

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/06/2025

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		1,149.52500		1,149.52500	0.00000	1,146.90000	1,146.90000		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,171.24200		1,171.24200	0.00000	1,168.45300	1,168.45300		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,193.38700		1,193.38700	0.00000	1,190.36700	1,190.36700		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,215.59200		1,215.59200	0.00000	1,212.46600	1,212.46600		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,237.79700		1,237.79700	0.00000	1,234.47300	1,234.47300		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,383.78400		1,383.78400	0.00000	1,378.01900	1,378.01900		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,409.92600		1,409.92600	0.00000	1,403.91500	1,403.91500		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,436.58500		1,436.58500	0.00000	1,430.24600	1,430.24600		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,463.31400		1,463.31400	0.00000	1,456.79800	1,456.79800		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,490.04500		1,490.04500	0.00000	1,483.23900	1,483.23900		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,179.09700		1,179.09700	0.00000	1,174.34800	1,174.34800		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,201.37200		1,201.37200	0.00000	1,196.41600	1,196.41600		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,224.08700		1,224.08700	0.00000	1,218.85500	1,218.85500		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,246.86300		1,246.86300	0.00000	1,241.48300	1,241.48300		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,269.63900		1,269.63900	0.00000	1,264.01600	1,264.01600		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		10.75238		85.75447	0.00000	10.82028	85.43584		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.88601		83.60048	0.00000	10.95890	83.26736		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.03289		85.20032	0.00000	11.11217	84.84805		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.19044		83.00747	0.00000	11.27434	82.64525		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.36659		84.55427	0.00000	11.45709	84.17544		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		11.45645		80.71143	0.00000	11.56984	80.02388		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.57528		77.99069	0.00000	11.69428	77.28205		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.69878		79.48283	0.00000	11.82431	78.74864		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.83385		76.71281	0.00000	11.96483	75.96166		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.97771		78.14022	0.00000	12.11544	77.36601		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		1,160.72700		1,160.72700	0.00000	1,156.20500	1,156.20500		0.00		0.00	0	604.00
GOVI	On 06/11/2025	GOVI	0.00		1,182.65500		1,182.65500	0.00000	1,177.93200	1,177.93200		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,205.01600		1,205.01600	0.00000	1,200.02500	1,200.02500		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,227.43700		1,227.43700	0.00000	1,222.30300	1,222.30300		0.00		0.00 515,523,540.00	42	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,249.85900		1,249.85900	0.00000	1,244.48800	1,244.48800		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		138.65781		138.65781	0.00000	138.52847	138.52847		0.00		0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.87355		139.87355	0.00000	139.72796	139.72796		0.00		0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.55087		142.55087	0.00000	142.38125	142.38125		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.77394		143.77394	0.00000	143.59532	143.59532		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.45874		146.45874	0.00000	146.25985	146.25985		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		130.29214	130.29214	0.00000	130.55413	130.55413			0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.24683	131.24683	0.00000	131.50083	131.50083			0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.75905	133.75905	0.00000	133.99798	133.99798			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.71452	134.71452	0.00000	134.95249	134.95249			0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.23026	137.23026	0.00000	137.45678	137.45678			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		139.29414	139.29414	0.00000	139.28550	139.28550			0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.95973	141.95973	0.00000	141.93687	141.93687			0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.51177	142.51177	0.00000	142.46714	142.46714			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.19427	145.19427	0.00000	145.14275	145.14275			0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.70431	145.70431	0.00000	145.63511	145.63511			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		120.14080	120.14080	0.00000	120.13352	120.13352			0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		120.18079	120.18079	0.00000	120.16152	120.16152			0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.48115	122.48115	0.00000	122.44305	122.44305			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.49109	122.49109	0.00000	122.44754	122.44754			0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.77711	124.77711	0.00000	124.71830	124.71830			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		118.66211	118.66211	0.00000	119.04773	119.04773			0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.93274	120.93274	0.00000	121.31387	121.31387			0.00	0.00	0.00	0	4,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.83530	120.83530	0.00000	121.20541	121.20541			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.10967	123.10967	0.00000	123.48189	123.48189			0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.95464	122.95464	0.00000	123.31962	123.31962			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		381.51000	381.51000	0.00000	381.75300	381.75300			0.00	0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		388.81000	388.81000	0.00000	389.02000	389.02000			0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		396.25300	396.25300	0.00000	396.40800	396.40800			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.71600	403.71600	0.00000	403.85700	403.85700			0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		411.17900	411.17900	0.00000	411.27500	411.27500			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	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		7.80110		104.88616	0.00000	7.85086	104.82160			0.87	0.00	10,488,616.00	100	176,920.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,819.09000		1.81909	0.00000	1,754.52000	1.75452	1,819.090		1.54	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			1.74	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.83236		106.86763	0.00000	7.90387	106.79140			0.87	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		7.88796		103.58196	0.00000	8.00049	103.48837			0.81	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.05313		105.50671	0.00000	8.22095	105.40719			0.64	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.47232		102.14405	0.00000	8.79190	102.03048			0.44	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		269.12152		269.12152	0.00000	269.10516	269.10516			0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		274.27148		274.27148	0.00000	274.22788	274.22788			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.18566		274.18566	0.00000	274.10032	274.10032			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.34705		279.34705	0.00000	279.24871	279.24871			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.13642		279.13642	0.00000	279.00430	279.00430			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		8.58160		98.13469	0.00000	8.64447	97.90869			4.46	0.00	19,626,938.00	200	127,058.00
R2030	On 07/08/2025	Bond Future	8.72	Call	938.04000		0.93804	0.00000	806.52000	0.80652	938.040		4.66	0.62	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,356.34000		2.35634	0.00000	2,155.60000	2.15560	2,356.340		5.14	0.90	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	10.45000		0.01045	0.00000	13.72000	0.01372	10.450		5.69	(0.01)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,551.16000		6.55116	0.00000	6,325.39000	6.32539	6,551.160		6.29	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			6.31	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.64174		99.98859	0.00000	8.71188	99.74845			4.24	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,205.44000		1.20544	0.00000	1,082.63000	1.08263	1,205.440		4.34	0.55	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,365.37000		2.36537	0.00000	2,190.27000	2.19027	2,365.370		4.62	0.76	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	82.83000		0.08283	0.00000	100.32000	0.10032	82.830		5.16	(0.06)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.71131		97.87051	0.00000	8.79138	97.61063			4.21	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.80962		99.68875	0.00000	8.89730	99.42013			3.96	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.93617		97.51608	0.00000	9.03553	97.23074			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		9.28868		97.94257	0.00000	9.34085	97.69692			6.24	0.00	509,203,421.43	5,199	134,014.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,268.46000		1.26846	0.00000	1,126.81000	1.12681	1,268.460		6.97	0.59	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,043.05000		3.04305	0.00000	2,830.11000	2.83011	3,043.050		7.82	0.85	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	31.05000		0.03105	0.00000	35.01000	0.03501	31.050		8.86	(0.03)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.37257		95.63191	0.00000	9.42959	95.37194			6.29	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,612.39000		1.61239	0.00000	1,483.62000	1.48362	1,612.390		6.58	0.52	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,079.50000		3.07950	0.00000	2,896.39000	2.89639	3,079.500		7.00	0.73	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	136.84000		0.13684	0.00000	155.84000	0.15584	136.840		7.85	(0.07)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.46463		97.43945	0.00000	9.52805	97.15994			6.06	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.57084		95.08974	0.00000	9.63871	94.80116			6.05	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.69485		96.84063	0.00000	9.76944	96.53542			5.78	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		9.49613		106.33115	0.00000	9.55342	106.02012			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		9.58460		103.29627	0.00000	9.64670	102.96894		7.00	0.00	0.00		0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.68070		105.24861	0.00000	9.74904	104.89930		6.80	0.00	0.00		0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.79012		102.16016	0.00000	9.86286	101.80021		6.89	0.00	0.00		0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.91562		104.04056	0.00000	9.99484	103.66180		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		10.09095		96.62471	0.00000	10.16351	96.20938		7.98	0.00	0.00		0	94,238.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,104.39000		1.10439	0.00000	916.04000	0.91604	1,104.390	8.12	0.50	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	10.40	Put	523.73000		0.52373	0.00000	649.92000	0.64992	523.730	8.68	(0.28)	0.00		0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	3,070.85000		3.07085	0.00000	2,739.72000	2.73972	3,070.850	8.98	0.82	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	124.66000		0.12466	0.00000	161.58000	0.16158	124.660	9.51	(0.08)	0.00		0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	35.14000		0.03514	0.00000	46.68000	0.04668	35.140	10.13	(0.03)	0.00		0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	30.84000		0.03084	0.00000	41.05000	0.04105	30.840	10.19	(0.02)	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.19140		93.94625	0.00000	10.26874	93.51365		8.20	0.00	0.00		0	11,545.00
R2035	On 06/11/2025	Bond Future	9.77	Call	901.67000		0.90167	0.00000	777.24000	0.77724	901.670	7.95	0.31	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,197.67000		1.19767	0.00000	1,044.43000	1.04443	1,197.670	8.10	0.38	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,625.89000		1.62589	0.00000	1,437.52000	1.43752	1,625.890	8.29	0.46	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	2,056.15000		2.05615	0.00000	2,286.23000	2.28623	2,056.150	8.37	(0.51)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,657.77000		2.65777	0.00000	2,405.11000	2.40511	2,657.770	8.67	0.61	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	2,763.13000		2.76313	0.00000	2,505.03000	2.50503	2,763.130	8.70	0.62	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	1,269.26000		1.26926	0.00000	1,433.16000	1.43316	1,269.260	8.77	(0.36)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,277.95000		3.27795	0.00000	2,995.51000	2.99551	3,277.950	8.86	0.67	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	977.84000		0.97784	0.00000	1,111.73000	1.11173	977.840	8.98	(0.29)	0.00		0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	4,738.81000		4.73881	0.00000	4,403.45000	4.40345	4,738.810	9.29	0.79	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	4,781.64000		4.78164	0.00000	4,445.08000	4.44508	4,781.640	9.30	0.79	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	308.67000		0.30867	0.00000	359.09000	0.35909	308.670	9.86	(0.11)	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	299.02000		0.29902	0.00000	348.08000	0.34808	299.020	9.88	(0.11)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	210.52000		0.21052	0.00000	246.40000	0.24640	210.520	10.13	(0.08)	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	134.36000		0.13436	0.00000	158.17000	0.15817	134.360	10.45	(0.05)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	126.01000		0.12601	0.00000	148.48000	0.14848	126.010	10.50	(0.05)	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.30075		95.72206	0.00000	10.38414	95.26701		8.09	0.00	0.00		0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,167.34000		2.16734	0.00000	1,960.53000	1.96053	2,167.340	8.25	0.47	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	2,968.87000		2.96887	0.00000	2,719.84000	2.71984	2,968.870	8.52	0.56	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,748.34000		1.74834	0.00000	1,921.35000	1.92135	1,748.340	8.75	(0.37)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	4,731.63000		4.73163	0.00000	4,415.41000	4.41541	4,731.630	9.03	0.71	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	1,031.89000		1.03189	0.00000	1,145.24000	1.14524	1,031.890	9.26	(0.24)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	216.43000		0.21643	0.00000	245.96000	0.24596	216.430	10.10	(0.06)	0.00		0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.41520		92.99636	0.00000	10.50294	92.52918		8.30	0.00	0.00		0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.54489		94.70909	0.00000	10.63881	94.22224		8.08	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		10.61321		86.44188	0.00000	10.67565	86.07433		9.42	0.00	0.00		0	140,391.00
R2037	On 07/08/2025	Bond Future	10.34	Call	522.14000		0.52214	0.00000	430.83000	0.43083	522.140	9.20	0.29	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	876.81000		0.87681	0.00000	742.72000	0.74272	876.810	9.42	0.42	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,012.00000		1.01200	0.00000	863.74000	0.86374	1,012.000	9.49	0.46	0.00		0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,283.40000		1.28340	0.00000	1,109.47000	1.10947	1,283.400	9.63	0.53	0.00		0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,681.23000		2.68123	0.00000	2,415.49000	2.41549	2,681.230	10.16	0.77	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	359.16000		0.35916	0.00000	446.73000	0.44673	359.160	10.27	(0.20)	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	122.57000		0.12257	0.00000	159.62000	0.15962	122.570	10.79	(0.08)	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	4,860.98000		4.86098	0.00000	4,527.65000	4.52765	4,860.980	10.84	0.93	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	111.24	000	0.11124	0.00000	145.46	000	0.14546	111.240	10.84	(0.07)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	31.53	000	0.03153	0.00000	43.31	000	0.04331	31.530	11.36	(0.02)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	30.44	000	0.03044	0.00000	41.86	000	0.04186	30.440	11.37	(0.02)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	8.93	000	0.00893	0.00000	12.83	000	0.01283	8.930	11.85	(0.01)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.71	733	88.07488	0.00000	10.78	370	87.69165		9.27	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,384.24	000	1.38424	0.00000	1,242.28	000	1.24228	1,384.240	8.95	0.41	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,969.80	000	2.96980	0.00000	2,741.48	000	2.74148	2,969.800	9.60	0.63	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	235.97	000	0.23597	0.00000	272.92	000	0.27292	235.970	11.15	(0.08)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.82	942	85.48099	0.00000	10.90	083	85.07715		9.65	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,115.85	000	2.11585	0.00000	1,946.31	000	1.94631	2,115.850	9.54	0.45	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,856.88	000	2.85688	0.00000	2,652.36	000	2.65236	2,856.880	9.82	0.54	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,538.26	000	1.53826	0.00000	1,676.84	000	1.67684	1,538.260	10.39	(0.32)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	4,629.84	000	4.62984	0.00000	4,360.19	000	4.36019	4,629.840	10.44	0.69	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	909.10	000	0.90910	0.00000	998.68	000	0.99868	909.100	11.00	(0.21)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	586.21	000	0.58621	0.00000	648.05	000	0.64805	586.210	11.49	(0.14)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	359.05	000	0.35905	0.00000	399.32	000	0.39932	359.050	12.05	(0.09)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.95	637	87.06854	0.00000	11.03	130	86.65384		9.55	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,077.84	000	3.07784	0.00000	2,873.73	000	2.87373	3,077.840	9.50	0.52	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	900.48	000	0.90048	0.00000	977.03	000	0.97703	900.480	11.00	(0.18)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.09	915	84.41203	0.00000	11.17	922	83.97936		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		10.65	260	105.47891	0.00000	10.70	990	105.08262		9.03	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.76	292	101.98670	0.00000	10.82	406	101.57256		9.34	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,205.49	000	3.20549	0.00000	2,973.18	000	2.97318	3,205.490	9.65	0.61	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	230.35	000	0.23035	0.00000	265.75	000	0.26575	230.350	11.47	(0.07)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.87	965	103.91419	0.00000	10.94	565	103.47660		9.26	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.00	691	100.35928	0.00000	11.07	628	99.90955		9.65	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.14	657	102.20593	0.00000	11.22	080	101.73593		9.51	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		10.99	015	86.02951	0.00000	11.07	810	85.46977		10.26	0.00	0.00	0	60,872.00
R2040	On 07/08/2025	Bond Future	10.80	Call	727.58	000	0.72758	0.00000	557.76	000	0.55776	727.580	9.95	0.35	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	993.11	000	0.99311	0.00000	780.29	000	0.78029	993.110	10.10	0.43	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	748.98	000	0.74898	0.00000	966.53	000	0.96653	748.980	10.58	(0.34)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	2,991.21	000	2.99121	0.00000	2,576.60	000	2.57660	2,991.210	10.91	0.78	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	63.63	000	0.06363	0.00000	94.72	000	0.09472	63.630	11.88	(0.04)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.09	789	87.65474	0.00000	11.19	047	87.07578		10.11	0.00	0.00	0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.21	325	84.80235	0.00000	11.31	155	84.19919		10.58	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,133.69	000	5.13369	0.00000	4,724.09	000	4.72409	5,133.690	11.34	0.70	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	339.65	000	0.33965	0.00000	393.45	000	0.39345	339.650	13.22	(0.08)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.34	184	86.37713	0.00000	11.44	452	85.75936		10.50	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,676.54	000	1.67654	0.00000	1,485.39	000	1.48539	1,676.540	10.00	0.33	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,740.50	000	2.74050	0.00000	2,473.20	000	2.47320	2,740.500	10.37	0.46	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,504.36	000	2.50436	0.00000	2,749.37	000	2.74937	2,504.360	11.02	(0.38)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,932.28	000	1.93228	0.00000	2,132.62	000	2.13262	1,932.280	11.38	(0.31)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,646.87	000	1.64687	0.00000	1,823.08	000	1.82308	1,646.870	11.60	(0.27)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,269.35	000	1.26935	0.00000	1,410.94	000	1.41094	1,269.350	11.96	(0.22)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.48	514	83.45695	0.00000	11.59	375	82.81765		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	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.26515	80.90150	0.00000	11.34796	80.36606			11.15	0.00	0.00	0.00	0	46,805.00
R2044	On 07/08/2025	Bond Future	10.63	Call	112.61000	0.11261	0.00000	78.35000	0.07835	112.610	10.21	0.08	0.00	0.00	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,429.50000	1.42950	0.00000	1,173.65000	1.17365	1,429.500	11.24	0.54	0.00	0.00	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	267.17000	0.26717	0.00000	362.06000	0.36206	267.170	12.22	(0.14)	0.00	0.00	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	88.77000	0.08877	0.00000	127.56000	0.12756	88.770	12.83	(0.05)	0.00	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.37293	82.42985	0.00000	11.45999	81.87611			11.00	0.00	0.00	0.00	0	72,330.00
R2044	On 06/11/2025	Bond Future	11.25	Call	1,868.59000	1.86859	0.00000	1,637.91000	1.63791	1,868.590	11.00	0.46	0.00	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,367.06000	1.36706	0.00000	1,570.27000	1.57027	1,367.060	11.80	(0.33)	0.00	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	964.29000	0.96429	0.00000	1,119.25000	1.11925	964.290	12.21	(0.25)	0.00	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	726.34000	0.72634	0.00000	849.40000	0.84940	726.340	12.54	(0.20)	0.00	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	676.43000	0.67643	0.00000	792.42000	0.79242	676.430	12.62	(0.19)	0.00	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.48787	79.60392	0.00000	11.58016	79.02730			11.54	0.00	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.61470	81.08203	0.00000	11.71097	80.49156			11.46	0.00	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.75515	78.18952	0.00000	11.85684	77.57861			11.95	0.00	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	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.24518	83.60522	0.00000	11.33291	83.01801			11.08	0.00	0.00	0.00	0	208,539.00
R2048	On 06/11/2025	Bond Future	0.00		11.35197	80.74419	0.00000	11.44408	80.13783			11.53	0.00	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.46570	82.27040	0.00000	11.56316	81.64026			11.46	0.00	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.58152	79.35788	0.00000	11.68303	78.71294			12.01	0.00	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.70855	80.81886	0.00000	11.81547	80.15263			11.88	0.00	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	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.14390	108.32665	0.00000	11.22653	107.60077			11.13	0.00	0.00	0.00	0	22,800.00
R2053	On 06/11/2025	Bond Future	0.00		11.24658	104.50988	0.00000	11.33346	103.75976			11.59	0.00	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.35382	106.48501	0.00000	11.44581	105.70480			11.53	0.00	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.46865	102.60079	0.00000	11.56464	101.80180			12.08	0.00	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.59275	104.48826	0.00000	11.69397	103.66242			11.95	0.00	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	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.35513	76.17855	0.00000	10.42240	75.82931			9.21	0.00	0.00	0.00	0	11,125.00
R209	On 06/11/2025	Bond Future	0.00		10.45110	74.46540	0.00000	10.52237	74.10210			9.44	0.00	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.55292	75.87290	0.00000	10.62921	75.49132			9.36	0.00	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.66430	74.13106	0.00000	10.74418	73.73941			9.64	0.00	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.78745	75.49614	0.00000	10.87237	75.08850			9.47	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		249.26918	249.26918	0.00000	249.19239	249.19239			0.00	0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.61485	250.61485	0.00000	250.51180	250.51180			0.00	0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		255.41169	255.41169	0.00000	255.26850	255.26850			0.00	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.74034	256.74034	0.00000	256.58420	256.58420			0.00	0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.53356	261.53356	0.00000	261.34419	261.34419			0.00	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	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		8.96312	94.69050	0.00000	9.01016	94.49910			5.57	0.00	0.00	0.00	0	21,576.00
R213	On 06/11/2025	Bond Future	0.00		9.04068	92.92703	0.00000	9.09282	92.72274			5.52	0.00	0.00	0.00	0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		9.12865	94.68368	0.00000	9.18776	94.46138			5.25	0.00	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.22552	92.89080	0.00000	9.28936	92.66063			5.14	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
R213	On 06/08/2026	Bond Future	0.00		9.34313	94.60250	0.00000	9.41443	94.35710		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		10.91616	70.19779	0.00000	10.99863	69.74209		10.72	0.00	280,791.16	4	6,536.00
R214	On 06/11/2025	Bond Future	0.00		11.01557	68.22537	0.00000	11.10210	67.75427		11.08	0.00	0.00	0	31,324.00
R214	On 05/02/2026	Bond Future	0.00		11.12154	69.51495	0.00000	11.21306	69.02458		11.02	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.22993	67.50770	0.00000	11.32512	67.00555		11.49	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.34917	68.75095	0.00000	11.44934	68.23155		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 :											1,055,123,306.59		5,545 1,540,932.00		
Grand Total:											1,055,123,306.59		5,545 1,540,932.00		