

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/06/2025

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		1,146.22100		1,146.22100	0.00000	1,145.69600	1,145.69600		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,167.76000		1,167.76000	0.00000	1,167.22400	1,167.22400		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,189.66000		1,189.66000	0.00000	1,189.11100	1,189.11100		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,211.74200		1,211.74200	0.00000	1,211.18100	1,211.18100		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,233.73200		1,233.73200	0.00000	1,233.15700	1,233.15700		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,377.89200		1,377.89200	0.00000	1,377.85300	1,377.85300		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,403.78400		1,403.78400	0.00000	1,403.74300	1,403.74300		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,430.11000		1,430.11000	0.00000	1,430.06600	1,430.06600		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,456.65600		1,456.65600	0.00000	1,456.60700	1,456.60700		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,483.09000		1,483.09000	0.00000	1,483.03600	1,483.03600		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,174.20300		1,174.20300	0.00000	1,173.92900	1,173.92900		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,196.26700		1,196.26700	0.00000	1,195.98700	1,195.98700		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,218.70200		1,218.70200	0.00000	1,218.41400	1,218.41400		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,241.32400		1,241.32400	0.00000	1,241.02700	1,241.02700		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,263.85000		1,263.85000	0.00000	1,263.54500	1,263.54500		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		10.82174		85.42901	0.00000	10.82097	85.43261		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.96044		83.26034	0.00000	10.95970	83.26371		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.11382		84.84074	0.00000	11.11316	84.84366		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.27612		82.63759	0.00000	11.27559	82.63987		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.45903		84.16734	0.00000	11.45867	84.16884		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		11.56098		80.07726	0.00000	11.57009	80.02237		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.68509		77.33642	0.00000	11.69460	77.28016		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.81480		78.80388	0.00000	11.82475	78.74609		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.95499		76.01769	0.00000	11.96544	75.95819		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.10526		77.42281	0.00000	12.11627	77.36138		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		1,156.00200		1,156.00200	0.00000	1,155.79500	1,155.79500		0.00		0.00	0	604.00
GOVI	On 06/11/2025	GOVI	0.00		1,177.72500		1,177.72500	0.00000	1,177.51200	1,177.51200		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,199.81100		1,199.81100	0.00000	1,199.59200	1,199.59200		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,222.08200		1,222.08200	0.00000	1,221.85600	1,221.85600		0.00		0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,244.26000		1,244.26000	0.00000	1,244.02600	1,244.02600		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		138.54591		138.54591	0.00000	138.49961	138.49961		0.00		0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.74549		139.74549	0.00000	139.69733	139.69733		0.00		0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.39883		142.39883	0.00000	142.34889	142.34889		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.61264		143.61264	0.00000	143.55965	143.55965		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.27702		146.27702	0.00000	146.22165	146.22165		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	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
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		130.59093	130.59093	0.00000	130.16156	130.16156			0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.53823	131.53823	0.00000	131.09986	131.09986			0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		134.03575	134.03575	0.00000	133.58829	133.58829			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.99048	134.99048	0.00000	134.53242	134.53242			0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.49499	137.49499	0.00000	137.02711	137.02711			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		139.13022	139.13022	0.00000	138.95597	138.95597			0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.77844	141.77844	0.00000	141.60034	141.60034			0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.30518	142.30518	0.00000	142.12134	142.12134			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.97743	144.97743	0.00000	144.78898	144.78898			0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.46570	145.46570	0.00000	145.27149	145.27149			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		120.12570	120.12570	0.00000	119.75229	119.75229			0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		120.15341	120.15341	0.00000	119.77154	119.77154			0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.43441	122.43441	0.00000	122.04479	122.04479			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.43818	122.43818	0.00000	122.03839	122.03839			0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.70837	124.70837	0.00000	124.29999	124.29999			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		118.64675	118.64675	0.00000	118.23122	118.23122			0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.90529	120.90529	0.00000	120.48156	120.48156			0.00	0.00	0.00	0	4,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.78843	120.78843	0.00000	120.35419	120.35419			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.05673	123.05673	0.00000	122.61324	122.61324			0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.88567	122.88567	0.00000	122.43212	122.43212			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		381.41800	381.41800	0.00000	380.82600	380.82600			0.00	0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		388.67800	388.67800	0.00000	388.07400	388.07400			0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		396.05900	396.05900	0.00000	395.44300	395.44300			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.50000	403.50000	0.00000	402.87100	402.87100			0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.91000	410.91000	0.00000	410.26900	410.26900			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		7.87360		104.79211	0.00000	7.85342	104.81828			0.89	0.00	0.00	0	179,920.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,725.07000		1.72507	0.00000	1,751.23000	1.75123	1,725.070		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		7.93217		106.76126	0.00000	7.90744	106.78760			0.89	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		8.03769		103.45746	0.00000	8.00610	103.48370			0.83	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.27454		105.37545	0.00000	8.23072	105.40140			0.65	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.88395		101.99781	0.00000	8.81235	102.02322			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		268.51285		268.51285	0.00000	268.84238	268.84238			0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		273.62411		273.62411	0.00000	273.95889	273.95889			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.48408		273.48408	0.00000	273.82001	273.82001			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.62016		278.62016	0.00000	278.96030	278.96030			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.36184		278.36184	0.00000	278.70374	278.70374			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		8.65052		97.88697	0.00000	8.66354	97.84026			4.45	0.00	183,048,633.90	1,870	127,225.00
R2030	On 07/08/2025	Bond Future	8.72	Call	800.89000		0.80089	0.00000	781.49000	0.78149	800.890		4.64	0.56	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,140.59000		2.14059	0.00000	2,104.22000	2.10422	2,140.590		5.08	0.87	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	15.11000		0.01511	0.00000	17.12000	0.01712	15.110		5.60	(0.02)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,303.83000		6.30383	0.00000	6,257.34000	6.25734	6,303.830		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		8.71839		99.72619	0.00000	8.73240	99.67833			4.24	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,075.13000		1.07513	0.00000	1,054.87000	1.05487	1,075.130		4.34	0.51	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,177.35000		2.17735	0.00000	2,145.96000	2.14596	2,177.350		4.62	0.73	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	103.45000		0.10345	0.00000	108.53000	0.10853	103.450		5.16	(0.07)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.79843		97.58779	0.00000	8.81367	97.53844			4.20	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.90499		99.39662	0.00000	8.92169	99.34557			3.96	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.04400		97.20646	0.00000	9.06249	97.15349			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		9.35723		97.61995	0.00000	9.36528	97.58215			6.23	0.00	714,968,513.80	7,324	128,945.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,094.89000		1.09489	0.00000	1,084.54000	1.08454	1,094.890		6.89	0.54	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	2,773.43000		2.77343	0.00000	2,749.62000	2.74962	2,773.430		7.67	0.82	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	39.53000		0.03953	0.00000	43.07000	0.04307	39.530		8.65	(0.03)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.44684		95.29346	0.00000	9.45537	95.25469			6.28	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,450.66000		1.45066	0.00000	1,437.37000	1.43737	1,450.660		6.57	0.49	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,846.44000		2.84644	0.00000	2,824.58000	2.82458	2,846.440		6.99	0.70	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	164.11000		0.16411	0.00000	169.53000	0.16953	164.110		7.84	(0.08)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.54628		97.07978	0.00000	9.55540	97.03972			6.05	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.65801		94.71930	0.00000	9.66781	94.67777			6.04	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.78994		96.45175	0.00000	9.80055	96.40849			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		9.56469		105.95909	0.00000	9.57288	105.91476			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		9.65854		102.90668	0.00000	9.66720	102.86118			7.00	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.76153		104.83562	0.00000	9.77074	104.78870			6.80	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.87606		101.73507	0.00000	9.88591	101.68649			6.89	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.00882		103.59515	0.00000	10.01942	103.54466			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		10.16462		96.20305	0.00000	10.16283	96.21326			7.95	0.00	240,507,625.00	2,500	94,248.00
R2035	On 07/08/2025	Bond Future	10.08	Call	924.66000		0.92466	0.00000	940.45000	0.94045	924.660		8.08	0.44	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.40	Put	663.04000		0.66304	0.00000	670.70000	0.67070	663.040		8.61	(0.33)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,744.26000		2.74426	0.00000	2,761.62000	2.76162	2,744.260		8.90	0.78	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	168.25000		0.16825	0.00000	173.22000	0.17322	168.250		9.40	(0.10)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	49.59000		0.04959	0.00000	51.99000	0.05199	49.590		10.00	(0.03)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	43.70000		0.04370	0.00000	45.91000	0.04591	43.700		10.05	(0.03)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.26991		93.50712	0.00000	10.26810	93.51722			8.18	0.00	0.00	0	11,545.00
R2035	On 06/11/2025	Bond Future	9.77	Call	780.94000		0.78094	0.00000	789.28000	0.78928	780.940		7.94	0.28	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,048.33000		1.04833	0.00000	1,057.93000	1.05793	1,048.330		8.09	0.34	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,441.44000		1.44144	0.00000	1,452.38000	1.45238	1,441.440		8.27	0.42	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	2,296.62000		2.29662	0.00000	2,297.94000	2.29794	2,296.620		8.35	(0.54)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,408.37000		2.40837	0.00000	2,421.14000	2.42114	2,408.370		8.65	0.57	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	2,508.19000		2.50819	0.00000	2,521.06000	2.52106	2,508.190		8.68	0.59	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	1,442.64000		1.44264	0.00000	1,445.61000	1.44561	1,442.640		8.75	(0.39)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,998.14000		2.99814	0.00000	3,011.41000	3.01141	2,998.140		8.84	0.64	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	1,120.44000		1.12044	0.00000	1,123.80000	1.12380	1,120.440		8.96	(0.32)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	4,404.34000		4.40434	0.00000	4,417.93000	4.41793	4,404.340		9.26	0.76	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	4,445.93000		4.44593	0.00000	4,459.51000	4.45951	4,445.930		9.27	0.77	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	364.07000		0.36407	0.00000	366.97000	0.36697	364.070		9.82	(0.13)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	352.96000		0.35296	0.00000	355.83000	0.35583	352.960		9.84	(0.12)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	250.35000		0.25035	0.00000	252.81000	0.25281	250.350		10.09	(0.09)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	161.12000		0.16112	0.00000	163.08000	0.16308	161.120		10.41	(0.06)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	151.30000		0.15130	0.00000	153.19000	0.15319	151.300		10.46	(0.06)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.38540		95.26015	0.00000	10.38361	95.26989			8.07	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	2,721.73000		2.72173	0.00000	2,732.44000	2.73244	2,721.730		8.50	0.53	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	4,415.99000		4.41599	0.00000	4,427.89000	4.42789	4,415.990		9.01	0.68	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	248.68000		0.24868	0.00000	250.23000	0.25023	248.680		10.07	(0.07)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.50430		92.52196	0.00000	10.50257	92.53114			8.27	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.64029		94.21459	0.00000	10.63866	94.22301			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		10.67694		86.06676	0.00000	10.68592	86.01409			9.41	0.00	83,915,091.00	975	140,391.00
R2037	On 07/08/2025	Bond Future	10.34	Call	438.33000		0.43833	0.00000	434.33000	0.43433	438.330		9.19	0.25	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	751.29000		0.75129	0.00000	743.14000	0.74314	751.290		9.41	0.37	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	872.44000		0.87244	0.00000	862.70000	0.86270	872.440		9.48	0.41	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,118.11000		1.11811	0.00000	1,105.19000	1.10519	1,118.110		9.62	0.48	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,420.77000		2.42077	0.00000	2,393.46000	2.39346	2,420.770		10.15	0.73	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	458.56000		0.45856	0.00000	481.22000	0.48122	458.560		10.25	(0.24)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	166.40000		0.16640	0.00000	177.95000	0.17795	166.400		10.77	(0.10)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	4,526.47000		4.52647	0.00000	4,484.62000	4.48462	4,526.470		10.82	0.91	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	151.85000		0.15185	0.00000	162.67000	0.16267	151.850		10.82	(0.09)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	46.11000		0.04611	0.00000	50.54000	0.05054	46.110		11.34	(0.03)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	44.60000		0.04460	0.00000	48.91000	0.04891	44.600		11.35	(0.03)	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	13.95	000	0.01395	0.00000	15.64	000	0.01564	13.950	11.83	(0.01)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.78	505	87.68388	0.00000	10.79	442	87.62997		9.28	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,245.93	000	1.24593	0.00000	1,232.19	000	1.23219	1,245.930	8.96	0.38	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,743.94	000	2.74394	0.00000	2,718.60	000	2.71860	2,743.940	9.61	0.60	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	277.28	000	0.27728	0.00000	286.10	000	0.28610	277.280	11.15	(0.09)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.90	226	85.06909	0.00000	10.91	210	85.01366		9.66	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,948.35	000	1.94835	0.00000	1,930.19	000	1.93019	1,948.350	9.55	0.43	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,653.95	000	2.65395	0.00000	2,631.22	000	2.63122	2,653.950	9.83	0.51	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,685.18	000	1.68518	0.00000	1,709.83	000	1.70983	1,685.180	10.38	(0.34)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	4,360.34	000	4.36034	0.00000	4,328.91	000	4.32891	4,360.340	10.43	0.67	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,005.29	000	1.00529	0.00000	1,022.59	000	1.02259	1,005.290	10.99	(0.22)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	653.27	000	0.65327	0.00000	665.88	000	0.66588	653.270	11.48	(0.15)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	403.22	000	0.40322	0.00000	411.92	000	0.41192	403.220	12.04	(0.10)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.03	284	86.64535	0.00000	11.04	320	86.58824		9.55	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	2,874.32	000	2.87432	0.00000	2,850.95	000	2.85095	2,874.320	9.51	0.49	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	982.40	000	0.98240	0.00000	997.07	000	0.99707	982.400	10.99	(0.19)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.18	087	83.97047	0.00000	11.19	185	83.91139		9.88	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		10.71	625	105.03884	0.00000	10.71	198	105.01313		9.04	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.83	068	101.52786	0.00000	10.83	461	101.50134		9.37	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,955.79	000	2.95579	0.00000	2,948.97	000	2.94897	2,955.790	9.67	0.58	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	273.14	000	0.27314	0.00000	279.15	000	0.27915	273.140	11.48	(0.08)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.95	258	103.43081	0.00000	10.95	675	103.40327		9.28	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.08	354	99.86266	0.00000	11.08	801	99.83380		9.68	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.22	842	101.68787	0.00000	11.23	325	101.65742		9.54	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		11.06	412	85.55838	0.00000	11.07	834	85.46825		10.25	0.00	182,239,349.40	2,130	56,708.00
R2040	On 07/08/2025	Bond Future	10.80	Call	595.01	000	0.59501	0.00000	578.94	000	0.57894	595.010	9.94	0.30	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	825.51	000	0.82551	0.00000	803.81	000	0.80381	825.510	10.09	0.38	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	944.41	000	0.94441	0.00000	993.00	000	0.99300	944.410	10.57	(0.39)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	2,652.99	000	2.65299	0.00000	2,598.34	000	2.59834	2,652.990	10.89	0.74	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	93.95	000	0.09395	0.00000	103.78	000	0.10378	93.950	11.86	(0.06)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.17	599	87.16595	0.00000	11.19	078	87.07385		10.12	0.00	0.00	0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.29	654	84.29088	0.00000	11.31	198	84.19657		10.59	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	4,791.96	000	4.79196	0.00000	4,734.15	000	4.73415	4,791.960	11.33	0.68	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	388.25	000	0.38825	0.00000	399.99	000	0.39999	388.250	13.21	(0.09)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.42	896	85.85254	0.00000	11.44	511	85.75583		10.50	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,518.28	000	1.51828	0.00000	1,493.05	000	1.49305	1,518.280	10.00	0.31	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,518.25	000	2.51825	0.00000	2,481.85	000	2.48185	2,518.250	10.37	0.43	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,717.02	000	2.71702	0.00000	2,761.47	000	2.76147	2,717.020	11.01	(0.40)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	2,106.92	000	2.10692	0.00000	2,144.11	000	2.14411	2,106.920	11.37	(0.33)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,800.90	000	1.80090	0.00000	1,834.07	000	1.83407	1,800.900	11.59	(0.29)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,393.63	000	1.39363	0.00000	1,420.98	000	1.42098	1,393.630	11.95	(0.23)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.57	760	82.91226	0.00000	11.59	457	82.81285		10.92	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		11.33	909	80.42314	0.00000	11.35	840	80.29896		11.15	0.00	479,321,914.40	5,960	46,805.00
R2044	On 07/08/2025	Bond Future	10.63	Call	85.76	000	0.08576	0.00000	81.60	000	0.08160	85.760	10.21	0.07	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	1,214.12	0.0000	1.21412	0.00000	1,168.85	0.0000	1,214.120	11.24		0.48	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	361.35	0.0000	0.36135	0.00000	394.01	0.39401	361.350	12.21		(0.18)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	128.71	0.0000	0.12871	0.00000	143.82	0.14382	128.710	12.82		(0.07)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.45	0.0000	81.93421	0.00000	11.47	81.80740		11.02		0.00	0.00	0	72,330.00
R2044	On 06/11/2025	Bond Future	12.00	Put	1,110.46	0.0000	1.11046	0.00000	1,153.58	1.15358	1,110.460	12.22		(0.28)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	843.25	0.0000	0.84325	0.00000	878.48	0.87848	843.250	12.54		(0.22)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	786.82	0.0000	0.78682	0.00000	820.26	0.82026	786.820	12.62		(0.21)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.57	0.0000	79.08628	0.00000	11.59	78.95666		11.56		0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.70	0.0000	80.55147	0.00000	11.72	80.41876		11.47		0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.84	0.0000	77.63931	0.00000	11.86	77.50339		11.96		0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00		0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.31	0.0000	83.11189	0.00000	11.33	83.02007		11.07		0.00	113,364,617.96	1,364	208,839.00
R2048	On 06/11/2025	Bond Future	0.00		11.42	0.0000	80.23342	0.00000	11.44	80.13960		11.54		0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.54	0.0000	81.73746	0.00000	11.56	81.64148		11.48		0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.66	0.0000	78.81172	0.00000	11.68	78.71338		12.02		0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.79	0.0000	80.25295	0.00000	11.81	80.15195		11.89		0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00		0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.21	0.0000	107.72425	0.00000	11.23	107.51545		11.13		0.00	0.00	0	22,800.00
R2053	On 06/11/2025	Bond Future	0.00		11.31	0.0000	103.88548	0.00000	11.34	103.67241		11.60		0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.43	0.0000	105.83265	0.00000	11.45	105.61491		11.54		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.54	0.0000	101.93180	0.00000	11.57	101.70923		12.09		0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.67	0.0000	103.79443	0.00000	11.70	103.56678		11.96		0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00		0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.42	0.0000	75.82367	0.00000	10.42	75.83324		9.18		0.00	0.00	0	11,125.00
R209	On 06/11/2025	Bond Future	0.00		10.52	0.0000	74.09630	0.00000	10.52	74.10581		9.43		0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.63	0.0000	75.48529	0.00000	10.62	75.49456		9.35		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.74	0.0000	73.73305	0.00000	10.74	73.74195		9.63		0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.87	0.0000	75.08176	0.00000	10.87	75.09008		9.46		0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	0.0000	93.75000	0.00000	6.25	93.75000		0.00		0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00		0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00		0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00		0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00		0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		249.40	0.0000	249.40702	0.00000	249.20	249.20456		0.00		0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.73	0.0000	250.73015	0.00000	250.52	250.52171		0.00		0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		255.49	0.0000	255.49050	0.00000	255.27	255.27663		0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.80	0.0000	256.80914	0.00000	256.58	256.58683		0.00		0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.57	0.0000	261.57246	0.00000	261.34	261.34354		0.00		0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00		0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.03	0.0000	94.41198	0.00000	9.04	94.33871		5.57		0.00	176,928,050.52	1,874	21,548.00
R213	On 06/11/2025	Bond Future	0.00		9.11	0.0000	92.63386	0.00000	9.13	92.55895		5.52		0.00	0.00	0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		9.21	0.0000	94.37064	0.00000	9.23	94.29379		5.24		0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.31	0.0000	92.56799	0.00000	9.33	92.48901		5.14		0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.44	0.0000	94.26245	0.00000	9.46	94.18109		4.88		0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00		0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00		0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		10.98	0.0000	69.79209	0.00000	10.99	69.74577		10.70		0.00	0.00	0	6,540.00
R214	On 06/11/2025	Bond Future	0.00		11.09	0.0000	67.80505	0.00000	11.10	67.75768		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		11.20337	69.07625	0.00000	11.21250	69.02757		11.03	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.31514	67.05794	0.00000	11.32468	67.00786		11.49	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.43903	68.28473	0.00000	11.44906	68.23299		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 :												2,174,293,795.98		23,997	1,512,360.00
Grand Total:												2,174,293,795.98		23,997	1,512,360.00