

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/06/2025

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		1,152.97600		1,152.97600	0.00000	1,154.18000	1,154.18000		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,174.75900		1,174.75900	0.00000	1,175.98600	1,175.98600		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,196.98200		1,196.98200	0.00000	1,198.22900	1,198.22900		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,219.27200		1,219.27200	0.00000	1,220.54000	1,220.54000		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,241.56600		1,241.56600	0.00000	1,242.85400	1,242.85400		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,393.31000		1,393.31000	0.00000	1,395.60400	1,395.60400		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,419.63400		1,419.63400	0.00000	1,421.97100	1,421.97100		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,446.48900		1,446.48900	0.00000	1,448.86800	1,448.86800		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,473.42500		1,473.42500	0.00000	1,475.84500	1,475.84500		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,500.36700		1,500.36700	0.00000	1,502.82600	1,502.82600		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,185.00500		1,185.00500	0.00000	1,186.45700	1,186.45700		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,207.39300		1,207.39300	0.00000	1,208.87300	1,208.87300		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,230.23300		1,230.23300	0.00000	1,231.73900	1,231.73900		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,253.14200		1,253.14200	0.00000	1,254.67300	1,254.67300		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,276.05600		1,276.05600	0.00000	1,277.61100	1,277.61100		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		10.60095		86.47079	0.00000	10.57677	86.58591		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.72754		84.33073	0.00000	10.70226	84.44798		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.86664		85.94535	0.00000	10.84017	86.06477		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.01581		83.76798	0.00000	10.98812	83.88940		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.18276		85.33071	0.00000	11.15375	85.45410		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		11.38260		81.16434	0.00000	11.34827	81.37626		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.49864		78.45245	0.00000	11.46304	78.66839		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.61916		79.95418	0.00000	11.58226	80.17414		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.75092		77.19437	0.00000	11.71264	77.41824		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.89127		78.63243	0.00000	11.85155	78.86026		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		1,166.40700		1,166.40700	0.00000	1,167.78200	1,167.78200		0.00		0.00	0	604.00
GOVI	On 06/11/2025	GOVI	0.00		1,188.44400		1,188.44400	0.00000	1,189.84500	1,189.84500		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,210.92500		1,210.92500	0.00000	1,212.35000	1,212.35000		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,233.47500		1,233.47500	0.00000	1,234.92400	1,234.92400		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,256.02900		1,256.02900	0.00000	1,257.50100	1,257.50100		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		138.67600		138.67600	0.00000	138.71792	138.71792		0.00		0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.89239		139.89239	0.00000	139.93506	139.93506		0.00		0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.57143		142.57143	0.00000	142.61468	142.61468		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.79759		143.79759	0.00000	143.84121	143.84121		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.48556		146.48556	0.00000	146.52957	146.52957		0.00		0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
I2031	On 07/08/2025	Bond Future	0.00		107.47335		107.47335	0.00000	107.49344	107.49344		7.23	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.53018		109.53018	0.00000	109.55057	109.55057		7.18	0.00	0.00	0	699.00
I2031	On 05/02/2026	Bond Future	0.00		109.24349		109.24349	0.00000	109.26408	109.26408		7.12	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.30104		111.30104	0.00000	111.32167	111.32167		7.00	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.95712		110.95712	0.00000	110.97767	110.97767		5.92	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000		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	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.70054		130.70054	0.00000	130.46794	130.46794		0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.66323		131.66323	0.00000	131.42624	131.42624		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		134.18475		134.18475	0.00000	133.94291	133.94291		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		135.15089		135.15089	0.00000	134.90408	134.90408		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.67728		137.67728	0.00000	137.42548	137.42548		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		139.13253		139.13253	0.00000	139.12304	139.12304		0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.79525		141.79525	0.00000	141.78560	141.78560		0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.34623		142.34623	0.00000	142.33596	142.33596		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.02781		145.02781	0.00000	145.01707	145.01707		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.53812		145.53812	0.00000	145.52665	145.52665		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.49078		119.49078	0.00000	119.48285	119.48285		0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.51872		119.51872	0.00000	119.51067	119.51067		0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		121.80745		121.80745	0.00000	121.79901	121.79901		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.80738		121.80738	0.00000	121.79839	121.79839		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.08312		124.08312	0.00000	124.07339	124.07339		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		118.31881		118.31881	0.00000	118.31107	118.31107		0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.58316		120.58316	0.00000	120.57523	120.57523		0.00	0.00	0.00	0	5,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.48056		120.48056	0.00000	120.47220	120.47220		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.75028		122.75028	0.00000	122.74149	122.74149		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.59144		122.59144	0.00000	122.58190	122.58190		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		381.13000		381.13000	0.00000	382.06200	382.06200		0.00	0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		388.42400		388.42400	0.00000	389.37400	389.37400		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.86300		395.86300	0.00000	396.83000	396.83000		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.32500		403.32500	0.00000	404.30900	404.30900		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.78800		410.78800	0.00000	411.78900	411.78900		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

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
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
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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		7.77626	104.91841	0.00000	7.75489	104.94616			0.87	0.00	1,072,685,823.84		10,224	160,086.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,851.25000	1.85125	0.00000	1,879.02000	1.87902	1,851.250	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		7.80142	106.90064	0.00000	7.77495	106.92889		0.87	0.00	0.00			0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		7.84642	103.61654	0.00000	7.81204	103.64518		0.81	0.00	0.00			0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.99095	105.54363	0.00000	7.94233	105.57252		0.64	0.00	0.00			0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.36101	102.18367	0.00000	8.27935	102.21275		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		269.13226	269.13226	0.00000	268.82780	268.82780		0.00	0.00	0.00			0	573.00
R202	On 06/11/2025	Bond Future	0.00		274.28276	274.28276	0.00000	273.97248	273.97248		0.00	0.00	0.00			0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.20075	274.20075	0.00000	273.88401	273.88401		0.00	0.00	0.00			0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.36670	279.36670	0.00000	279.04333	279.04333		0.00	0.00	0.00			0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.16279	279.16279	0.00000	278.83219	278.83219		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		8.51479	98.37556	0.00000	8.48976	98.46598		4.46	0.00	408,947,202.92			4,157	126,864.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,055.80000	1.05580	0.00000	1,148.35000	1.14835	1,055.800	4.66	0.69	0.00			0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,558.22000	2.55822	0.00000	2,654.98000	2.65498	2,558.220	5.14	0.93	0.00			0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	4.33000	0.00433	0.00000	5.66000	0.00566	4.330	5.69	(0.01)	0.00			0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,791.49000	6.79149	0.00000	6,881.92000	6.88192	6,791.490	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		8.57024	100.23414	0.00000	8.54348	100.32624		4.24	0.00	0.00			0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,320.91000	1.32091	0.00000	1,409.43000	1.40943	1,320.910	4.34	0.58	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,537.36000	2.53736	0.00000	2,637.69000	2.63769	2,537.360	4.62	0.79	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	62.13000	0.06213	0.00000	68.54000	0.06854	62.130	5.16	(0.05)	0.00			0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.63419	98.12162	0.00000	8.60548	98.21530		4.21	0.00	0.00			0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.72587	99.94618	0.00000	8.69497	100.04137		3.96	0.00	0.00			0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.84451	97.78024	0.00000	8.81107	97.87683		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		9.21660	98.28330	0.00000	9.19189	98.40046		6.24	0.00	3,636,482.10			37	134,111.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,418.41000	1.41841	0.00000	1,835.70000	1.83570	1,418.410	6.97	0.65	0.00			0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,303.54000	3.30354	0.00000	3,626.52000	3.62652	3,303.540	7.82	0.89	0.00			0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	14.77000	0.01477	0.00000	88.62000	0.08862	14.770	8.86	(0.01)	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.29670	95.97922	0.00000	9.27071	96.09856		6.29	0.00	0.00			0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,765.87000	1.76587	0.00000	2,053.64000	2.05364	1,765.870	6.58	0.56	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,308.34000	3.30834	0.00000	3,587.54000	3.58754	3,308.340	7.00	0.76	0.00			0	300.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2032	On 06/11/2025	Bond Future	10.89	Put	104.16	000	0.10416	0.00000	180.26000	0.18026	104.160	7.85	(0.05)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.38447		97.79423	0.00000	9.35712	97.91566		6.06	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.48584		95.45272	0.00000	9.45703	95.57614		6.05	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.60445		97.21219	0.00000	9.57404	97.33760		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		9.42382		106.72547	0.00000	9.39920	106.86018		6.84	0.00	10,672,547.00	100	7,157.00
R2033	On 06/11/2025	Bond Future	0.00		9.50870		103.69821	0.00000	9.48287	103.83546		7.00	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.60078		105.65909	0.00000	9.57368	105.79876		6.80	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.70569		102.58003	0.00000	9.67724	102.72202		6.89	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.82622		104.47020	0.00000	9.79631	104.61446		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		9.98766		97.22025	0.00000	9.96320	97.36202		7.98	0.00	11,083,108.50	114	94,120.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,352.93000		1.35293	0.00000	2,066.07000	2.06607	1,352.930	8.12	0.58	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.40	Put	322.06000		0.32206	0.00000	824.25000	0.82425	322.060	8.68	(0.20)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	3,528.13000		3.52813	0.00000	4,096.90000	4.09690	3,528.130	8.98	0.88	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	60.67000		0.06067	0.00000	348.29000	0.34829	60.670	9.51	(0.05)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	13.98000		0.01398	0.00000	170.46000	0.17046	13.980	10.13	(0.01)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	12.02000		0.01202	0.00000	158.70000	0.15870	12.020	10.19	(0.01)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.08370		94.55319	0.00000	10.05821	94.69762		8.20	0.00	0.00	0	11,545.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,067.53000		1.06753	0.00000	1,855.96000	1.85596	1,067.530	7.95	0.36	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,401.37000		1.40137	0.00000	2,237.70000	2.23770	1,401.370	8.10	0.43	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,877.21000		1.87721	0.00000	2,749.06000	2.74906	1,877.210	8.29	0.51	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,720.16000		1.72016	0.00000	2,455.35000	2.45535	1,720.160	8.37	(0.46)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,999.09000		2.99909	0.00000	3,875.03000	3.87503	2,999.090	8.67	0.65	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,112.14000		3.11214	0.00000	3,984.94000	3.98494	3,112.140	8.70	0.67	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	1,026.36000		1.02636	0.00000	1,746.74000	1.74674	1,026.360	8.77	(0.31)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,661.24000		3.66124	0.00000	4,512.22000	4.51222	3,661.240	8.86	0.72	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	776.92000		0.77692	0.00000	1,462.25000	1.46225	776.920	8.98	(0.25)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,196.38000		5.19638	0.00000	5,954.20000	5.95420	5,196.380	9.29	0.82	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,240.98000		5.24098	0.00000	5,995.75000	5.99575	5,240.980	9.30	0.83	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	228.05000		0.22805	0.00000	687.11000	0.68711	228.050	9.86	(0.09)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	220.51000		0.22051	0.00000	673.35000	0.67335	220.510	9.88	(0.08)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	152.07000		0.15207	0.00000	539.90000	0.53990	152.070	10.13	(0.06)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	94.61000		0.09461	0.00000	377.72000	0.37772	94.610	10.45	(0.04)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	88.41000		0.08841	0.00000	356.85000	0.35685	88.410	10.50	(0.04)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.18814		96.34136	0.00000	10.16155	96.48839		8.09	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,435.98000		2.43598	0.00000	3,551.64000	3.55164	2,435.980	8.25	0.51	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,294.27000		3.29427	0.00000	4,426.74000	4.42674	3,294.270	8.52	0.60	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,499.30000		1.49930	0.00000	2,473.46000	2.47346	1,499.300	8.75	(0.33)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,148.90000		5.14890	0.00000	6,231.41000	6.23141	5,148.900	9.03	0.74	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	864.61000		0.86461	0.00000	1,750.42000	1.75042	864.610	9.26	(0.21)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	169.53000		0.16953	0.00000	652.43000	0.65243	169.530	10.10	(0.05)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.29737		93.62876	0.00000	10.26967	93.77826		8.30	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.42130		95.35503	0.00000	10.39239	95.50700		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		10.49876		87.12127	0.00000	10.46942	87.29663		9.42	0.00	0.00	0	141,409.00
R2037	On 07/08/2025	Bond Future	10.34	Call	678.59000		0.67859	0.00000	1,273.89000	1.27389	678.590	9.20	0.37	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,114.23000		1.11423	0.00000	1,758.59000	1.75859	1,114.230	9.42	0.51	0.00	0	300.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2037	On 07/08/2025	Bond Future	10.55	Call	1,276.49	0000	1.27649	0.00000	1,927.04	0000	1.92704	1,276.490	9.49	0.55	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,597.22	0000	1.59722	0.00000	2,248.55	0000	2.24855	1,597.220	9.63	0.62	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,172.34	0000	3.17234	0.00000	3,730.40	0000	3.73040	3,172.340	10.16	0.84	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	198.02	0000	0.19802	0.00000	553.11	0000	0.55311	198.020	10.27	(0.13)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	56.11	0000	0.05611	0.00000	274.83	0000	0.27483	56.110	10.79	(0.04)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,479.22	0000	5.47922	0.00000	5,863.02	0000	5.86302	5,479.220	10.84	0.96	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	50.09	0000	0.05009	0.00000	258.53	0000	0.25853	50.090	10.84	(0.04)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	11.48	0000	0.01148	0.00000	118.91	0000	0.11891	11.480	11.36	(0.01)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	11.02	0000	0.01102	0.00000	116.41	0000	0.11641	11.020	11.37	(0.01)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	2.64	0000	0.00264	0.00000	56.24	0000	0.05624	2.640	11.85	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.59	88.76	721	0.00000	10.56	88.94	591		9.27	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,643.68	0000	1.64368	0.00000	2,845.63	0000	2.84563	1,643.680	8.95	0.46	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,384.81	0000	3.38481	0.00000	4,605.93	0000	4.60593	3,384.810	9.60	0.69	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	167.39	0000	0.16739	0.00000	789.95	0000	0.78995	167.390	11.15	(0.06)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.70	86.18	723	0.00000	10.67	86.36	917		9.65	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,416.40	0000	2.41640	0.00000	3,909.03	0000	3.90903	2,416.400	9.54	0.50	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,218.12	0000	3.21812	0.00000	4,741.55	0000	4.74155	3,218.120	9.82	0.58	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,292.46	0000	1.29246	0.00000	2,590.06	0000	2.59006	1,292.460	10.39	(0.28)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,097.91	0000	5.09791	0.00000	6,569.39	0000	6.56939	5,097.910	10.44	0.73	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	746.24	0000	0.74624	0.00000	1,902.27	0000	1.90227	746.240	11.00	(0.18)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	472.61	0000	0.47261	0.00000	1,485.57	0000	1.48557	472.610	11.49	(0.12)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	284.13	0000	0.28413	0.00000	1,067.72	0000	1.06772	284.130	12.05	(0.08)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.82	87.78	939	0.00000	10.79	87.97	443		9.55	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,433.98	0000	3.43398	0.00000	5,328.48	0000	5.32848	3,433.980	9.50	0.55	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	759.93	0000	0.75993	0.00000	2,199.40	0000	2.19940	759.930	11.00	(0.15)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.96	85.14	794	0.00000	10.93	85.33	612		9.88	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		10.54	106.23	978	0.00000	10.50	106.48	194		9.03	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.64	102.76	203	0.00000	10.61	103.00	874		9.34	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,645.79	0000	3.64579	0.00000	5,287.83	0000	5.28783	3,645.790	9.65	0.66	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	163.64	0000	0.16364	0.00000	982.50	0000	0.98250	163.640	11.47	(0.05)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.76	104.70	516	0.00000	10.72	104.95	632		9.26	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.88	101.16	673	0.00000	10.84	101.42	232		9.65	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.01	103.03	030	0.00000	10.97	103.29	023		9.51	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		10.89	86.66	839	0.00000	10.87	86.75	898		10.26	0.00	103,048,715.71	1,189	59,973.00
R2040	On 07/08/2025	Bond Future	10.80	Call	899.23	0000	0.89923	0.00000	1,896.58	0000	1.89658	899.230	9.95	0.43	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	1,214.57	0000	1.21457	0.00000	2,238.03	0000	2.23803	1,214.570	10.10	0.51	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	486.37	0000	0.48637	0.00000	1,358.54	0000	1.35854	486.370	10.58	(0.26)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,455.10	0000	3.45510	0.00000	4,300.81	0000	4.30081	3,455.100	10.91	0.85	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	27.54	0000	0.02754	0.00000	398.48	0000	0.39848	27.540	11.88	(0.02)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		10.99	88.30	578	0.00000	10.98	88.39	808		10.11	0.00	94,663,796.16	1,072	2,048.00
R2040	On 05/02/2026	Bond Future	0.00		11.10	85.46	656	0.00000	11.09	85.56	048		10.58	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,576.59	0000	5.57659	0.00000	7,797.58	0000	7.79758	5,576.590	11.34	0.73	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	274.11	0000	0.27411	0.00000	1,651.31	0000	1.65131	274.110	13.22	(0.07)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.23	87.05	513	0.00000	11.21	87.15	052		10.50	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,882.42	0000	1.88242	0.00000	4,560.91	0000	4.56091	1,882.420	10.00	0.36	0.00	0	1,460.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark	Price	Spot	Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest	
													Option							
R2040	On 07/05/2026	Bond Future	11.12	Call	3,028.49	0000	3.02849		0.00000		5,918.12	0000	5.91812	3,028.490	10.37	0.49	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,225.32	0000	2.22532		0.00000		5,070.95	0000	5.07095	2,225.320	11.02	(0.35)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,702.14	0000	1.70214		0.00000		4,485.39	0000	4.48539	1,702.140	11.38	(0.28)	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,443.34	0000	1.44334		0.00000		4,166.87	0000	4.16687	1,443.340	11.60	(0.25)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,103.69	0000	1.10369		0.00000		3,706.86	0000	3.70686	1,103.690	11.96	(0.20)	0.00		0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.36890		84.14925		0.00000		11.35275		84.24611		10.92	0.00	0.00		0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.18111		81.45075		0.00000		11.16712		81.54276		11.15	0.00	0.00		0	45,845.00
R2044	On 07/08/2025	Bond Future	10.63	Call	130.89	0000	0.13089		0.00000		1,074.94	0000	1.07494	130.890	10.21	0.10	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,658.98	0000	1.65898		0.00000		3,138.95	0000	3.13895	1,658.980	11.24	0.61	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	155.69	0000	0.15569		0.00000		1,196.77	0000	1.19677	155.690	12.22	(0.10)	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	43.65	0000	0.04365		0.00000		791.26	0000	0.79126	43.650	12.83	(0.03)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.28590		82.98958		0.00000		11.27141		83.08337		11.00	0.00	0.00		0	72,330.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,086.68	0000	2.08668		0.00000		4,632.32	0000	4.63232	2,086.680	11.00	0.50	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,144.89	0000	1.14489		0.00000		3,591.12	0000	3.59112	1,144.890	11.80	(0.30)	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	791.56	0000	0.79156		0.00000		3,134.61	0000	3.13461	791.560	12.21	(0.22)	0.00		0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	586.87	0000	0.58687		0.00000		2,820.45	0000	2.82045	586.870	12.54	(0.17)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	544.41	0000	0.54441		0.00000		2,748.27	0000	2.74827	544.410	12.62	(0.16)	0.00		0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.39750		80.17507		0.00000		11.38251		80.27044		11.54	0.00	0.00		0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.52074		81.66519		0.00000		11.50523		81.76211		11.46	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.65723		78.78506		0.00000		11.64115		78.88354		11.95	0.00	0.00		0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.15690		84.20359		0.00000		11.13770		84.33474		11.08	0.00	8,420,359.00		100	206,978.00
R2048	On 06/11/2025	Bond Future	0.00		11.26053		81.35401		0.00000		11.24065		81.48765		11.53	0.00	0.00		0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.37077		82.89253		0.00000		11.35018		83.02857		11.46	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.48295		79.99291		0.00000		11.46165		80.13129		12.01	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.60599		81.46721		0.00000		11.58393		81.60786		11.88	0.00	0.00		0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.06085		109.06541		0.00000		11.04670		109.19221		11.13	0.00	0.00		0	22,800.00
R2053	On 06/11/2025	Bond Future	0.00		11.16050		105.26280		0.00000		11.14585		105.39192		11.59	0.00	0.00		0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.26446		107.25321		0.00000		11.24929		107.38464		11.53	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.37575		103.38490		0.00000		11.36005		103.51848		12.08	0.00	0.00		0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.49601		105.28905		0.00000		11.47975		105.42476		11.95	0.00	0.00		0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.23692		76.79757		0.00000		10.21250		76.92630		9.21	0.00	0.00		0	11,125.00
R209	On 06/11/2025	Bond Future	0.00		10.32843		75.09626		0.00000		10.30310		75.22741		9.44	0.00	0.00		0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.42543		76.51639		0.00000		10.39916		76.64990		9.36	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.53160		74.78775		0.00000		10.50435		74.92355		9.64	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.64914		76.16643		0.00000		10.62085		76.30451		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	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00	0.00	0.00		0	0.00
R210	On 07/08/2025	Bond Future	0.00		249.21899		249.21899		0.00000		249.27035		249.27035		0.00	0.00	0.00		0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.56422		250.56422		0.00000		250.61646		250.61646		0.00	0.00	0.00		0	300.00
R210	On 05/02/2026	Bond Future	0.00		255.36254		255.36254		0.00000		255.41540		255.41540		0.00	0.00	0.00		0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.69535		256.69535		0.00000		256.74835		256.74835		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
R210	On 06/08/2026	Bond Future	0.00		261.49265	261.49265	0.00000	261.54585	261.54585		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		8.88643	95.00359	0.00000	8.86154	95.10548		5.57	0.00	12,635,477.47	133	21,493.00
R213	On 06/11/2025	Bond Future	0.00		8.95951	93.24616	0.00000	8.93318	93.34997		5.52	0.00	0.00	0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		9.04227	95.00972	0.00000	9.01437	95.11533		5.25	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.13333	93.22442	0.00000	9.10376	93.33174		5.14	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.24426	94.94413	0.00000	9.21281	95.05312		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		10.84368	70.60207	0.00000	10.80918	70.79576		10.72	0.00	0.00	0	6,616.00
R214	On 06/11/2025	Bond Future	0.00		10.94063	68.63733	0.00000	10.90497	68.83466		11.08	0.00	0.00	0	31,324.00
R214	On 05/02/2026	Bond Future	0.00		11.04385	69.93541	0.00000	11.00697	70.13636		11.02	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.14937	67.93705	0.00000	11.11126	68.14158		11.49	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.26546	69.18962	0.00000	11.22603	69.39772		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 :											1,725,793,512.70		17,126 1,523,557.00		
Grand Total:											1,725,793,512.70		17,126 1,523,557.00		