

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/06/2025

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		1,153.06100		1,153.06100	0.00000	1,148.71900	1,148.71900		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,174.84500		1,174.84500	0.00000	1,170.42200	1,170.42200		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,197.06600		1,197.06600	0.00000	1,192.55600	1,192.55600		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,219.35100		1,219.35100	0.00000	1,214.75500	1,214.75500		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,241.64000		1,241.64000	0.00000	1,236.95600	1,236.95600		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,393.55500		1,393.55500	0.00000	1,382.73700	1,382.73700		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,419.88300		1,419.88300	0.00000	1,408.86000	1,408.86000		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,446.73800		1,446.73800	0.00000	1,435.50400	1,435.50400		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,473.67100		1,473.67100	0.00000	1,462.22500	1,462.22500		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,500.60900		1,500.60900	0.00000	1,488.94900	1,488.94900		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,185.49500		1,185.49500	0.00000	1,177.71600	1,177.71600		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,207.89200		1,207.89200	0.00000	1,199.96600	1,199.96600		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,230.73800		1,230.73800	0.00000	1,222.66000	1,222.66000		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,253.65000		1,253.65000	0.00000	1,245.41900	1,245.41900		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,276.56600		1,276.56600	0.00000	1,268.18000	1,268.18000		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		10.63703		86.29940	0.00000	10.76631	85.68897		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.76532		84.15588	0.00000	10.90057	83.53380		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.90634		85.76666	0.00000	11.04812	85.13250		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.05765		83.58495	0.00000	11.20635	82.93862		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.22698		85.14309	0.00000	11.38324	84.48441		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		11.36222		81.29004	0.00000	11.49082	80.50203		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.47751		78.58051	0.00000	11.61093	77.77734		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.59734		80.08413	0.00000	11.73574	79.26553		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.72841		77.32589	0.00000	11.87221	76.49163		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.86808		78.76532	0.00000	12.01752	77.91517		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		1,166.84000		1,166.84000	0.00000	1,159.42500	1,159.42500		0.00		0.00	0	604.00
GOVI	On 06/11/2025	GOVI	0.00		1,188.88500		1,188.88500	0.00000	1,181.33000	1,181.33000		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,211.37100		1,211.37100	0.00000	1,203.67100	1,203.67100		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,233.92200		1,233.92200	0.00000	1,226.07600	1,226.07600		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,256.47700		1,256.47700	0.00000	1,248.48400	1,248.48400		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		138.67207		138.67207	0.00000	138.66496	138.66496		0.00		0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.88816		139.88816	0.00000	139.88089	139.88089		0.00		0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.56625		142.56625	0.00000	142.55856	142.55856		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.79046		143.79046	0.00000	143.78225	143.78225		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.47649		146.47649	0.00000	146.46768	146.46768		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	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.44325	130.44325	0.00000	130.21072	130.21072			0.00	0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.40096	131.40096	0.00000	131.16393	131.16393			0.00	0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.91654	133.91654	0.00000	133.67477	133.67477			0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.87592	134.87592	0.00000	134.62908	134.62908			0.00	0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.39551	137.39551	0.00000	137.14366	137.14366			0.00	0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		139.31316	139.31316	0.00000	139.37654	139.37654			0.00	0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.97913	141.97913	0.00000	142.04365	142.04365			0.00	0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.53222	142.53222	0.00000	142.59781	142.59781			0.00	0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.21586	145.21586	0.00000	145.28214	145.28214			0.00	0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.72727	145.72727	0.00000	145.79461	145.79461			0.00	0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.63302	119.63302	0.00000	119.62492	119.62492			0.00	0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.66329	119.66329	0.00000	119.65521	119.65521			0.00	0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		121.95408	121.95408	0.00000	121.94560	121.94560			0.00	0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.95496	121.95496	0.00000	121.94606	121.94606			0.00	0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.23188	124.23188	0.00000	124.22225	124.22225			0.00	0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		118.18952	118.18952	0.00000	118.27892	118.27892			0.00	0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.45118	120.45118	0.00000	120.54244	120.54244			0.00	0.00	120,451,180.00	0.00	1,000	5,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.34501	120.34501	0.00000	120.43772	120.43772			0.00	0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.61079	122.61079	0.00000	122.70490	122.70490			0.00	0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.44719	122.44719	0.00000	122.54295	122.54295			0.00	0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		381.15900	381.15900	0.00000	381.05100	381.05100			0.00	0.00	0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		388.45300	388.45300	0.00000	388.34400	388.34400			0.00	0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.89200	395.89200	0.00000	395.77900	395.77900			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.35200	403.35200	0.00000	403.23600	403.23600			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.81300	410.81300	0.00000	410.69400	410.69400			0.00	0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00		8.29500	91.70500	0.00000	8.29500	8.29500			0.00	0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00		8.34000		91.66000	0.00000	8.34000	91.66000			0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000		91.60000	0.00000	8.40000	91.60000			0.00	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		7.75067		104.95164	0.00000	7.83358	104.84401			0.87	0.00	209,903,280.00	2,000	173,920.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,884.48000		1.88448	0.00000	1,776.92000	1.77692	1,884.480		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		7.76978		106.93441	0.00000	7.87260	106.82473			0.87	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		7.80587		103.65032	0.00000	7.94031	103.53840			0.81	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.93493		105.57691	0.00000	8.12744	105.46262			0.64	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.26962		102.21622	0.00000	8.59764	102.09949			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		269.06132		269.06132	0.00000	268.75640	268.75640			0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		274.21023		274.21023	0.00000	273.89937	273.89937			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.12443		274.12443	0.00000	273.80722	273.80722			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.28616		279.28616	0.00000	278.96218	278.96218			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.07591		279.07591	0.00000	278.74555	278.74555			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		8.51789		98.36436	0.00000	8.60148	98.06316			4.46	0.00	0.00	0	127,058.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,061.21000		1.06121	0.00000	873.95000	0.87395	1,061.210		4.66	0.68	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,553.30000		2.55330	0.00000	2,281.76000	2.28176	2,553.300		5.14	0.93	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	5.35000		0.00535	0.00000	9.16000	0.00916	5.350		5.69	(0.01)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,780.38000		6.78038	0.00000	6,479.45000	6.47945	6,780.380		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		8.57358		100.22265	0.00000	8.66300	99.91572			4.24	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,321.90000		1.32190	0.00000	1,154.58000	1.15458	1,321.900		4.34	0.58	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,534.31000		2.53431	0.00000	2,300.49000	2.30049	2,534.310		4.62	0.79	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	65.03000		0.06503	0.00000	83.09000	0.08309	65.030		5.16	(0.05)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.63797		98.10929	0.00000	8.73411	97.79642			4.21	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.73030		99.93254	0.00000	8.83413	99.61357			3.96	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.84978		97.76503	0.00000	8.96269	97.43982			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		9.21503		98.29074	0.00000	9.30827	97.85024			6.24	0.00	7,863,259.20	80	134,094.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,443.52000		1.44352	0.00000	1,183.99000	1.18399	1,443.520		6.97	0.65	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,321.58000		3.32158	0.00000	2,944.01000	2.94401	3,321.580		7.82	0.89	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	17.28000		0.01728	0.00000	27.55000	0.02755	17.280		8.86	(0.02)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.29508		95.98665	0.00000	9.39318	95.53784			6.29	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,781.30000		1.78130	0.00000	1,547.04000	1.54704	1,781.300		6.58	0.56	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,323.45000		3.32345	0.00000	2,996.43000	2.99643	3,323.450		7.00	0.76	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	107.49000		0.10749	0.00000	136.61000	0.13661	107.490		7.85	(0.05)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.38290		97.80119	0.00000	9.48632	97.34374			6.06	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.48442		95.45879	0.00000	9.59367	94.99255			6.05	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.60326		97.21710	0.00000	9.71894	96.74192			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		9.43272		106.67683	0.00000	9.52077	106.19723			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		9.51805		103.64858	0.00000	9.61044	103.15990		7.00	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.61073		105.60787	0.00000	9.70782	105.10980		6.80	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.71639		102.52670	0.00000	9.81860	102.01903		6.89	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.83777		104.41456	0.00000	9.94556	103.89720		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		9.98668		97.22592	0.00000	10.11030	96.51371		7.98	0.00	777,807.36	8	94,234.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,380.83000		1.38083	0.00000	1,014.11000	1.01411	1,380.830	8.12	0.58	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.40	Put	339.85000		0.33985	0.00000	522.24000	0.52224	339.850	8.68	(0.20)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	3,547.41000		3.54741	0.00000	2,953.70000	2.95370	3,547.410	8.98	0.87	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	67.78000		0.06778	0.00000	117.80000	0.11780	67.780	9.51	(0.05)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	16.50000		0.01650	0.00000	31.34000	0.03134	16.500	10.13	(0.01)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	14.27000		0.01427	0.00000	27.34000	0.02734	14.270	10.19	(0.01)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.08270		94.55885	0.00000	10.21157	93.83317		8.20	0.00	0.00	0	11,545.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,082.23000		1.08223	0.00000	849.47000	0.84947	1,082.230	7.95	0.36	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,417.36000		1.41736	0.00000	1,136.32000	1.13632	1,417.360	8.10	0.43	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,894.22000		1.89422	0.00000	1,553.99000	1.55399	1,894.220	8.29	0.51	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,731.76000		1.73176	0.00000	2,093.26000	2.09326	1,731.760	8.37	(0.46)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,016.45000		3.01645	0.00000	2,568.62000	2.56862	3,016.450	8.67	0.65	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,129.44000		3.12944	0.00000	2,672.66000	2.67266	3,129.440	8.70	0.67	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	1,037.84000		1.03784	0.00000	1,289.39000	1.28939	1,037.840	8.77	(0.31)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,678.10000		3.67810	0.00000	3,181.97000	3.18197	3,678.100	8.86	0.72	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	787.67000		0.78767	0.00000	991.60000	0.99160	787.670	8.98	(0.25)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,211.32000		5.21132	0.00000	4,632.85000	4.63285	5,211.320	9.29	0.82	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,255.85000		5.25585	0.00000	4,675.48000	4.67548	5,255.850	9.30	0.83	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	234.22000		0.23422	0.00000	309.45000	0.30945	234.220	9.86	(0.09)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	226.56000		0.22656	0.00000	299.66000	0.29966	226.560	9.88	(0.08)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	156.91000		0.15691	0.00000	210.05000	0.21005	156.910	10.13	(0.06)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	98.17000		0.09817	0.00000	133.25000	0.13325	98.170	10.45	(0.04)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	91.81000		0.09181	0.00000	124.85000	0.12485	91.810	10.50	(0.04)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.18720		96.34655	0.00000	10.32178	95.60702		8.09	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,449.67000		2.44967	0.00000	2,097.71000	2.09771	2,449.670	8.25	0.51	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,308.46000		3.30846	0.00000	2,888.10000	2.88810	3,308.460	8.52	0.60	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,508.26000		1.50826	0.00000	1,774.56000	1.77456	1,508.260	8.75	(0.33)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,162.61000		5.16261	0.00000	4,635.16000	4.63516	5,162.610	9.03	0.74	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	872.52000		0.87252	0.00000	1,045.34000	1.04534	872.520	9.26	(0.21)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	172.86000		0.17286	0.00000	217.47000	0.21747	172.860	10.10	(0.05)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.29658		93.63302	0.00000	10.43711	92.87940		8.30	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.42071		95.35813	0.00000	10.56775	94.59028		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		10.49341		87.15321	0.00000	10.62215	86.38912		9.42	0.00	174,306.42	2	140,390.00
R2037	On 07/08/2025	Bond Future	10.34	Call	714.72000		0.71472	0.00000	475.88000	0.47588	714.720	9.20	0.38	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,156.64000		1.15664	0.00000	818.60000	0.81860	1,156.640	9.42	0.51	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,320.23000		1.32023	0.00000	950.72000	0.95072	1,320.230	9.49	0.55	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,642.56000		1.64256	0.00000	1,217.58000	1.21758	1,642.560	9.63	0.62	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,216.31000		3.21631	0.00000	2,609.87000	2.60987	3,216.310	10.16	0.84	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	208.99000		0.20899	0.00000	341.25000	0.34125	208.990	10.27	(0.13)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	61.69000		0.06169	0.00000	111.14000	0.11114	61.690	10.79	(0.05)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,516.35000		5.51635	0.00000	4,797.39000	4.79739	5,516.350	10.84	0.96	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	55.28	000	0.05528	0.00000	100.41	000	0.10041	55.280	10.84	(0.04)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	13.35	000	0.01335	0.00000	26.75	000	0.02675	13.350	11.36	(0.01)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	12.83	000	0.01283	0.00000	25.78	000	0.02578	12.830	11.37	(0.01)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	3.25	000	0.00325	0.00000	7.09	000	0.00709	3.250	11.85	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.59	291	88.79972	0.00000	10.72	661	88.02115		9.27	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,673.06	000	1.67306	0.00000	1,341.99	000	1.34199	1,673.060	8.95	0.47	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,420.79	000	3.42079	0.00000	2,914.49	000	2.91449	3,420.790	9.60	0.69	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	170.89	000	0.17089	0.00000	230.40	000	0.23040	170.890	11.15	(0.06)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.69	998	86.21977	0.00000	10.83	905	85.42638		9.65	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,444.00	000	2.44400	0.00000	2,074.50	000	2.07450	2,444.000	9.54	0.50	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,248.62	000	3.24862	0.00000	2,810.20	000	2.81020	3,248.620	9.82	0.58	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,293.82	000	1.29382	0.00000	1,539.30	000	1.53930	1,293.820	10.39	(0.28)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,132.00	000	5.13200	0.00000	4,575.85	000	4.57585	5,132.000	10.44	0.73	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	749.07	000	0.74907	0.00000	906.45	000	0.90645	749.070	11.00	(0.18)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	475.62	000	0.47562	0.00000	582.50	000	0.58250	475.620	11.49	(0.12)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	286.82	000	0.28682	0.00000	355.27	000	0.35527	286.820	12.05	(0.08)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.82	158	87.82159	0.00000	10.96	635	87.01314		9.55	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,461.52	000	3.46152	0.00000	3,034.85	000	3.03485	3,461.520	9.50	0.55	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	761.72	000	0.76172	0.00000	899.36	000	0.89936	761.720	11.00	(0.15)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.95	850	85.17950	0.00000	11.10	951	84.35588		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		10.52	778	106.35001	0.00000	10.66	159	105.41659		9.03	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.63	310	102.87430	0.00000	10.77	227	101.92321		9.34	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,736.40	000	3.73640	0.00000	3,141.68	000	3.14168	3,736.400	9.65	0.66	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	163.45	000	0.16345	0.00000	224.30	000	0.22430	163.450	11.47	(0.05)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.74	451	104.81887	0.00000	10.88	936	103.84963		9.26	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.86	607	101.28145	0.00000	11.01	697	100.29388		9.65	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.99	965	103.14575	0.00000	11.15	701	102.13963		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		10.89	075	86.66871	0.00000	11.01	943	85.84256		10.26	0.00	425,456,697.39	4,909	63,439.00
R2040	On 07/08/2025	Bond Future	10.80	Call	926.37	000	0.92637	0.00000	627.96	000	0.62796	926.370	9.95	0.43	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	1,242.61	000	1.24261	0.00000	875.24	000	0.87524	1,242.610	10.10	0.51	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	509.93	000	0.50993	0.00000	774.77	000	0.77477	509.930	10.58	(0.26)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,473.18	000	3.47318	0.00000	2,813.55	000	2.81355	3,473.180	10.91	0.84	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	31.88	000	0.03188	0.00000	60.95	000	0.06095	31.880	11.88	(0.02)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		10.99	485	88.30603	0.00000	11.12	825	87.46424		10.11	0.00	0.00	0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.10	624	85.46625	0.00000	11.24	474	84.60844		10.58	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,587.47	000	5.58747	0.00000	4,980.93	000	4.98093	5,587.470	11.34	0.73	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	279.31	000	0.27931	0.00000	346.69	000	0.34669	279.310	13.22	(0.07)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.23	063	87.05385	0.00000	11.37	452	86.17978		10.50	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,891.54	000	1.89154	0.00000	1,598.60	000	1.59860	1,891.540	10.00	0.36	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,038.46	000	3.03846	0.00000	2,636.01	000	2.63601	3,038.460	10.37	0.49	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,236.23	000	2.23623	0.00000	2,564.15	000	2.56415	2,236.230	11.02	(0.35)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,712.36	000	1.71236	0.00000	1,978.63	000	1.97863	1,712.360	11.38	(0.28)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,453.01	000	1.45301	0.00000	1,686.25	000	1.68625	1,453.010	11.60	(0.25)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,112.40	000	1.11240	0.00000	1,299.28	000	1.29928	1,112.400	11.96	(0.20)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.36	931	84.14680	0.00000	11.51	910	83.25628		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		11.17090	81.51788	0.00000	11.29951	80.67864			11.15	0.00	0.00	0.00	0	46,805.00
R2044	On 07/08/2025	Bond Future	10.63	Call	149.92000	0.14992	0.00000	82.58000	0.08258	149.920	10.21	0.11	0.00	0.00	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,727.95000	1.72795	0.00000	1,271.53000	1.27153	1,727.950	11.24	0.61	0.00	0.00	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	162.83000	0.16283	0.00000	273.71000	0.27371	162.830	12.22	(0.10)	0.00	0.00	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	47.49000	0.04749	0.00000	87.76000	0.08776	47.490	12.83	(0.03)	0.00	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.27534	83.05792	0.00000	11.40852	82.20274			11.00	0.00	0.00	0.00	0	72,330.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,137.26000	2.13726	0.00000	1,742.65000	1.74265	2,137.260	11.00	0.50	0.00	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,140.06000	1.14006	0.00000	1,420.09000	1.42009	1,140.060	11.80	(0.29)	0.00	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	790.19000	0.79019	0.00000	1,000.63000	1.00063	790.190	12.21	(0.22)	0.00	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	587.20000	0.58720	0.00000	752.62000	0.75262	587.200	12.54	(0.17)	0.00	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	545.05000	0.54505	0.00000	700.59000	0.70059	545.050	12.62	(0.16)	0.00	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.38664	80.24415	0.00000	11.52475	79.37269			11.54	0.00	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.50962	81.73466	0.00000	11.65293	80.84670			11.46	0.00	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.64585	78.85474	0.00000	11.79485	77.95011			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		11.14616	84.27691	0.00000	11.27457	83.40768			11.08	0.00	1,179,876.74		14	208,232.00
R2048	On 06/11/2025	Bond Future	0.00		11.24941	81.42872	0.00000	11.38240	80.54300			11.53	0.00	0.00		0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.35933	82.96807	0.00000	11.49725	82.06547			11.46	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.47123	80.06900	0.00000	11.61418	79.14938			12.01	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.59400	81.54360	0.00000	11.74242	80.60675			11.88	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		11.04491	109.20827	0.00000	11.17332	108.06716			11.13	0.00	0.00		0	22,800.00
R2053	On 06/11/2025	Bond Future	0.00		11.14400	105.40824	0.00000	11.27707	104.24552			11.59	0.00	0.00		0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.24744	107.40068	0.00000	11.38541	106.21588			11.53	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.35822	103.53407	0.00000	11.50141	102.32684			12.08	0.00	0.00		0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.47799	105.43947	0.00000	11.62673	104.20967			11.95	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		10.24097	76.77625	0.00000	10.36936	76.10449			9.21	0.00	0.00		0	11,125.00
R209	On 06/11/2025	Bond Future	0.00		10.33265	75.07444	0.00000	10.46585	74.39002			9.44	0.00	0.00		0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.42990	76.49371	0.00000	10.56822	75.79617			9.36	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.53641	74.76381	0.00000	10.68015	74.05313			9.64	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.65434	76.14109	0.00000	10.80389	75.41699			9.47	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		249.39281	249.39281	0.00000	249.28235	249.28235			0.00	0.00	0.00		0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.74098	250.74098	0.00000	250.62837	250.62837			0.00	0.00	0.00		0	300.00
R210	On 05/02/2026	Bond Future	0.00		255.54111	255.54111	0.00000	255.42593	255.42593			0.00	0.00	0.00		0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.87383	256.87383	0.00000	256.75570	256.75570			0.00	0.00	0.00		0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.67117	261.67117	0.00000	261.55002	261.55002			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		8.88437	95.01202	0.00000	8.97774	94.63096			5.57	0.00	3,705,468.78		39	21,615.00
R213	On 06/11/2025	Bond Future	0.00		8.95735	93.25467	0.00000	9.05614	92.86640			5.52	0.00	0.00		0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		9.04013	95.01781	0.00000	9.14502	94.62205			5.25	0.00	0.00		0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.13134	93.23164	0.00000	9.24285	92.82825			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		9.24249	94.95026	0.00000	9.36152	94.53913		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		10.82247	70.72105	0.00000	10.95069	70.00643		10.72	0.00	5,657,684.00	80	6,616.00
R214	On 06/11/2025	Bond Future	0.00		10.91871	68.75853	0.00000	11.05128	68.03036		11.08	0.00	0.00	0	31,324.00
R214	On 05/02/2026	Bond Future	0.00		11.02125	70.05844	0.00000	11.15847	69.31644		11.02	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.12614	68.06161	0.00000	11.26811	67.30562		11.49	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.24157	69.31559	0.00000	11.38868	68.54537		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 :												775,169,559.89		8,132	1,541,386.00
Grand Total:												775,169,559.89		8,132	1,541,386.00