

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/06/2025

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		1,153.41900		1,153.41900	0.00000	1,152.97600	1,152.97600		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,175.18100		1,175.18100	0.00000	1,174.75900	1,174.75900		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,197.43600		1,197.43600	0.00000	1,196.98200	1,196.98200		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,219.72300		1,219.72300	0.00000	1,219.27200	1,219.27200		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,242.06600		1,242.06600	0.00000	1,241.56600	1,241.56600		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,392.11700		1,392.11700	0.00000	1,393.31000	1,393.31000		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,418.38300		1,418.38300	0.00000	1,419.63400	1,419.63400		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,445.24300		1,445.24300	0.00000	1,446.48900	1,446.48900		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,472.14200		1,472.14200	0.00000	1,473.42500	1,473.42500		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,499.10900		1,499.10900	0.00000	1,500.36700	1,500.36700		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,183.85900		1,183.85900	0.00000	1,185.00500	1,185.00500		0.00	0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,206.19500		1,206.19500	0.00000	1,207.39300	1,207.39300		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,229.03700		1,229.03700	0.00000	1,230.23300	1,230.23300		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,251.91200		1,251.91200	0.00000	1,253.14200	1,253.14200		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,274.84500		1,274.84500	0.00000	1,276.05600	1,276.05600		0.00	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	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		10.61510		86.40352	0.00000	10.60095	86.47079		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.74282		84.25996	0.00000	10.72754	84.33073		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.88223		85.87512	0.00000	10.86664	85.94535		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.03235		83.69557	0.00000	11.01581	83.76798		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.19943		85.25992	0.00000	11.18276	85.33071		0.00	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	0.00	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	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.43739		80.82794	0.00000	11.38260	81.16434		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.55581		78.10760	0.00000	11.49864	78.45245		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.67816		79.60447	0.00000	11.61916	79.95418		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.81233		76.83732	0.00000	11.75092	77.19437		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.95458		78.27144	0.00000	11.89127	78.63243		0.00	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	0.00	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	0.00	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	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,165.42800		1,165.42800	0.00000	1,166.40700	1,166.40700		0.00	0.00	0.00	0	604.00
GOVI	On 06/11/2025	GOVI	0.00		1,187.41700		1,187.41700	0.00000	1,188.44400	1,188.44400		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,209.90300		1,209.90300	0.00000	1,210.92500	1,210.92500		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,232.42200		1,232.42200	0.00000	1,233.47500	1,233.47500		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,254.99800		1,254.99800	0.00000	1,256.02900	1,256.02900		0.00	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	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		138.72551		138.72551	0.00000	138.67600	138.67600		0.00	0.00	0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.93935		139.93935	0.00000	139.89239	139.89239		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.62225		142.62225	0.00000	142.57143	142.57143		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.84805		143.84805	0.00000	143.79759	143.79759		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.54187		146.54187	0.00000	146.48556	146.48556		0.00	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	0.00	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	
I2031	On 07/08/2025	Bond Future	0.00		107.44817		107.44817	0.00000	107.47335	107.47335		3.74	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.50172		109.50172	0.00000	109.53018	109.53018		3.48	0.00	0.00	0	699.00
I2031	On 05/02/2026	Bond Future	0.00		109.21697		109.21697	0.00000	109.24349	109.24349		3.21	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.27290		111.27290	0.00000	111.30104	111.30104		2.92	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.93263		110.93263	0.00000	110.95712	110.95712		2.65	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		130.70249		130.70249	0.00000	130.70054	130.70054		0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.66198		131.66198	0.00000	131.66323	131.66323		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		134.18618		134.18618	0.00000	134.18475	134.18475		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		135.15110		135.15110	0.00000	135.15089	135.15089		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.68218		137.68218	0.00000	137.67728	137.67728		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		139.20805		139.20805	0.00000	139.13253	139.13253		0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.86877		141.86877	0.00000	141.79525	141.79525		0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.42416		142.42416	0.00000	142.34623	142.34623		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.10579		145.10579	0.00000	145.02781	145.02781		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.62280		145.62280	0.00000	145.53812	145.53812		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		119.49319		119.49319	0.00000	119.49078	119.49078		0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.51809		119.51809	0.00000	119.51872	119.51872		0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		121.80942		121.80942	0.00000	121.80745	121.80745		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.80830		121.80830	0.00000	121.80738	121.80738		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.08826		124.08826	0.00000	124.08312	124.08312		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		118.51621		118.51621	0.00000	118.31881	118.31881		0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.78143		120.78143	0.00000	120.58316	120.58316		0.00	0.00	0.00	0	5,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.68512		120.68512	0.00000	120.48056	120.48056		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.95747		122.95747	0.00000	122.75028	122.75028		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.80701		122.80701	0.00000	122.59144	122.59144		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		381.22100		381.22100	0.00000	381.13000	381.13000		0.00	0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		388.50700		388.50700	0.00000	388.42400	388.42400		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.95600		395.95600	0.00000	395.86300	395.86300		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.41600		403.41600	0.00000	403.32500	403.32500		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.89400		410.89400	0.00000	410.78800	410.78800		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	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
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		7.76583	104.93195	0.00000	7.77626	104.91841			0.84	0.00	32,004,244.75	305	160,391.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,864.77000	1.86477	0.00000	1,851.25000	1.85125	1,864.770		1.52	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			1.72	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.79102	106.91174	0.00000	7.80142	106.90064			0.84	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		7.83012	103.63012	0.00000	7.84642	103.61654			0.79	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.96941	105.55643	0.00000	7.99095	105.54363			0.62	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.31421	102.20034	0.00000	8.36101	102.18367			0.42	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00		268.65985	268.65985	0.00000	269.13226	269.13226			0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		273.79451	273.79451	0.00000	274.28276	274.28276			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.70911	273.70911	0.00000	274.20075	274.20075			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.86316	278.86316	0.00000	279.36670	279.36670			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.65986	278.65986	0.00000	279.16279	279.16279			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		8.49888	98.43302	0.00000	8.51479	98.37556			4.40	0.00	100,893,845.50	1,025	125,979.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,114.10000	1.11410	0.00000	1,055.80000	1.05580	1,114.100		4.88	0.69	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,619.47000	2.61947	0.00000	2,558.22000	2.55822	2,619.470		5.38	0.93	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	5.08000	0.00508	0.00000	4.33000	0.00433	5.080		5.93	(0.01)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,848.92000	6.84892	0.00000	6,791.49000	6.79149	6,848.920		6.34	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			6.34	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.55395	100.29019	0.00000	8.57024	100.23414			4.18	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,335.92000	1.33592	0.00000	1,320.91000	1.32091	1,335.920		4.28	0.59	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,567.93000	2.56793	0.00000	2,537.36000	2.53736	2,567.930		4.55	0.80	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	54.46000	0.05446	0.00000	62.13000	0.06213	54.460		5.09	(0.04)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.61603	98.18086	0.00000	8.63419	98.12162			4.15	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.70659	100.00556	0.00000	8.72587	99.94618			3.91	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.82237	97.84418	0.00000	8.84451	97.78024			3.83	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		9.21083	98.31065	0.00000	9.21660	98.28330			6.18	0.00	77,075,549.60	784	133,995.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,484.61000	1.48461	0.00000	1,418.41000	1.41841	1,484.610		7.45	0.65	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,352.54000	3.35254	0.00000	3,303.54000	3.30354	3,352.540		8.31	0.89	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	19.80000	0.01980	0.00000	14.77000	0.01477	19.800		9.39	(0.02)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.29117	96.00460	0.00000	9.29670	95.97922			6.22	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,757.53000	1.75753	0.00000	1,765.87000	1.76587	1,757.530		6.51	0.56	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,308.95000	3.30895	0.00000	3,308.34000	3.30834	3,308.950		6.92	0.76	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	95.65000	0.09565	0.00000	104.16000	0.10416	95.650		7.77	(0.05)	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 05/02/2026	Bond Future	0.00		9.37818		97.82214	0.00000	9.38447	97.79423			5.99	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.47941		95.48025	0.00000	9.48584	95.45272			5.97	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.59684		97.24356	0.00000	9.60445	97.21219			5.67	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		9.41799		106.75735	0.00000	9.42382	106.72547			6.64	0.00	747,301.45	7	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.50309		103.72800	0.00000	9.50870	103.69821			6.81	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.59444		105.69174	0.00000	9.60078	105.65909			6.68	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.69923		102.61225	0.00000	9.70569	102.58003			6.51	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.81865		104.50668	0.00000	9.82622	104.47020			6.31	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		10.00209		97.13674	0.00000	9.98766	97.22025			7.95	0.00	695,790,468.62	7,163	98,343.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,347.40000		1.34740	0.00000	1,352.93000	1.35293	1,347.400		8.55	0.57	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.35	Put	428.96000		0.42896	0.00000	420.01000	0.42001	428.960		9.03	(0.24)	(19,528,374.24)	8,000	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	370.57000		0.37057	0.00000	322.06000	0.32206	370.570		9.12	(0.22)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	3,478.38000		3.47838	0.00000	3,528.13000	3.52813	3,478.380		9.43	0.86	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	75.74000		0.07574	0.00000	60.67000	0.06067	75.740		9.95	(0.05)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	18.68000		0.01868	0.00000	13.98000	0.01398	18.680		10.57	(0.02)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	16.20000		0.01620	0.00000	12.02000	0.01202	16.200		10.63	(0.01)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.09918		94.46563	0.00000	10.08370	94.55319			8.15	0.00	0.00	0	11,545.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,076.65000		1.07665	0.00000	1,067.53000	1.06753	1,076.650		8.17	0.35	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,407.82000		1.40782	0.00000	1,401.37000	1.40137	1,407.820		8.33	0.42	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,878.73000		1.87873	0.00000	1,877.21000	1.87721	1,878.730		8.52	0.50	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,806.79000		1.80679	0.00000	1,720.16000	1.72016	1,806.790		8.60	(0.47)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,986.43000		2.98643	0.00000	2,999.09000	2.99909	2,986.430		8.91	0.65	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,098.05000		3.09805	0.00000	3,112.14000	3.11214	3,098.050		8.94	0.66	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	1,096.74000		1.09674	0.00000	1,026.36000	1.02636	1,096.740		9.02	(0.32)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,639.64000		3.63964	0.00000	3,661.24000	3.66124	3,639.640		9.11	0.71	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	837.39000		0.83739	0.00000	776.92000	0.77692	837.390		9.23	(0.26)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,154.64000		5.15464	0.00000	5,196.38000	5.19638	5,154.640		9.53	0.82	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,198.76000		5.19876	0.00000	5,240.98000	5.24098	5,198.760		9.54	0.82	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	253.56000		0.25356	0.00000	228.05000	0.22805	253.560		10.09	(0.09)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	245.39000		0.24539	0.00000	220.51000	0.22051	245.390		10.11	(0.09)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	170.75000		0.17075	0.00000	152.07000	0.15207	170.750		10.36	(0.06)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	95.98000		0.09598	0.00000	94.61000	0.09461	95.980		10.45	(0.04)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	87.58000		0.08758	0.00000	88.41000	0.08841	87.580		10.45	(0.04)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.20392		96.25424	0.00000	10.18814	96.34136			8.01	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,362.53000		2.36253	0.00000	2,435.98000	2.43598	2,362.530		8.17	0.50	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,213.45000		3.21345	0.00000	3,294.27000	3.29427	3,213.450		8.44	0.59	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,501.09000		1.50109	0.00000	1,499.30000	1.49930	1,501.090		8.67	(0.34)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,060.05000		5.06005	0.00000	5,148.90000	5.14890	5,060.050		8.95	0.74	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	861.09000		0.86109	0.00000	864.61000	0.86461	861.090		9.18	(0.21)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	165.87000		0.16587	0.00000	169.53000	0.16953	165.870		10.02	(0.05)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.31402		93.53904	0.00000	10.29737	93.62876			8.23	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.43808		95.26698	0.00000	10.42130	95.35503			8.03	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		10.51298		87.03646	0.00000	10.49876	87.12127			9.38	0.00	78,071,704.62	897	142,306.00
R2037	On 07/08/2025	Bond Future	10.34	Call	631.30000		0.63130	0.00000	678.59000	0.67859	631.300		9.16	0.36	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,053.77000		1.05377	0.00000	1,114.23000	1.11423	1,053.770		9.38	0.50	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	1,212.18	0.000	1.21218	0.00000	1,276.49	0.000	1,212.180	9.45	0.54	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,526.84	0.000	1.52684	0.00000	1,597.22	0.000	1,526.840	9.58	0.61	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,089.46	0.000	3.08946	0.00000	3,172.34	0.000	3,089.460	10.12	0.84	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	198.83	0.000	0.19883	0.00000	198.02	0.000	198.830	10.22	(0.13)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	54.96	0.000	0.05496	0.00000	56.11	0.000	54.960	10.74	(0.04)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,393.28	0.000	5.39328	0.00000	5,479.22	0.000	5,393.280	10.79	0.96	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	48.96	0.000	0.04896	0.00000	50.09	0.000	48.960	10.79	(0.04)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	10.87	0.000	0.01087	0.00000	11.48	0.000	10.870	11.31	(0.01)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	10.43	0.000	0.01043	0.00000	11.02	0.000	10.430	11.32	(0.01)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	2.42	0.000	0.00242	0.00000	2.64	0.000	2.420	11.80	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.61	0.000	88.67854	0.00000	10.59	0.000		9.25	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,659.04	0.000	1.65904	0.00000	1,643.68	0.000	1,659.040	9.25	0.46	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,378.76	0.000	3.37876	0.00000	3,384.81	0.000	3,378.760	9.92	0.68	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	191.21	0.000	0.19121	0.00000	167.39	0.000	191.210	11.46	(0.07)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.72	0.000	86.09880	0.00000	10.70	0.000		9.59	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,427.79	0.000	2.42779	0.00000	2,416.40	0.000	2,427.790	9.76	0.49	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,224.91	0.000	3.22491	0.00000	3,218.12	0.000	3,224.910	10.07	0.58	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,369.96	0.000	1.36996	0.00000	1,292.46	0.000	1,369.960	10.64	(0.29)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,085.20	0.000	5.08520	0.00000	5,097.91	0.000	5,085.200	10.69	0.72	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	800.63	0.000	0.80063	0.00000	746.24	0.000	800.630	11.24	(0.19)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	512.68	0.000	0.51268	0.00000	472.61	0.000	512.680	11.73	(0.13)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	284.67	0.000	0.28467	0.00000	284.13	0.000	284.670	12.01	(0.08)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.84	0.000	87.69844	0.00000	10.82	0.000		9.49	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,438.95	0.000	3.43895	0.00000	3,433.98	0.000	3,438.950	9.69	0.55	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	810.70	0.000	0.81070	0.00000	759.93	0.000	810.700	11.20	(0.16)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.98	0.000	85.05839	0.00000	10.96	0.000		9.85	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.000	0.00000	0.00000	100.00	0.000		0.00	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		10.56	0.000	106.10417	0.00000	10.54	0.000		8.83	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.66	0.000	102.62121	0.00000	10.64	0.000		9.20	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,436.69	0.000	3.43669	0.00000	3,645.79	0.000	3,436.690	9.18	0.66	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	136.36	0.000	0.13636	0.00000	163.64	0.000	136.360	10.98	(0.05)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.78	0.000	104.56390	0.00000	10.76	0.000		9.19	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.90	0.000	101.02185	0.00000	10.88	0.000		9.19	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.04	0.000	102.88636	0.00000	11.01	0.000		9.19	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0.000	0.00000	0.00000	100.00	0.000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.000	0.00000	0.00000	100.00	0.000		0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		10.92	0.000	86.47860	0.00000	10.89	0.000		10.22	0.00	8,215,467.00	95	59,973.00
R2040	On 07/08/2025	Bond Future	10.80	Call	846.57	0.000	0.84657	0.00000	899.23	0.000	846.570	10.30	0.40	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	1,146.27	0.000	1.14627	0.00000	1,214.57	0.000	1,146.270	10.46	0.49	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	560.06	0.000	0.56006	0.00000	486.37	0.000	560.060	10.95	(0.28)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,312.15	0.000	3.31215	0.00000	3,455.10	0.000	3,312.150	11.27	0.83	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	35.16	0.000	0.03516	0.00000	27.54	0.000	35.160	12.22	(0.03)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.02	0.000	88.11020	0.00000	10.99	0.000		10.10	0.00	0.00	0	2,048.00
R2040	On 05/02/2026	Bond Future	0.00		11.13	0.000	85.26915	0.00000	11.10	0.000		10.53	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,491.43	0.000	5.49143	0.00000	5,576.59	0.000	5,491.430	11.63	0.72	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	283.03	0.000	0.28303	0.00000	274.11	0.000	283.030	13.20	(0.07)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.26	0.000	86.85318	0.00000	11.23	0.000		10.45	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,852.57	0.000	1.85257	0.00000	1,882.42	0.000	1,852.570	10.15	0.35	0.00	0	1,460.00

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 07/05/2026	Bond Future	11.12	Call	2,993.20	0000	2.99320	0.00000	3,028.49	0000	3.02849	2,993.200	10.58	0.48	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,363.33	0000	2.36333	0.00000	2,225.32	0000	2.22532	2,363.330	11.26	(0.36)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,821.09	0000	1.82109	0.00000	1,702.14	0000	1.70214	1,821.090	11.62	(0.29)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,551.61	0000	1.55161	0.00000	1,443.34	0000	1.44334	1,551.610	11.84	(0.26)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,194.63	0000	1.19463	0.00000	1,103.69	0000	1.10369	1,194.630	12.20	(0.20)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.40	278	83.94660	0.00000	11.36890		84.14925		10.90	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.21	047	81.25819	0.00000	11.18111		81.45075		11.12	0.00	0.00	0	45,845.00
R2044	On 07/08/2025	Bond Future	10.63	Call	121.40	0000	0.12140	0.00000	130.89	0000	0.13089	121.400	10.52	0.09	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,573.64	0000	1.57364	0.00000	1,658.98	0000	1.65898	1,573.640	11.65	0.58	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	188.34	0000	0.18834	0.00000	155.69	0000	0.15569	188.340	12.62	(0.11)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	55.21	0000	0.05521	0.00000	43.65	0000	0.04365	55.210	13.23	(0.04)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.31	663	82.79123	0.00000	11.28590		82.98958		11.01	0.00	0.00	0	72,330.00
R2044	On 06/11/2025	Bond Future	11.25	Call	1,983.37	0000	1.98337	0.00000	2,086.68	0000	2.08668	1,983.370	11.01	0.48	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,198.60	0000	1.19860	0.00000	1,144.89	0000	1.14489	1,198.600	11.81	(0.31)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	829.60	0000	0.82960	0.00000	791.56	0000	0.79156	829.600	12.22	(0.23)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	615.21	0000	0.61521	0.00000	586.87	0000	0.58687	615.210	12.54	(0.18)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	570.68	0000	0.57068	0.00000	544.41	0000	0.54441	570.680	12.62	(0.17)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.42	908	79.97474	0.00000	11.39750		80.17507		11.50	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.55	362	81.46035	0.00000	11.52074		81.66519		11.42	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.69	093	78.57929	0.00000	11.65723		78.78506		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	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.19	147	83.96837	0.00000	11.15690		84.20359		11.09	0.00	0.00	0	206,978.00
R2048	On 06/11/2025	Bond Future	0.00		11.29	663	81.11231	0.00000	11.26053		81.35401		11.63	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.40	793	82.64801	0.00000	11.37077		82.89253		11.48	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.52	157	79.74306	0.00000	11.48295		79.99291		11.98	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.64	563	81.21553	0.00000	11.60599		81.46721		11.83	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.09	544	108.75659	0.00000	11.06085		109.06541		11.06	0.00	0.00	0	22,800.00
R2053	On 06/11/2025	Bond Future	0.00		11.19	666	104.94533	0.00000	11.16050		105.26280		11.54	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.30	167	106.93208	0.00000	11.26446		107.25321		11.63	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.41	447	103.05678	0.00000	11.37575		103.38490		11.73	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.53	578	104.95847	0.00000	11.49601		105.28905		11.83	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.25	132	76.72180	0.00000	10.23692		76.79757		9.30	0.00	0.00	0	11,125.00
R209	On 06/11/2025	Bond Future	0.00		10.34	374	75.01714	0.00000	10.32843		75.09626		9.92	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.44	101	76.43736	0.00000	10.42543		76.51639		9.66	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.54	793	74.70653	0.00000	10.53160		74.78775		9.81	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.66	558	76.08634	0.00000	10.64914		76.16643		9.51	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	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	100.00000		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	100.00000		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	100.00000		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	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		249.09	161	249.09161	0.00000	249.21899		249.21899		0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.42	803	250.42803	0.00000	250.56422		250.56422		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		255.22	914	255.22914	0.00000	255.36254		255.36254		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.55	717	256.55717	0.00000	256.69535		256.69535		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	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
R210	On 06/08/2026	Bond Future	0.00		261.36066	261.36066	0.00000	261.49265	261.49265			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		8.88080	95.02662	0.00000	8.88643	95.00359			5.59	0.00	760,212.96	8	21,485.00
R213	On 06/11/2025	Bond Future	0.00		8.95415	93.26728	0.00000	8.95951	93.24616			6.08	0.00	0.00	0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		9.03605	95.03325	0.00000	9.04227	95.00972			5.61	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.12698	93.24745	0.00000	9.13333	93.22442			5.31	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.23655	94.97083	0.00000	9.24426	94.94413			4.86	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		10.89861	70.29535	0.00000	10.84368	70.60207			10.76	0.00	54,689,782.30	778	6,085.00
R214	On 06/11/2025	Bond Future	0.00		10.99773	68.32310	0.00000	10.94063	68.63733			11.34	0.00	0.00	0	31,324.00
R214	On 05/02/2026	Bond Future	0.00		11.10267	69.61672	0.00000	11.04385	69.93541			11.14	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.21033	67.61179	0.00000	11.14937	67.93705			11.52	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.32815	68.86070	0.00000	11.26546	69.18962			11.34	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 :													1,028,720,202.56		19,062	1,535,435.00
Grand Total:													1,028,720,202.56		19,062	1,535,435.00