

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/06/2025

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		1,154.71000		1,154.71000	0.00000	1,153.41900	1,153.41900		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,176.49700		1,176.49700	0.00000	1,175.18100	1,175.18100		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,198.78200		1,198.78200	0.00000	1,197.43600	1,197.43600		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,221.10300		1,221.10300	0.00000	1,219.72300	1,219.72300		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,243.48200		1,243.48200	0.00000	1,242.06600	1,242.06600		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,393.31600		1,393.31600	0.00000	1,392.11700	1,392.11700		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,419.60500		1,419.60500	0.00000	1,418.38300	1,418.38300		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,446.49400		1,446.49400	0.00000	1,445.24300	1,445.24300		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,473.42800		1,473.42800	0.00000	1,472.14200	1,472.14200		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,500.43100		1,500.43100	0.00000	1,499.10900	1,499.10900		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,184.68600		1,184.68600	0.00000	1,183.85900	1,183.85900		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,207.03800		1,207.03800	0.00000	1,206.19500	1,206.19500		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,229.90100		1,229.90100	0.00000	1,229.03700	1,229.03700		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,252.80200		1,252.80200	0.00000	1,251.91200	1,251.91200		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,275.76200		1,275.76200	0.00000	1,274.84500	1,274.84500		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		10.60355		86.45843	0.00000	10.61510	86.40352		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.73072		84.31599	0.00000	10.74282	84.25996		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.86953		85.93233	0.00000	10.88223	85.87512		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.01898		83.75410	0.00000	11.03235	83.69557		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.18533		85.31979	0.00000	11.19943	85.25992		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		11.43102		80.86693	0.00000	11.43739	80.82794		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.54920		78.14735	0.00000	11.55581	78.10760		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.67128		79.64513	0.00000	11.67816	79.60447		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.80515		76.87894	0.00000	11.81233	76.83732		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.94707		78.31413	0.00000	11.95458	78.27144		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		1,166.22700		1,166.22700	0.00000	1,165.42800	1,165.42800		0.00		0.00	0	604.00
GOVI	On 06/11/2025	GOVI	0.00		1,188.23100		1,188.23100	0.00000	1,187.41700	1,187.41700		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,210.73800		1,210.73800	0.00000	1,209.90300	1,209.90300		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,233.28100		1,233.28100	0.00000	1,232.42200	1,232.42200		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,255.88400		1,255.88400	0.00000	1,254.99800	1,254.99800		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		138.72765		138.72765	0.00000	138.72551	138.72551		0.00		0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.94156		139.94156	0.00000	139.93935	139.93935		0.00		0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.62469		142.62469	0.00000	142.62225	142.62225		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.85103		143.85103	0.00000	143.84805	143.84805		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.54536		146.54536	0.00000	146.54187	146.54187		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	
I2031	On 07/08/2025	Bond Future	0.00		107.37150		107.37150	0.00000	107.44817	107.44817		3.74	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.42366		109.42366	0.00000	109.50172	109.50172		3.48	0.00	0.00	0	699.00
I2031	On 05/02/2026	Bond Future	0.00		109.13766		109.13766	0.00000	109.21697	109.21697		3.21	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.19242		111.19242	0.00000	111.27290	111.27290		2.92	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.85110		110.85110	0.00000	110.93263	110.93263		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		130.57134		130.57134	0.00000	130.70249	130.70249		0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.52833		131.52833	0.00000	131.66198	131.66198		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		134.05023		134.05023	0.00000	134.18618	134.18618		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		135.01310		135.01310	0.00000	135.15110	135.15110		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.54193		137.54193	0.00000	137.68218	137.68218		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		138.92204		138.92204	0.00000	139.20805	139.20805		0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.57708		141.57708	0.00000	141.86877	141.86877		0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.12725		142.12725	0.00000	142.42416	142.42416		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.80370		144.80370	0.00000	145.10579	145.10579		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.31574		145.31574	0.00000	145.62280	145.62280		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		119.49681		119.49681	0.00000	119.49319	119.49319		0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.52184		119.52184	0.00000	119.51809	119.51809		0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		121.81348		121.81348	0.00000	121.80942	121.80942		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.81296		121.81296	0.00000	121.80830	121.80830		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.09331		124.09331	0.00000	124.08826	124.08826		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		118.71540		118.71540	0.00000	118.51621	118.51621		0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.98437		120.98437	0.00000	120.78143	120.78143		0.00	0.00	0.00	0	5,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.89224		120.89224	0.00000	120.68512	120.68512		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.16880		123.16880	0.00000	122.95747	122.95747		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		123.02279		123.02279	0.00000	122.80701	122.80701		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		381.14100		381.14100	0.00000	381.22100	381.22100		0.00	0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		388.42600		388.42600	0.00000	388.50700	388.50700		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.87500		395.87500	0.00000	395.95600	395.95600		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.33600		403.33600	0.00000	403.41600	403.41600		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.81700		410.81700	0.00000	410.89400	410.89400		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		7.74910	104.95368	0.00000	7.76583	104.93195			0.84	0.00	0.00	0	160,391.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,886.48000	1.88648	0.00000	1,864.77000	1.86477	1,886.480		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		7.77026	106.93390	0.00000	7.79102	106.91174			0.84	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		7.80285	103.65284	0.00000	7.83012	103.63012			0.79	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.92998	105.57986	0.00000	7.96941	105.55643			0.62	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.24631	102.22453	0.00000	8.31421	102.20034			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		268.47738	268.47738	0.00000	268.65985	268.65985			0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		273.60884	273.60884	0.00000	273.79451	273.79451			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.52016	273.52016	0.00000	273.70911	273.70911			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.67165	278.67165	0.00000	278.86316	278.86316			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.46580	278.46580	0.00000	278.65986	278.65986			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		8.47752	98.51024	0.00000	8.49888	98.43302			4.40	0.00	24,627,560.00	250	126,229.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,147.80000	1.14780	0.00000	1,114.10000	1.11410	1,147.800		4.88	0.72	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,683.46000	2.68346	0.00000	2,619.47000	2.61947	2,683.460		5.38	0.94	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	3.23000	0.00323	0.00000	5.08000	0.00508	3.230		5.93	(0.01)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,926.05000	6.92605	0.00000	6,848.92000	6.84892	6,926.050		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		8.53110	100.36888	0.00000	8.55395	100.29019			4.18	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,371.66000	1.37166	0.00000	1,335.92000	1.33592	1,371.660		4.28	0.61	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,622.79000	2.62279	0.00000	2,567.93000	2.56793	2,622.790		4.55	0.81	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	48.15000	0.04815	0.00000	54.46000	0.05446	48.150		5.09	(0.04)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.59143	98.26119	0.00000	8.61603	98.18086			4.15	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.67996	100.08765	0.00000	8.70659	100.00556			3.91	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.79333	97.92812	0.00000	8.82237	97.84418			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		9.18949	98.41185	0.00000	9.21083	98.31065			6.18	0.00	15,745,896.00	160	133,995.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,517.48000	1.51748	0.00000	1,484.61000	1.48461	1,517.480		7.45	0.67	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,424.03000	3.42403	0.00000	3,352.54000	3.35254	3,424.030		8.31	0.90	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	13.81000	0.01381	0.00000	19.80000	0.01980	13.810		9.39	(0.01)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.26872	96.10770	0.00000	9.29117	96.00460			6.22	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,799.00000	1.79900	0.00000	1,757.53000	1.75753	1,799.000		6.51	0.57	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,374.30000	3.37430	0.00000	3,308.95000	3.30895	3,374.300		6.92	0.77	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	85.58000	0.08558	0.00000	95.65000	0.09565	85.580		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		9.35449		97.92734	0.00000	9.37818	97.82214			5.99	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.45434		95.58767	0.00000	9.47941	95.48025			5.97	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.57024		97.35328	0.00000	9.59684	97.24356			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		9.39663		106.87425	0.00000	9.41799	106.75735			6.64	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.48067		103.84716	0.00000	9.50309	103.72800			6.81	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.57087		105.81326	0.00000	9.59444	105.69174			6.68	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.67438		102.73631	0.00000	9.69923	102.61225			6.51	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.79239		104.63339	0.00000	9.81865	104.50668			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		9.99087		97.20166	0.00000	10.00209	97.13674			7.95	0.00	2,624,444.82	27	98,370.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,344.08000		1.34408	0.00000	1,347.40000	1.34740	1,344.080	8.55	0.58	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	10.35	Put	379.93000		0.37993	0.00000	428.96000	0.42896	379.930	9.03	(0.23)	0.00		0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	325.31000		0.32531	0.00000	370.57000	0.37057	325.310	9.12	(0.20)	0.00		0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	3,510.74000		3.51074	0.00000	3,478.38000	3.47838	3,510.740	9.43	0.88	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	59.98000		0.05998	0.00000	75.74000	0.07574	59.980	9.95	(0.05)	0.00		0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	13.43000		0.01343	0.00000	18.68000	0.01868	13.430	10.57	(0.01)	0.00		0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	11.52000		0.01152	0.00000	16.20000	0.01620	11.520	10.63	(0.01)	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.08747		94.53186	0.00000	10.09918	94.46563		8.15	0.00	0.00		0	11,545.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,080.39000		1.08039	0.00000	1,076.65000	1.07665	1,080.390	8.17	0.36	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,414.62000		1.41462	0.00000	1,407.82000	1.40782	1,414.620	8.33	0.42	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,890.03000		1.89003	0.00000	1,878.73000	1.87873	1,890.030	8.52	0.51	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,753.89000		1.75389	0.00000	1,806.79000	1.80679	1,753.890	8.60	(0.46)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1,417.01000		1.41701	0.00000	1,465.28000	1.46528	1,417.010	8.78	(0.39)	(198,606.35)		50	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,007.91000		3.00791	0.00000	2,986.43000	2.98643	3,007.910	8.91	0.65	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,120.51000		3.12051	0.00000	3,098.05000	3.09805	3,120.510	8.94	0.66	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	1,054.90000		1.05490	0.00000	1,096.74000	1.09674	1,054.900	9.02	(0.31)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,666.61000		3.66661	0.00000	3,639.64000	3.63964	3,666.610	9.11	0.72	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	801.30000		0.80130	0.00000	837.39000	0.83739	801.300	9.23	(0.25)	0.00		0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,192.55000		5.19255	0.00000	5,154.64000	5.15464	5,192.550	9.53	0.82	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,236.94000		5.23694	0.00000	5,198.76000	5.19876	5,236.940	9.54	0.82	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	236.90000		0.23690	0.00000	253.56000	0.25356	236.900	10.09	(0.09)	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	229.11000		0.22911	0.00000	245.39000	0.24539	229.110	10.11	(0.09)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	158.23000		0.15823	0.00000	170.75000	0.17075	158.230	10.36	(0.06)	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	87.86000		0.08786	0.00000	95.98000	0.09598	87.860	10.45	(0.04)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	80.01000		0.08001	0.00000	87.58000	0.08758	80.010	10.45	(0.03)	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.19168		96.32180	0.00000	10.20392	96.25424		8.01	0.00	0.00		0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,379.94000		2.37994	0.00000	2,362.53000	2.36253	2,379.940	8.17	0.50	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,237.13000		3.23713	0.00000	3,213.45000	3.21345	3,237.130	8.44	0.60	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,462.60000		1.46260	0.00000	1,501.09000	1.50109	1,462.600	8.67	(0.33)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,095.20000		5.09520	0.00000	5,060.05000	5.06005	5,095.200	8.95	0.74	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	833.47000		0.83347	0.00000	861.09000	0.86109	833.470	9.18	(0.21)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	157.25000		0.15725	0.00000	165.87000	0.16587	157.250	10.02	(0.05)	0.00		0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.30119		93.60816	0.00000	10.31402	93.53904		8.23	0.00	0.00		0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.42461		95.33765	0.00000	10.43808	95.26698		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		10.50159		87.10438	0.00000	10.51298	87.03646		9.38	0.00	4,181,010.24		48	142,306.00
R2037	On 07/08/2025	Bond Future	10.34	Call	618.39000		0.61839	0.00000	631.30000	0.63130	618.390	9.16	0.36	0.00		0	2,541.00

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	10.50	Call	1,047.00	0000	1.04700	0.00000	1,053.77	0000	1.05377	1,047.000	9.38	0.50	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,208.33	0000	1.20833	0.00000	1,212.18	0000	1.21218	1,208.330	9.45	0.55	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,529.19	0000	1.52919	0.00000	1,526.84	0000	1.52684	1,529.190	9.58	0.63	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,121.00	0000	3.12100	0.00000	3,089.46	0000	3.08946	3,121.000	10.12	0.85	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	167.61	0000	0.16761	0.00000	198.83	0000	0.19883	167.610	10.22	(0.12)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	42.52	0000	0.04252	0.00000	54.96	0000	0.05496	42.520	10.74	(0.04)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,449.81	0000	5.44981	0.00000	5,393.28	0000	5.39328	5,449.810	10.79	0.97	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	37.57	0000	0.03757	0.00000	48.96	0000	0.04896	37.570	10.79	(0.03)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	7.51	0000	0.00751	0.00000	10.87	0000	0.01087	7.510	11.31	(0.01)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	7.18	0000	0.00718	0.00000	10.43	0000	0.01043	7.180	11.32	(0.01)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1.50	0000	0.00150	0.00000	2.42	0000	0.00242	1.500	11.80	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.60	178	88.74776	0.00000	10.61	361	88.67854		9.25	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,668.49	0000	1.66849	0.00000	1,659.04	0000	1.65904	1,668.490	9.25	0.46	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,404.06	0000	3.40406	0.00000	3,378.76	0000	3.37876	3,404.060	9.92	0.68	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	177.47	0000	0.17747	0.00000	191.21	0000	0.19121	177.470	11.46	(0.07)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.70	875	86.16944	0.00000	10.72	107	86.09880		9.59	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,444.88	0000	2.44488	0.00000	2,427.79	0000	2.42779	2,444.880	9.76	0.49	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,247.81	0000	3.24781	0.00000	3,224.91	0000	3.22491	3,247.810	10.07	0.58	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,332.99	0000	1.33299	0.00000	1,369.96	0000	1.36996	1,332.990	10.64	(0.29)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,119.78	0000	5.11978	0.00000	5,085.20	0000	5.08520	5,119.780	10.69	0.72	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	774.09	0000	0.77409	0.00000	800.63	0000	0.80063	774.090	11.24	(0.18)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	493.03	0000	0.49303	0.00000	512.68	0000	0.51268	493.030	11.73	(0.12)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	271.75	0000	0.27175	0.00000	284.67	0000	0.28467	271.750	12.01	(0.07)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.83	064	87.77068	0.00000	10.84	351	87.69844		9.49	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,463.73	0000	3.46373	0.00000	3,438.95	0000	3.43895	3,463.730	9.69	0.55	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	788.59	0000	0.78859	0.00000	810.70	0000	0.81070	788.590	11.20	(0.16)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.96	712	85.13219	0.00000	10.98	058	85.05839		9.85	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	641	106.21931	0.00000	10.56	285	106.10417		8.83	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.65	285	102.73854	0.00000	10.66	995	102.62121		9.20	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,490.47	0000	3.49047	0.00000	3,436.69	0000	3.43669	3,490.470	9.18	0.67	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	123.57	0000	0.12357	0.00000	136.36	0000	0.13636	123.570	10.98	(0.04)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.76	460	104.68363	0.00000	10.78	242	104.56390		9.19	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.88	694	101.14403	0.00000	10.90	553	101.02185		9.19	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.02	057	103.01114	0.00000	11.04	000	102.88636		9.19	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	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		10.91	893	86.48678	0.00000	10.92	020	86.47860		10.22	0.00	20,583,853.64	238	59,860.00
R2040	On 07/08/2025	Bond Future	10.80	Call	806.79	0000	0.80679	0.00000	846.57	0000	0.84657	806.790	10.30	0.40	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	1,105.21	0000	1.10521	0.00000	1,146.27	0000	1.14627	1,105.210	10.46	0.49	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	518.28	0000	0.51828	0.00000	560.06	0000	0.56006	518.280	10.95	(0.27)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,288.80	0000	3.28880	0.00000	3,312.15	0000	3.31215	3,288.800	11.27	0.84	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	27.60	0000	0.02760	0.00000	35.16	0000	0.03516	27.600	12.22	(0.02)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.02	439	88.11857	0.00000	11.02	571	88.11020		10.10	0.00	0.00	0	2,048.00
R2040	On 05/02/2026	Bond Future	0.00		11.13	649	85.27780	0.00000	11.13	788	85.26915		10.53	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,480.13	0000	5.48013	0.00000	5,491.43	0000	5.49143	5,480.130	11.63	0.72	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	274.53	0000	0.27453	0.00000	283.03	0000	0.28303	274.530	13.20	(0.07)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.26	198	86.86227	0.00000	11.26	347	86.85318		10.45	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 07/05/2026	Bond Future	10.70	Call	1,841.23	0.0000	1.84123	0.00000	1,852.57	0.0000	1,841.230	10.15		0.35	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,981.29	0.0000	2.98129	0.00000	2,993.20	0.0000	2,981.290	10.58		0.48	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,343.81	0.0000	2.34381	0.00000	2,363.33	0.0000	2,343.810	11.26		(0.36)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,803.06	0.0000	1.80306	0.00000	1,821.09	0.0000	1,803.060	11.62		(0.29)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,534.62	0.0000	1.53462	0.00000	1,551.61	0.0000	1,534.620	11.84		(0.25)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,179.43	0.0000	1.17943	0.00000	1,194.63	0.0000	1,179.430	12.20		(0.20)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.40119		83.95610	0.00000	11.40278		83.94660	10.90		0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000	0.00		0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.20919		81.26657	0.00000	11.21047		81.25819	11.12		0.00	0.00	0	45,845.00
R2044	On 07/08/2025	Bond Future	10.63	Call	105.04	0.0000	0.10504	0.00000	121.40	0.0000	0.12140	10.52		0.08	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,532.35	0.0000	1.53235	0.00000	1,573.64	0.0000	1.57364	11.65		0.58	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	163.86	0.0000	0.16386	0.00000	188.34	0.0000	0.18834	12.62		(0.10)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	44.54	0.0000	0.04454	0.00000	55.21	0.0000	0.05521	13.23		(0.03)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.31530		82.79980	0.00000	11.31663		82.79123	11.01		0.00	0.00	0	72,330.00
R2044	On 06/11/2025	Bond Future	11.25	Call	1,962.53	0.0000	1.96253	0.00000	1,983.37	0.0000	1.98337	11.01		0.48	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,172.42	0.0000	1.17242	0.00000	1,198.60	0.0000	1.19860	11.81		(0.30)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	806.78	0.0000	0.80678	0.00000	829.60	0.0000	0.82960	12.22		(0.22)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	595.33	0.0000	0.59533	0.00000	615.21	0.0000	0.61521	12.54		(0.17)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	551.53	0.0000	0.55153	0.00000	570.68	0.0000	0.57068	12.62		(0.16)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.42768		79.98361	0.00000	11.42908		79.97474	11.50		0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.55214		81.46955	0.00000	11.55362		81.46035	11.42		0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.68934		78.58898	0.00000	11.69093		78.57929	11.95		0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000	0.00		0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.19032		83.97618	0.00000	11.19147		83.96837	11.09		0.00	23,177,425.68	276	206,728.00
R2048	On 06/11/2025	Bond Future	0.00		11.29544		81.12026	0.00000	11.29663		81.11231	11.63		0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.40668		82.65622	0.00000	11.40793		82.64801	11.48		0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.52024		79.75165	0.00000	11.52157		79.74306	11.98		0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.64420		81.22458	0.00000	11.64563		81.21553	11.83		0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000	0.00		0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.08925		108.81174	0.00000	11.09544		108.75659	11.06		0.00	9,793,056.60	90	22,710.00
R2053	On 06/11/2025	Bond Future	0.00		11.19023		105.00166	0.00000	11.19666		104.94533	11.54		0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.29500		106.98951	0.00000	11.30167		106.93208	11.63		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.40751		103.11562	0.00000	11.41447		103.05678	11.73		0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.52851		105.01876	0.00000	11.53578		104.95847	11.83		0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000	0.00		0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.24014		76.78062	0.00000	10.25132		76.72180	9.30		0.00	0.00	0	11,125.00
R209	On 06/11/2025	Bond Future	0.00		10.33214		75.07708	0.00000	10.34374		75.01714	9.92		0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.42894		76.49858	0.00000	10.44101		76.43736	9.66		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.53535		74.76909	0.00000	10.54793		74.70653	9.81		0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.65245		76.15030	0.00000	10.66558		76.08634	9.51		0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000		93.75000	0.00000	6.25000		93.75000	0.00		0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000	0.00		0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000	0.00		0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000	0.00		0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000	0.00		0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		249.09603		249.09603	0.00000	249.09161		249.09161	0.00		0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.43271		250.43271	0.00000	250.42803		250.42803	0.00		0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		255.23421		255.23421	0.00000	255.22914		255.22914	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	
R210	On 07/05/2026	Bond Future	0.00		256.56325	256.56325	0.00000	256.55717	256.55717		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.36764	261.36764	0.00000	261.36066	261.36066		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		8.84417	95.17668	0.00000	8.88080	95.02662		5.59	0.00	0.00	0	21,485.00
R213	On 06/11/2025	Bond Future	0.00		8.91539	93.42019	0.00000	8.95415	93.26728		6.08	0.00	0.00	0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		8.99489	95.18915	0.00000	9.03605	95.03325		5.61	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.08318	93.40653	0.00000	9.12698	93.24745		5.31	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.18975	95.13314	0.00000	9.23655	94.97083		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		10.89246	70.32959	0.00000	10.89861	70.29535		10.76	0.00	10,549,438.50	150	6,085.00
R214	On 06/11/2025	Bond Future	0.00		10.99137	68.35799	0.00000	10.99773	68.32310		11.34	0.00	0.00	0	31,324.00
R214	On 05/02/2026	Bond Future	0.00		11.09607	69.65237	0.00000	11.10267	69.61672		11.14	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.20347	67.64828	0.00000	11.21033	67.61179		11.52	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.32100	68.89810	0.00000	11.32815	68.86070		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 :											111,084,079.13		1,289	1,535,309.00	
Grand Total:											111,084,079.13		1,289	1,535,309.00	