

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/06/2025

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		1,146.90000		1,146.90000	0.00000	1,146.22100	1,146.22100		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,168.45300		1,168.45300	0.00000	1,167.76000	1,167.76000		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,190.36700		1,190.36700	0.00000	1,189.66000	1,189.66000		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,212.46600		1,212.46600	0.00000	1,211.74200	1,211.74200		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,234.47300		1,234.47300	0.00000	1,233.73200	1,233.73200		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,378.01900		1,378.01900	0.00000	1,377.89200	1,377.89200		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,403.91500		1,403.91500	0.00000	1,403.78400	1,403.78400		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,430.24600		1,430.24600	0.00000	1,430.11000	1,430.11000		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,456.79800		1,456.79800	0.00000	1,456.65600	1,456.65600		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,483.23900		1,483.23900	0.00000	1,483.09000	1,483.09000		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,174.34800		1,174.34800	0.00000	1,174.20300	1,174.20300		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,196.41600		1,196.41600	0.00000	1,196.26700	1,196.26700		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,218.85500		1,218.85500	0.00000	1,218.70200	1,218.70200		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,241.48300		1,241.48300	0.00000	1,241.32400	1,241.32400		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,264.01600		1,264.01600	0.00000	1,263.85000	1,263.85000		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		10.82028		85.43584	0.00000	10.82174	85.42901		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.95890		83.26736	0.00000	10.96044	83.26034		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.11217		84.84805	0.00000	11.11382	84.84074		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.27434		82.64525	0.00000	11.27612	82.63759		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.45709		84.17544	0.00000	11.45903	84.16734		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		11.56984		80.02388	0.00000	11.56098	80.07726		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.69428		77.28205	0.00000	11.68509	77.33642		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.82431		78.74864	0.00000	11.81480	78.80388		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.96483		75.96166	0.00000	11.95499	76.01769		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.11544		77.36601	0.00000	12.10526	77.42281		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		1,156.20500		1,156.20500	0.00000	1,156.00200	1,156.00200		0.00		0.00	0	604.00
GOVI	On 06/11/2025	GOVI	0.00		1,177.93200		1,177.93200	0.00000	1,177.72500	1,177.72500		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,200.02500		1,200.02500	0.00000	1,199.81100	1,199.81100		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,222.30300		1,222.30300	0.00000	1,222.08200	1,222.08200		0.00		0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,244.48800		1,244.48800	0.00000	1,244.26000	1,244.26000		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		138.52847		138.52847	0.00000	138.54591	138.54591		0.00		0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.72796		139.72796	0.00000	139.74549	139.74549		0.00		0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.38125		142.38125	0.00000	142.39883	142.39883		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.59532		143.59532	0.00000	143.61264	143.61264		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.25985		146.25985	0.00000	146.27702	146.27702		0.00		0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	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		130.55413	130.55413	0.00000	0.00000	130.59093	130.59093		0.00		0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.50083	131.50083	0.00000	0.00000	131.53823	131.53823		0.00		0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.99798	133.99798	0.00000	0.00000	134.03575	134.03575		0.00		0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.95249	134.95249	0.00000	0.00000	134.99048	134.99048		0.00		0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.45678	137.45678	0.00000	0.00000	137.49499	137.49499		0.00		0.00	0.00	0	0.00
I2033	On 28/02/2033	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
I2038	On 07/08/2025	Bond Future	0.00		139.28550	139.28550	0.00000	0.00000	139.13022	139.13022		0.00		0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.93687	141.93687	0.00000	0.00000	141.77844	141.77844		0.00		0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.46714	142.46714	0.00000	0.00000	142.30518	142.30518		0.00		0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.14275	145.14275	0.00000	0.00000	144.97743	144.97743		0.00		0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.63511	145.63511	0.00000	0.00000	145.46570	145.46570		0.00		0.00	0.00	0	0.00
I2038	On 31/01/2038	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
I2043	On 31/01/2043	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
I2046	On 07/08/2025	Bond Future	0.00		120.13352	120.13352	0.00000	0.00000	120.12570	120.12570		0.00		0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		120.16152	120.16152	0.00000	0.00000	120.15341	120.15341		0.00		0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.44305	122.44305	0.00000	0.00000	122.43441	122.43441		0.00		0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.44754	122.44754	0.00000	0.00000	122.43818	122.43818		0.00		0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.71830	124.71830	0.00000	0.00000	124.70837	124.70837		0.00		0.00	0.00	0	0.00
I2046	On 31/03/2046	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
I2050	On 07/08/2025	Bond Future	0.00		119.04773	119.04773	0.00000	0.00000	118.64675	118.64675		0.00		0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		121.31387	121.31387	0.00000	0.00000	120.90529	120.90529		0.00		0.00	0.00	0	4,109.00
I2050	On 05/02/2026	Bond Future	0.00		121.20541	121.20541	0.00000	0.00000	120.78843	120.78843		0.00		0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.48189	123.48189	0.00000	0.00000	123.05673	123.05673		0.00		0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		123.31962	123.31962	0.00000	0.00000	122.88567	122.88567		0.00		0.00	0.00	0	0.00
I2050	On 31/12/2050	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
I2058	On 31/01/2058	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
IGOV	On 07/08/2025	Index Future	0.00		381.75300	381.75300	0.00000	0.00000	381.41800	381.41800		0.00		0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		389.02000	389.02000	0.00000	0.00000	388.67800	388.67800		0.00		0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		396.40800	396.40800	0.00000	0.00000	396.05900	396.05900		0.00		0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.85700	403.85700	0.00000	0.00000	403.50000	403.50000		0.00		0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		411.27500	411.27500	0.00000	0.00000	410.91000	410.91000		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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	0.00000	8.29500	8.29500		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		7.85086		104.82160	0.00000	7.87360	104.79211			0.89	0.00	314,464,800.00	3,000	176,920.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,754.52000		1.75452	0.00000	1,725.07000	1.72507	1,754.520		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		7.90387		106.79140	0.00000	7.93217	106.76126			0.89	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		8.00049		103.48837	0.00000	8.03769	103.45746			0.83	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.22095		105.40719	0.00000	8.27454	105.37545			0.65	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.79190		102.03048	0.00000	8.88395	101.99781			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		269.10516		269.10516	0.00000	268.51285	268.51285			0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		274.22788		274.22788	0.00000	273.62411	273.62411			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.10032		274.10032	0.00000	273.48408	273.48408			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.24871		279.24871	0.00000	278.62016	278.62016			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.00430		279.00430	0.00000	278.36184	278.36184			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		8.64447		97.90869	0.00000	8.65052	97.88697			4.45	0.00	3,230,986.77	33	127,258.00
R2030	On 07/08/2025	Bond Future	8.72	Call	806.52000		0.80652	0.00000	800.89000	0.80089	806.520		4.64	0.57	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,155.60000		2.15560	0.00000	2,140.59000	2.14059	2,155.600		5.08	0.87	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	13.72000		0.01372	0.00000	15.11000	0.01511	13.720		5.60	(0.02)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,325.39000		6.32539	0.00000	6,303.83000	6.30383	6,325.390		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		8.71188		99.74845	0.00000	8.71839	99.72619			4.24	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,082.63000		1.08263	0.00000	1,075.13000	1.07513	1,082.630		4.34	0.51	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,190.27000		2.19027	0.00000	2,177.35000	2.17735	2,190.270		4.62	0.73	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	100.32000		0.10032	0.00000	103.45000	0.10345	100.320		5.16	(0.07)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.79138		97.61063	0.00000	8.79843	97.58779			4.20	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.89730		99.42013	0.00000	8.90499	99.39662			3.96	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.03553		97.23074	0.00000	9.04400	97.20646			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		9.34085		97.69692	0.00000	9.35723	97.61995			6.23	0.00	4,689,452.16	48	128,945.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,126.81000		1.12681	0.00000	1,094.89000	1.09489	1,126.810		6.89	0.55	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	2,830.11000		2.83011	0.00000	2,773.43000	2.77343	2,830.110		7.67	0.83	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	35.01000		0.03501	0.00000	39.53000	0.03953	35.010		8.65	(0.03)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.42959		95.37194	0.00000	9.44684	95.29346			6.28	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,483.62000		1.48362	0.00000	1,450.66000	1.45066	1,483.620		6.57	0.49	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,896.39000		2.89639	0.00000	2,846.44000	2.84644	2,896.390		6.99	0.71	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	155.84000		0.15584	0.00000	164.11000	0.16411	155.840		7.84	(0.07)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.52805		97.15994	0.00000	9.54628	97.07978			6.05	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.63871		94.80116	0.00000	9.65801	94.71930			6.04	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.76944		96.53542	0.00000	9.78994	96.45175			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		9.55342		106.02012	0.00000	9.56469	105.95909			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		9.64670		102.96894	0.00000	9.65854	102.90668			7.00	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.74904		104.89930	0.00000	9.76153	104.83562			6.80	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.86286		101.80021	0.00000	9.87606	101.73507			6.89	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.99484		103.66180	0.00000	10.00882	103.59515			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		10.16351		96.20938	0.00000	10.16462	96.20305			7.95	0.00	4,810,469.00	50	94,238.00
R2035	On 07/08/2025	Bond Future	10.08	Call	916.04000		0.91604	0.00000	924.66000	0.92466	916.040		8.08	0.44	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.40	Put	649.92000		0.64992	0.00000	663.04000	0.66304	649.920		8.61	(0.32)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,739.72000		2.73972	0.00000	2,744.26000	2.74426	2,739.720		8.90	0.78	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	161.58000		0.16158	0.00000	168.25000	0.16825	161.580		9.40	(0.10)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	46.68000		0.04668	0.00000	49.59000	0.04959	46.680		10.00	(0.03)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	41.05000		0.04105	0.00000	43.70000	0.04370	41.050		10.05	(0.03)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.26874		93.51365	0.00000	10.26991	93.50712			8.18	0.00	0.00	0	11,545.00
R2035	On 06/11/2025	Bond Future	9.77	Call	777.24000		0.77724	0.00000	780.94000	0.78094	777.240		7.94	0.28	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,044.43000		1.04443	0.00000	1,048.33000	1.04833	1,044.430		8.09	0.34	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,437.52000		1.43752	0.00000	1,441.44000	1.44144	1,437.520		8.27	0.42	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	2,286.23000		2.28623	0.00000	2,296.62000	2.29662	2,286.230		8.35	(0.54)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,405.11000		2.40511	0.00000	2,408.37000	2.40837	2,405.110		8.65	0.57	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	2,505.03000		2.50503	0.00000	2,508.19000	2.50819	2,505.030		8.68	0.59	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	1,433.16000		1.43316	0.00000	1,442.64000	1.44264	1,433.160		8.75	(0.39)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,995.51000		2.99551	0.00000	2,998.14000	2.99814	2,995.510		8.84	0.64	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	1,111.73000		1.11173	0.00000	1,120.44000	1.12044	1,111.730		8.96	(0.32)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	4,403.45000		4.40345	0.00000	4,404.34000	4.40434	4,403.450		9.26	0.76	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	4,445.08000		4.44508	0.00000	4,445.93000	4.44593	4,445.080		9.27	0.77	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	359.09000		0.35909	0.00000	364.07000	0.36407	359.090		9.82	(0.12)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	348.08000		0.34808	0.00000	352.96000	0.35296	348.080		9.84	(0.12)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	246.40000		0.24640	0.00000	250.35000	0.25035	246.400		10.09	(0.09)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	158.17000		0.15817	0.00000	161.12000	0.16112	158.170		10.41	(0.06)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	148.48000		0.14848	0.00000	151.30000	0.15130	148.480		10.46	(0.06)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.38414		95.26701	0.00000	10.38540	95.26015			8.07	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	1,960.53000		1.96053	0.00000	1,962.84000	1.96284	1,960.530		8.23	0.44	2,286,835.62	500	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	2,719.84000		2.71984	0.00000	2,721.73000	2.72173	2,719.840		8.50	0.53	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,921.35000		1.92135	0.00000	1,929.57000	1.92957	1,921.350		8.73	(0.39)	(1,026,912.74)	250	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	4,415.41000		4.41541	0.00000	4,415.99000	4.41599	4,415.410		9.01	0.68	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	1,145.24000		1.14524	0.00000	1,151.95000	1.15195	1,145.240		9.24	(0.26)	(1,357,922.68)	500	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	245.96000		0.24596	0.00000	248.68000	0.24868	245.960		10.07	(0.07)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.50294		92.52918	0.00000	10.50430	92.52196			8.27	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.63881		94.22224	0.00000	10.64029	94.21459			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		10.67565		86.07433	0.00000	10.67694	86.06676			9.41	0.00	0.00	0	140,391.00
R2037	On 07/08/2025	Bond Future	10.34	Call	430.83000		0.43083	0.00000	438.33000	0.43833	430.830		9.19	0.25	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	742.72000		0.74272	0.00000	751.29000	0.75129	742.720		9.41	0.37	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	863.74000		0.86374	0.00000	872.44000	0.87244	863.740		9.48	0.41	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,109.47000		1.10947	0.00000	1,118.11000	1.11811	1,109.470		9.62	0.48	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,415.49000		2.41549	0.00000	2,420.77000	2.42077	2,415.490		10.15	0.73	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	446.73000		0.44673	0.00000	458.56000	0.45856	446.730		10.25	(0.23)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	159.62000		0.15962	0.00000	166.40000	0.16640	159.620		10.77	(0.10)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	4,527.65000		4.52765	0.00000	4,526.47000	4.52647	4,527.650		10.82	0.91	0.00	0	7,500.00

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	11.45	Put	145.46	000	0.14546	0.00000	151.85	000	0.15185	145.460	10.82	(0.09)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	43.31	000	0.04331	0.00000	46.11	000	0.04611	43.310	11.34	(0.03)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	41.86	000	0.04186	0.00000	44.60	000	0.04460	41.860	11.35	(0.03)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	12.83	000	0.01283	0.00000	13.95	000	0.01395	12.830	11.83	(0.01)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.78	370	87.69165	0.00000	10.78	505	87.68388		9.28	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,242.28	000	1.24228	0.00000	1,245.93	000	1.24593	1,242.280	8.96	0.38	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,741.48	000	2.74148	0.00000	2,743.94	000	2.74394	2,741.480	9.61	0.61	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	272.92	000	0.27292	0.00000	277.28	000	0.27728	272.920	11.15	(0.09)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.90	083	85.07715	0.00000	10.90	226	85.06909		9.66	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,946.31	000	1.94631	0.00000	1,948.35	000	1.94835	1,946.310	9.55	0.43	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,652.36	000	2.65236	0.00000	2,653.95	000	2.65395	2,652.360	9.83	0.52	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,676.84	000	1.67684	0.00000	1,685.18	000	1.68518	1,676.840	10.38	(0.34)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	4,360.19	000	4.36019	0.00000	4,360.34	000	4.36034	4,360.190	10.43	0.67	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	998.68	000	0.99868	0.00000	1,005.29	000	1.00529	998.680	10.99	(0.22)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	648.05	000	0.64805	0.00000	653.27	000	0.65327	648.050	11.48	(0.15)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	399.32	000	0.39932	0.00000	403.22	000	0.40322	399.320	12.04	(0.10)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.03	130	86.65384	0.00000	11.03	284	86.64535		9.55	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	2,873.73	000	2.87373	0.00000	2,874.32	000	2.87432	2,873.730	9.51	0.49	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	977.03	000	0.97703	0.00000	982.40	000	0.98240	977.030	10.99	(0.19)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.17	922	83.97936	0.00000	11.18	087	83.97047		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		10.70	990	105.08262	0.00000	10.71	625	105.03884		9.04	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.82	406	101.57256	0.00000	10.83	068	101.52786		9.37	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,973.18	000	2.97318	0.00000	2,955.79	000	2.95579	2,973.180	9.67	0.58	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	265.75	000	0.26575	0.00000	273.14	000	0.27314	265.750	11.48	(0.08)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.94	565	103.47660	0.00000	10.95	258	103.43081		9.28	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.07	628	99.90955	0.00000	11.08	354	99.86266		9.68	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.22	080	101.73593	0.00000	11.22	842	101.68787		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		11.07	810	85.46977	0.00000	11.06	412	85.55838		10.25	0.00	379,656,718.34	4,442	60,872.00
R2040	On 07/08/2025	Bond Future	10.80	Call	557.76	000	0.55776	0.00000	595.01	000	0.59501	557.760	9.94	0.29	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	780.29	000	0.78029	0.00000	825.51	000	0.82551	780.290	10.09	0.37	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	966.53	000	0.96653	0.00000	944.41	000	0.94441	966.530	10.57	(0.40)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	2,576.60	000	2.57660	0.00000	2,652.99	000	2.65299	2,576.600	10.89	0.73	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	94.72	000	0.09472	0.00000	93.95	000	0.09395	94.720	11.86	(0.06)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.19	047	87.07578	0.00000	11.17	599	87.16595		10.12	0.00	15,586,564.62	179	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.31	155	84.19919	0.00000	11.29	654	84.29088		10.59	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	4,724.09	000	4.72409	0.00000	4,791.96	000	4.79196	4,724.090	11.33	0.67	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	393.45	000	0.39345	0.00000	388.25	000	0.38825	393.450	13.21	(0.09)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.44	452	85.75936	0.00000	11.42	896	85.85254		10.50	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,485.39	000	1.48539	0.00000	1,518.28	000	1.51828	1,485.390	10.00	0.30	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,473.20	000	2.47320	0.00000	2,518.25	000	2.51825	2,473.200	10.37	0.43	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,749.37	000	2.74937	0.00000	2,717.02	000	2.71702	2,749.370	11.01	(0.41)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	2,132.62	000	2.13262	0.00000	2,106.92	000	2.10692	2,132.620	11.37	(0.33)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,823.08	000	1.82308	0.00000	1,800.90	000	1.80090	1,823.080	11.59	(0.29)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,410.94	000	1.41094	0.00000	1,393.63	000	1.39363	1,410.940	11.95	(0.24)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.59	375	82.81765	0.00000	11.57	760	82.91226		10.92	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
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.34796	80.36606	0.00000	11.33909	80.42314			11.15		0.00	0.00	0	46,805.00
R2044	On 07/08/2025	Bond Future	10.63	Call	78.35000	0.07835	0.00000	85.76000	0.08576	78.350	10.21		0.06	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,173.65000	1.17365	0.00000	1,214.12000	1.21412	1,173.650	11.24		0.47	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	362.06000	0.36206	0.00000	361.35000	0.36135	362.060	12.21		(0.18)	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	127.56000	0.12756	0.00000	128.71000	0.12871	127.560	12.82		(0.07)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.45999	81.87611	0.00000	11.45081	81.93421			11.02		0.00	0.00	0	72,330.00
R2044	On 06/11/2025	Bond Future	11.25	Call	1,637.91000	1.63791	0.00000	1,670.17000	1.67017	1,637.910	11.02		0.42	52,929,795.33		11,000	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,570.27000	1.57027	0.00000	1,557.09000	1.55709	1,570.270	11.81		(0.37)	(92,668,206.95)		22,000	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	1,119.25000	1.11925	0.00000	1,110.46000	1.11046	1,119.250	12.22		(0.28)	0.00		0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	849.40000	0.84940	0.00000	843.25000	0.84325	849.400	12.54		(0.22)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	792.42000	0.79242	0.00000	786.82000	0.78682	792.420	12.62		(0.21)	0.00		0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.58016	79.02730	0.00000	11.57067	79.08628			11.56		0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.71097	80.49156	0.00000	11.70115	80.55147			11.47		0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.85684	77.57861	0.00000	11.84668	77.63931			11.96		0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.33291	83.01801	0.00000	11.31881	83.11189			11.07		0.00	49,810,806.00	600	208,539.00
R2048	On 06/11/2025	Bond Future	0.00		11.44408	80.13783	0.00000	11.42948	80.23342			11.54		0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.56316	81.64026	0.00000	11.54804	81.73746			11.48		0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.68303	78.71294	0.00000	11.66739	78.81172			12.02		0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.81547	80.15263	0.00000	11.79927	80.25295			11.89		0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.22653	107.60077	0.00000	11.21240	107.72425			11.13		0.00	0.00	0	22,800.00
R2053	On 06/11/2025	Bond Future	0.00		11.33346	103.75976	0.00000	11.31882	103.88548			11.60		0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.44581	105.70480	0.00000	11.43065	105.83265			11.54		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.56464	101.80180	0.00000	11.54893	101.93180			12.09		0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.69397	103.66242	0.00000	11.67769	103.79443			11.96		0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.42240	75.82931	0.00000	10.42349	75.82367			9.18		0.00	0.00	0	11,125.00
R209	On 06/11/2025	Bond Future	0.00		10.52237	74.10210	0.00000	10.52351	74.09630			9.43		0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.62921	75.49132	0.00000	10.63042	75.48529			9.35		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.74418	73.73941	0.00000	10.74548	73.73305			9.63		0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.87237	75.08850	0.00000	10.87378	75.08176			9.46		0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	93.75000	0.00000	6.25000	93.75000			0.00		0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		249.19239	249.19239	0.00000	249.40702	249.40702			0.00		0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.51180	250.51180	0.00000	250.73015	250.73015			0.00		0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		255.26850	255.26850	0.00000	255.49050	255.49050			0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.58420	256.58420	0.00000	256.80914	256.80914			0.00		0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.34419	261.34419	0.00000	261.57246	261.57246			0.00		0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.01016	94.49910	0.00000	9.03161	94.41198			5.57		0.00	2,645,974.80	28	21,576.00
R213	On 06/11/2025	Bond Future	0.00		9.09282	92.72274	0.00000	9.11555	92.63386			5.52		0.00	0.00	0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		9.18776	94.46138	0.00000	9.21194	94.37064			5.24		0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.28936	92.66063	0.00000	9.31511	92.56799			5.14		0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R213	On 06/08/2026	Bond Future	0.00		9.41443	94.35710	0.00000	9.44199	94.26245		4.88	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		10.99863	69.74209	0.00000	10.98954	69.79209		10.70	0.00	0.00	0	6,540.00
R214	On 06/11/2025	Bond Future	0.00		11.10210	67.75427	0.00000	11.09273	67.80505		11.08	0.00	0.00	0	31,324.00
R214	On 05/02/2026	Bond Future	0.00		11.21306	69.02458	0.00000	11.20337	69.07625		11.03	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.32512	67.00555	0.00000	11.31514	67.05794		11.49	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.44934	68.23155	0.00000	11.43903	68.28473		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 :												735,059,360.27		42,630	1,536,025.00
Grand Total:												735,059,360.27		42,630	1,536,025.00