0	6,540.00

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 06/11/2025	Bond Future	0.00		11.09931	67.76938	0.00000	11.08463	67.84899		11.04	0.00	1,694,234.50	25	31,324.00
R214	On 05/02/2026	Bond Future	0.00		11.21323	69.02367	0.00000	11.19807	69.10454		10.98	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.32964	66.98184	0.00000	11.31399	67.06398		11.44	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.45869	68.18337	0.00000	11.44252	68.26672		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 :											2,710,511,867.57			30,612	1,485,116.00
Grand Total:											2,710,511,867.57			30,612	1,485,116.00