

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/06/2025

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		1,143.20300		1,143.20300	0.00000	1,146.32600	1,146.32600		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,164.67900		1,164.67900	0.00000	1,167.75000	1,167.75000		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,186.51100		1,186.51100	0.00000	1,189.37100	1,189.37100		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,208.52100		1,208.52100	0.00000	1,211.05100	1,211.05100		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,230.43400		1,230.43400	0.00000	1,232.60400	1,232.60400		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,373.79900		1,373.79900	0.00000	1,378.39600	1,378.39600		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,399.60700		1,399.60700	0.00000	1,404.15800	1,404.15800		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,425.84200		1,425.84200	0.00000	1,430.15600	1,430.15600		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,452.29200		1,452.29200	0.00000	1,456.22500	1,456.22500		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,478.62500		1,478.62500	0.00000	1,482.14200	1,482.14200		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,170.56900		1,170.56900	0.00000	1,173.97600	1,173.97600		0.00		0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,192.55900		1,192.55900	0.00000	1,195.91800	1,195.91800		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,214.91300		1,214.91300	0.00000	1,218.06000	1,218.06000		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,237.45000		1,237.45000	0.00000	1,240.26300	1,240.26300		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,259.88800		1,259.88800	0.00000	1,262.33600	1,262.33600		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		10.86350		85.23385	0.00000	10.80791	85.49377		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.00423		83.06106	0.00000	10.94782	83.31788		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.15988		84.63699	0.00000	11.10511	84.87934		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.32463		82.42911	0.00000	11.27347	82.64899		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.51027		83.95387	0.00000	11.46330	84.14953		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		11.61742		79.73817	0.00000	11.56726	80.03942		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.74373		76.99053	0.00000	11.69295	77.28991		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.87577		78.45079	0.00000	11.82619	78.73773		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.01850		75.65717	0.00000	11.97145	75.92400		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.17148		77.05449	0.00000	12.12727	77.30008		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		1,152.55300		1,152.55300	0.00000	1,155.82600	1,155.82600		0.00		0.00	92,204,240.00	8	604.00
GOVI	On 06/11/2025	GOVI	0.00		1,174.20500		1,174.20500	0.00000	1,177.42800	1,177.42800		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,196.21400		1,196.21400	0.00000	1,199.22800	1,199.22800		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,218.40400		1,218.40400	0.00000	1,221.08700	1,221.08700		0.00		0.00	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,240.49600		1,240.49600	0.00000	1,242.82000	1,242.82000		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		138.49234		138.49234	0.00000	138.29199	138.29199		0.00		0.00	0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.68956		139.68956	0.00000	139.47235	139.47235		0.00		0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.34070		142.34070	0.00000	142.08738	142.08738		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.55104		143.55104	0.00000	143.24774	143.24774		0.00		0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.21242		146.21242	0.00000	145.85512	145.85512		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	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	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.15317	130.15317	0.00000	130.37373	130.37373			0.00		0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.09114	131.09114	0.00000	131.30348	131.30348			0.00		0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.57914	133.57914	0.00000	133.76541	133.76541			0.00		0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.52266	134.52266	0.00000	134.66996	134.66996			0.00		0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.01669	137.01669	0.00000	137.12135	137.12135			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	0.00
I2038	On 07/08/2025	Bond Future	0.00		138.94641	138.94641	0.00000	138.94113	138.94113			0.00		0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.59045	141.59045	0.00000	141.57183	141.57183			0.00		0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.11049	142.11049	0.00000	142.05939	142.05939			0.00		0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.77763	144.77763	0.00000	144.67957	144.67957			0.00		0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.25993	145.25993	0.00000	145.11229	145.11229			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	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	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.83161	119.83161	0.00000	119.82744	119.82744			0.00		0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.85192	119.85192	0.00000	119.83643	119.83643			0.00		0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.12644	122.12644	0.00000	122.08300	122.08300			0.00		0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.12144	122.12144	0.00000	122.03863	122.03863			0.00		0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.38417	124.38417	0.00000	124.25849	124.25849			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	0.00
I2050	On 07/08/2025	Bond Future	0.00		117.83164	117.83164	0.00000	118.21674	118.21674			0.00		0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.07418	120.07418	0.00000	120.45531	120.45531			0.00		0.00	0.00	0	4,109.00
I2050	On 05/02/2026	Bond Future	0.00		119.93824	119.93824	0.00000	120.29948	120.29948			0.00		0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.18919	122.18919	0.00000	122.51825	122.51825			0.00		0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.00014	122.00014	0.00000	122.29540	122.29540			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	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	0.00
IGOV	On 07/08/2025	Index Future	0.00		380.65200	380.65200	0.00000	380.86000	380.86000			0.00		0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		387.89500	387.89500	0.00000	388.07100	388.07100			0.00		0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.25700	395.25700	0.00000	395.34700	395.34700			0.00		0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.67900	402.67900	0.00000	402.64300	402.64300			0.00		0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.06800	410.06800	0.00000	409.89600	409.89600			0.00		0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000			0.00		0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000			0.00		0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000			0.00		0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000			0.00		0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000			0.00		0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000			0.00		0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000			0.00		0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000			0.00		0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000			0.00		0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000			0.00		0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00		0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00		0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00		0.00	0.00	0	0.00
JBAF	On 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	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		7.87085		104.79568	0.00000	7.87471	104.79068			0.89	0.00	335,346,176.00	3,200	179,920.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,728.76000		1.72876	0.00000	1,724.17000	1.72417	1,728.760		1.46	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			1.76	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.92915		106.76448	0.00000	7.94330	106.74941			0.89	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		8.03469		103.45995	0.00000	8.08219	103.42050			0.83	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.27202		105.37694	0.00000	8.39709	105.30293			0.65	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.88351		101.99797	0.00000	9.19533	101.88747			0.46	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00		269.20834		269.20834	0.00000	269.19895	269.19895			0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		274.33159		274.33159	0.00000	274.29623	274.29623			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.19802		274.19802	0.00000	274.10049	274.10049			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.34465		279.34465	0.00000	279.15661	279.15661			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.09540		279.09540	0.00000	278.81282	278.81282			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		8.71645		97.65072	0.00000	8.65403	97.87438			4.45	0.00	361,307,664.00	3,700	125,833.00
R2030	On 07/08/2025	Bond Future	8.72	Call	707.24000		0.70724	0.00000	825.35000	0.82535	707.240		4.64	0.51	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,961.31000		1.96131	0.00000	2,146.30000	2.14630	1,961.310		5.08	0.83	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	27.20000		0.02720	0.00000	19.28000	0.01928	27.200		5.60	(0.03)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,069.07000		6.06907	0.00000	6,291.74000	6.29174	6,069.070		6.18	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			6.20	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.78904		99.48510	0.00000	8.72504	99.70347			4.24	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	976.16000		0.97616	0.00000	1,085.99000	1.08599	976.160		4.34	0.47	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,022.36000		2.02236	0.00000	2,178.81000	2.17881	2,022.360		4.62	0.70	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	130.76000		0.13076	0.00000	113.70000	0.11370	130.760		5.16	(0.09)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.87460		97.34143	0.00000	8.81289	97.54096			4.20	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.98753		99.14465	0.00000	8.93141	99.31588			3.96	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.13414		96.94856	0.00000	9.08494	97.08922			3.88	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		9.41260		97.36036	0.00000	9.34597	97.67285			6.23	0.00	108,946,242.84	1,119	125,945.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,009.14000		1.00914	0.00000	1,164.52000	1.16452	1,009.140		6.89	0.50	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	2,601.38000		2.60138	0.00000	2,839.70000	2.83970	2,601.380		7.67	0.79	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	62.29000		0.06229	0.00000	43.46000	0.04346	62.290		8.65	(0.05)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.50520		95.02858	0.00000	9.43711	95.33772			6.28	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,352.51000		1.35251	0.00000	1,500.17000	1.50017	1,352.510		6.57	0.46	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,690.72000		2.69072	0.00000	2,903.50000	2.90350	2,690.720		6.99	0.67	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	198.57000		0.19857	0.00000	172.36000	0.17236	198.570		7.84	(0.09)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.60796		96.80922	0.00000	9.54123	97.10198			6.05	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.72337		94.44273	0.00000	9.66025	94.70980			6.04	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.85943		96.16884	0.00000	9.80058	96.40837			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		9.60990		105.71470	0.00000	9.54345	106.07416			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		9.70607		102.65726	0.00000	9.63823	103.01350			7.00	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.81163		104.58073	0.00000	9.74505	104.91965			6.80	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.92898		101.47445	0.00000	9.86574	101.78599			6.89	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.06490		103.32837	0.00000	10.00556	103.61069			6.65	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		10.19982		96.00248	0.00000	10.14403	96.32064			7.95	0.00	527,629,630.08	5,496	86,387.00
R2035	On 07/08/2025	Bond Future	10.08	Call	893.93000		0.89393	0.00000	1,091.94000	1.09194	893.930		8.08	0.42	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.40	Put	786.08000		0.78608	0.00000	727.03000	0.72703	786.080		8.61	(0.36)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,639.18000		2.63918	0.00000	2,920.31000	2.92031	2,639.180		8.90	0.75	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	222.89000		0.22289	0.00000	207.03000	0.20703	222.890		9.40	(0.13)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	72.84000		0.07284	0.00000	67.78000	0.06778	72.840		10.00	(0.05)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	64.89000		0.06489	0.00000	60.41000	0.06041	64.890		10.05	(0.04)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.30668		93.30242	0.00000	10.25012	93.61755			8.18	0.00	0.00	0	11,545.00
R2035	On 06/11/2025	Bond Future	9.77	Call	751.74000		0.75174	0.00000	837.48000	0.83748	751.740		7.94	0.27	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,009.50000		1.00950	0.00000	1,114.70000	1.11470	1,009.500		8.09	0.33	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,389.33000		1.38933	0.00000	1,519.11000	1.51911	1,389.330		8.27	0.41	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	2,443.36000		2.44336	0.00000	2,268.18000	2.26818	2,443.360		8.35	(0.56)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,327.69000		2.32769	0.00000	2,502.52000	2.50252	2,327.690		8.65	0.56	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	2,424.84000		2.42484	0.00000	2,603.69000	2.60369	2,424.840		8.68	0.57	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	1,558.69000		1.55869	0.00000	1,429.58000	1.42958	1,558.690		8.75	(0.41)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,902.48000		2.90248	0.00000	3,098.60000	3.09860	2,902.480		8.84	0.62	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	1,220.91000		1.22091	0.00000	1,113.84000	1.11384	1,220.910		8.96	(0.34)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	4,279.23000		4.27923	0.00000	4,514.55000	4.51455	4,279.230		9.26	0.75	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	4,320.07000		4.32007	0.00000	4,556.32000	4.55632	4,320.070		9.27	0.75	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	412.13000		0.41213	0.00000	367.32000	0.36732	412.130		9.82	(0.14)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	399.98000		0.39998	0.00000	356.32000	0.35632	399.980		9.84	(0.13)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	287.02000		0.28702	0.00000	253.73000	0.25373	287.020		10.09	(0.10)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	187.50000		0.18750	0.00000	164.17000	0.16417	187.500		10.41	(0.07)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	176.44000		0.17644	0.00000	154.22000	0.15422	176.440		10.46	(0.06)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.42393		95.05093	0.00000	10.36885	95.35022			8.07	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	2,639.33000		2.63933	0.00000	2,788.18000	2.78818	2,639.330		8.50	0.52	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	4,300.88000		4.30088	0.00000	4,492.75000	4.49275	4,300.880		9.01	0.67	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	275.61000		0.27561	0.00000	248.32000	0.24832	275.610		10.07	(0.08)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.54471		92.30788	0.00000	10.49290	92.58248			8.27	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.68281		93.99534	0.00000	10.63473	94.24332			8.06	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		10.73838		85.70727	0.00000	10.68803	86.00172			9.41	0.00	163,100,934.81	1,903	140,391.00
R2037	On 07/08/2025	Bond Future	10.34	Call	396.21000		0.39621	0.00000	470.05000	0.47005	396.210		9.19	0.23	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	678.84000		0.67884	0.00000	785.55000	0.78555	678.840		9.41	0.33	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	788.86000		0.78886	0.00000	906.17000	0.90617	788.860		9.48	0.37	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,012.94000		1.01294	0.00000	1,149.54000	1.14954	1,012.940		9.62	0.44	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,222.22000		2.22222	0.00000	2,429.64000	2.42964	2,222.220		10.15	0.68	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	602.39000		0.60239	0.00000	526.66000	0.52666	602.390		10.25	(0.28)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	240.53000		0.24053	0.00000	206.11000	0.20611	240.530		10.77	(0.13)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	4,236.54000		4.23654	0.00000	4,499.02000	4.49902	4,236.540		10.82	0.88	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	221.41000		0.22141	0.00000	189.44000	0.18944	221.410		10.82	(0.12)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	75.29000		0.07529	0.00000	63.18000	0.06318	75.290		11.34	(0.05)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	73.05000		0.07305	0.00000	61.27000	0.06127	73.050		11.35	(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	25.50	0000	0.02550	0.00000	21.05000	0.02105	25.500	11.83	(0.02)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.84894		87.31725	0.00000	10.79809	87.60887		9.28	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,144.08	0000	1.14408	0.00000	1,313.53000	1.31353	1,144.080	8.96	0.35	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,563.11	0000	2.56311	0.00000	2,801.89000	2.80189	2,563.110	9.61	0.58	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	333.54	0000	0.33354	0.00000	330.63000	0.33063	333.540	11.15	(0.11)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.96885		84.69493	0.00000	10.91953	84.97184		9.66	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,819.34	0000	1.81934	0.00000	1,927.21000	1.92721	1,819.340	9.55	0.41	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,493.87	0000	2.49387	0.00000	2,624.61000	2.62461	2,493.870	9.83	0.49	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,845.21	0000	1.84521	0.00000	1,736.42000	1.73642	1,845.210	10.38	(0.36)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	4,141.88	0000	4.14188	0.00000	4,312.95000	4.31295	4,141.880	10.43	0.65	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,116.65	0000	1.11665	0.00000	1,041.25000	1.04125	1,116.650	10.99	(0.24)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	733.96	0000	0.73396	0.00000	679.29000	0.67929	733.960	11.48	(0.17)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	458.56	0000	0.45856	0.00000	420.76000	0.42076	458.560	12.04	(0.11)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.10232		86.26336	0.00000	11.05606	86.51742		9.55	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	2,712.94	0000	2.71294	0.00000	2,901.61000	2.90161	2,712.940	9.51	0.48	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1,076.52	0000	1.07652	0.00000	1,072.36000	1.07236	1,076.520	10.99	(0.20)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.25358		83.58026	0.00000	11.21080	83.80955		9.88	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		10.77240		104.65291	0.00000	10.73224	104.92872		9.04	0.00	294,179,330.01	2,811	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.88917		101.13422	0.00000	10.84885	101.40533		9.37	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,775.85	0000	2.77585	0.00000	2,933.72000	2.93372	2,775.850	9.67	0.55	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	327.30	0000	0.32730	0.00000	304.41000	0.30441	327.300	11.48	(0.09)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.01358		103.02909	0.00000	10.97519	103.28164		9.28	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.14726		99.45242	0.00000	11.11240	99.67655		9.68	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.29510		101.26872	0.00000	11.26420	101.46263		9.54	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		11.13080		85.13698	0.00000	11.08058	85.45407		10.25	0.00	512,524,619.60	6,020	55,616.00
R2040	On 07/08/2025	Bond Future	10.80	Call	526.92	0000	0.52692	0.00000	666.41000	0.66641	526.920	9.94	0.27	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	732.70	0000	0.73270	0.00000	899.64000	0.89964	732.700	10.09	0.34	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	1,183.68	0000	1.18368	0.00000	1,105.60000	1.10560	1,183.680	10.57	(0.44)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	2,409.98	0000	2.40998	0.00000	2,682.72000	2.68272	2,409.980	10.89	0.69	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	147.28	0000	0.14728	0.00000	142.74000	0.14274	147.280	11.86	(0.08)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.24520		86.73626	0.00000	11.19446	87.05096		10.12	0.00	0.00	0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.36853		83.85248	0.00000	11.31911	84.15307		10.59	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	4,529.27	0000	4.52927	0.00000	4,802.93000	4.80293	4,529.270	11.33	0.66	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	446.18	0000	0.44618	0.00000	413.88000	0.41388	446.180	13.21	(0.10)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.50391		85.40510	0.00000	11.45721	85.68348		10.50	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,405.93	0000	1.40593	0.00000	1,484.56000	1.48456	1,405.930	10.00	0.29	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,355.03	0000	2.35503	0.00000	2,465.15000	2.46515	2,355.030	10.37	0.41	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,928.16	0000	2.92816	0.00000	2,802.07000	2.80207	2,928.160	11.01	(0.42)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	2,284.28	0000	2.28428	0.00000	2,177.44000	2.17744	2,284.280	11.37	(0.35)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,959.46	0000	1.95946	0.00000	1,863.67000	1.86367	1,959.460	11.59	(0.31)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,524.87	0000	1.52487	0.00000	1,444.56000	1.44456	1,524.870	11.95	(0.25)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.65584		82.45542	0.00000	11.61220	82.70977		10.92	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0000	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		11.41595		79.93069	0.00000	11.36067	80.28439		11.15	0.00	0.00	0	40,909.00
R2044	On 07/08/2025	Bond Future	10.63	Call	73.72	0000	0.07372	0.00000	97.98000	0.09798	73.720	10.21	0.06	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	1,056.50	0000	1.05650	0.00000	1,221.00	0000	1.22100	1,056.500	11.24	0.42	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	511.47	0000	0.51147	0.00000	441.07	0000	0.44107	511.470	12.21	(0.23)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	202.20	0000	0.20220	0.00000	171.38	0000	0.17138	202.200	12.82	(0.10)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.53	049	81.43216	0.00000	11.47	446	81.78466		11.02	0.00	0.00	0	72,330.00
R2044	On 06/11/2025	Bond Future	12.00	Put	1,294.99	0000	1.29499	0.00000	1,190.97	0000	1.19097	1,294.990	12.22	(0.31)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	995.49	0000	0.99549	0.00000	911.45	0000	0.91145	995.490	12.54	(0.25)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	931.69	0000	0.93169	0.00000	852.11	0000	0.85211	931.690	12.62	(0.24)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.65	343	78.57425	0.00000	11.59	834	78.91450		11.56	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.78	720	80.02900	0.00000	11.73	430	80.34953		11.47	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.93	635	77.10623	0.00000	11.88	593	77.40525		11.96	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.38	487	82.67367	0.00000	11.33	972	82.97273		11.07	0.00	248,021.01	3	207,495.00
R2048	On 06/11/2025	Bond Future	0.00		11.49	798	79.78666	0.00000	11.45	238	80.08358		11.54	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.61	921	81.28174	0.00000	11.57	479	81.56564		11.48	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.74	131	78.34675	0.00000	11.69	935	78.61010		12.02	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.87	624	79.77831	0.00000	11.83	702	80.01953		11.89	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.28	346	107.10588	0.00000	11.23	317	107.54283		11.13	0.00	0.00	0	22,800.00
R2053	On 06/11/2025	Bond Future	0.00		11.39	256	103.25502	0.00000	11.34	159	103.69006		11.60	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.50	725	105.18959	0.00000	11.45	725	105.60852		11.54	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.62	859	101.27573	0.00000	11.58	077	101.66865		12.09	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.76	066	103.12492	0.00000	11.71	529	103.49002		11.96	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.46	361	75.61643	0.00000	10.40	803	75.90373		9.18	0.00	0.00	0	11,125.00
R209	On 06/11/2025	Bond Future	0.00		10.56	520	73.88490	0.00000	10.50	893	74.17043		9.43	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.67	383	75.26934	0.00000	10.61	885	75.54299		9.35	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.79	075	73.51233	0.00000	10.73	857	73.76682		9.63	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.92	108	74.85601	0.00000	10.87	207	75.08993		9.46	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000	0.00000	6.25	000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		249.25	666	249.25666	0.00000	248.98	964	248.98964		0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.57	396	250.57396	0.00000	250.27	843	250.27843		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		255.32	947	255.32947	0.00000	254.97	075	254.97075		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.64	016	256.64016	0.00000	256.19	388	256.19388		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.39	699	261.39699	0.00000	260.85	585	260.85585		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.09	704	94.14688	0.00000	9.03	519	94.39745		5.57	0.00	0.00	0	17,763.00
R213	On 06/11/2025	Bond Future	0.00		9.18	487	92.36345	0.00000	9.12	170	92.60983		5.52	0.00	0.00	0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		9.28	572	94.09443	0.00000	9.22	437	94.32403		5.24	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.39	377	92.28572	0.00000	9.33	693	92.48958		5.14	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.52	627	93.97377	0.00000	9.47	483	94.14984		4.88	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		11.04	498	69.48797	0.00000	10.99	469	69.76376		10.70	0.00	0.00	0	6,540.00
R214	On 06/11/2025	Bond Future	0.00		11.15	011	67.49498	0.00000	11.09	931	67.76938		11.08	0.00	0.00	0	31,324.00

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		11.26289	68.75981	0.00000	11.21323	69.02367		11.03	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.37686	66.73494	0.00000	11.32964	66.98184		11.49	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.50317	67.95489	0.00000	11.45869	68.18337		11.38	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 :											2,395,486,858.35		24,260 1,487,990.00		
Grand Total:											2,395,486,858.35		24,260 1,487,990.00		