

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/08/2025

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		1,170.49700		1,170.49700	0.00000	1,169.37900	1,169.37900		0.00		0.00	0	0.00	
AL37	On 06/11/2025	Index Future	0.00		1,192.13700		1,192.13700	0.00000	1,190.99700	1,190.99700		0.00		0.00	0	0.00	
AL37	On 05/02/2026	Index Future	0.00		1,214.42300		1,214.42300	0.00000	1,213.26000	1,213.26000		0.00		0.00	0	0.00	
AL37	On 07/05/2026	Index Future	0.00		1,236.81500		1,236.81500	0.00000	1,235.62800	1,235.62800		0.00		0.00	0	0.00	
AL37	On 06/08/2026	Index Future	0.00		1,259.20200		1,259.20200	0.00000	1,257.99000	1,257.99000		0.00		0.00	0	0.00	
AL7T	On 07/08/2025	Index Future	0.00		1,420.35100		1,420.35100	0.00000	1,419.95200	1,419.95200		0.00		0.00	0	0.00	
AL7T	On 06/11/2025	Index Future	0.00		1,446.61100		1,446.61100	0.00000	1,446.20200	1,446.20200		0.00		0.00	0	0.00	
AL7T	On 05/02/2026	Index Future	0.00		1,473.65300		1,473.65300	0.00000	1,473.23500	1,473.23500		0.00		0.00	0	0.00	
AL7T	On 07/05/2026	Index Future	0.00		1,500.82500		1,500.82500	0.00000	1,500.39600	1,500.39600		0.00		0.00	0	0.00	
AL7T	On 06/08/2026	Index Future	0.00		1,527.99100		1,527.99100	0.00000	1,527.54900	1,527.54900		0.00		0.00	0	0.00	
ALBI	On 07/08/2025	Index Future	0.00		1,205.59700		1,205.59700	0.00000	1,205.44200	1,205.44200		0.00		0.00	0	1.00	
ALBI	On 06/11/2025	Index Future	0.00		1,227.88600		1,227.88600	0.00000	1,227.72600	1,227.72600		0.00		0.00	0	76.00	
ALBI	On 05/02/2026	Index Future	0.00		1,250.84000		1,250.84000	0.00000	1,250.67600	1,250.67600		0.00		0.00	0	0.00	
ALBI	On 07/05/2026	Index Future	0.00		1,273.90400		1,273.90400	0.00000	1,273.73400	1,273.73400		0.00		0.00	0	0.00	
ALBI	On 06/08/2026	Index Future	0.00		1,296.96200		1,296.96200	0.00000	1,296.78500	1,296.78500		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		10.30625		87.88782	0.00000	10.31503	87.84516		0.00		0.00	0	0.00	
ES33	On 06/11/2025	Bond Future	0.00		10.42656		85.74059	0.00000	10.43583	85.69671		0.00		0.00	0	0.00	
ES33	On 05/02/2026	Bond Future	0.00		10.55531		87.36385	0.00000	10.56507	87.31892		0.00		0.00	0	0.00	
ES33	On 07/05/2026	Bond Future	0.00		10.69273		85.19883	0.00000	10.70310	85.15241		0.00		0.00	0	0.00	
ES33	On 06/08/2026	Bond Future	0.00		10.84684		86.77389	0.00000	10.85793	86.72574		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		11.16121		82.54666	0.00000	11.16485	82.52363		0.00		0.00	0	0.00	
ES42	On 06/11/2025	Bond Future	0.00		11.27435		79.82849	0.00000	11.27819	79.80462		0.00		0.00	0	0.00	
ES42	On 05/02/2026	Bond Future	0.00		11.38939		81.33965	0.00000	11.39341	81.31509		0.00		0.00	0	0.00	
ES42	On 07/05/2026	Bond Future	0.00		11.51466		78.59224	0.00000	11.51894	78.56657		0.00		0.00	0	0.00	
ES42	On 06/08/2026	Bond Future	0.00		11.64816		80.04343	0.00000	11.65274	80.01648		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		1,186.29500		1,186.29500	0.00000	1,186.12500	1,186.12500		0.00		0.00	35,588,850.00	3	14.00
GOVI	On 06/11/2025	GOVI	0.00		1,208.22700		1,208.22700	0.00000	1,208.05300	1,208.05300		0.00		0.00	36,246,810.00	3	612.00
GOVI	On 05/02/2026	GOVI	0.00		1,230.81300		1,230.81300	0.00000	1,230.63500	1,230.63500		0.00		0.00	0	0.00	
GOVI	On 07/05/2026	GOVI	0.00		1,253.50800		1,253.50800	0.00000	1,253.32300	1,253.32300		0.00		0.00	0	42.00	
GOVI	On 06/08/2026	GOVI	0.00		1,276.19700		1,276.19700	0.00000	1,276.00500	1,276.00500		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		139.56982		139.56982	0.00000	139.67413	139.67413		0.00		0.00	0	2,978.00	
I2029	On 06/11/2025	Bond Future	0.00		140.74664		140.74664	0.00000	140.85217	140.85217		0.00		0.00	0	3,158.00	
I2029	On 05/02/2026	Bond Future	0.00		143.41148		143.41148	0.00000	143.51865	143.51865		0.00		0.00	0	0.00	
I2029	On 07/05/2026	Bond Future	0.00		144.62711		144.62711	0.00000	144.73523	144.73523		0.00		0.00	0	0.00	
I2029	On 06/08/2026	Bond Future	0.00		147.30469		147.30469	0.00000	147.41345	147.41345		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		108.07541		108.07541	0.00000	108.02767	108.02767			1.33	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		110.10043		110.10043	0.00000	110.05128	110.05128			1.06	0.00	0.00	0	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.79977		109.79977	0.00000	109.74940	109.74940			1.06	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.84867		111.84867	0.00000	111.79654	111.79654			0.79	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.49272		111.49272	0.00000	111.43858	111.43858			0.27	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		130.35238		130.35238	0.00000	130.44174	130.44174			0.00	0.00	0.00	0	388.00
I2033	On 06/11/2025	Bond Future	0.00		131.25669		131.25669	0.00000	131.34714	131.34714			0.00	0.00	0.00	0	6,548.00
I2033	On 05/02/2026	Bond Future	0.00		133.74186		133.74186	0.00000	133.83373	133.83373			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.67527		134.67527	0.00000	134.76779	134.76779			0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.16870		137.16870	0.00000	137.26167	137.26167			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		139.47399		139.47399	0.00000	139.18661	139.18661			0.00	0.00	0.00	0	308.00
I2038	On 06/11/2025	Bond Future	0.00		142.08735		142.08735	0.00000	141.79389	141.79389			0.00	0.00	0.00	0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		142.61205		142.61205	0.00000	142.31258	142.31258			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.27364		145.27364	0.00000	144.96757	144.96757			0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.76043		145.76043	0.00000	145.44722	145.44722			0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		120.28941		120.28941	0.00000	120.02931	120.02931			0.00	0.00	0.00	0	4,963.00
I2046	On 06/11/2025	Bond Future	0.00		120.28311		120.28311	0.00000	120.01763	120.01763			0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		122.56054		122.56054	0.00000	122.28970	122.28970			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.55181		122.55181	0.00000	122.27489	122.27489			0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.81970		124.81970	0.00000	124.53659	124.53659			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		118.80747		118.80747	0.00000	118.71073	118.71073			0.00	0.00	0.00	0	3,227.00
I2050	On 06/11/2025	Bond Future	0.00		121.03370		121.03370	0.00000	120.93451	120.93451			0.00	0.00	0.00	0	17,677.00
I2050	On 05/02/2026	Bond Future	0.00		120.91252		120.91252	0.00000	120.81105	120.81105			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.16894		123.16894	0.00000	123.06470	123.06470			0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.99443		122.99443	0.00000	122.88707	122.88707			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		382.48700		382.48700	0.00000	382.16800	382.16800			0.00	0.00	0.00	0	23.00
IGOV	On 06/11/2025	Index Future	0.00		389.65400		389.65400	0.00000	389.32800	389.32800			0.00	0.00	0.00	0	754.00
IGOV	On 05/02/2026	Index Future	0.00		397.03200		397.03200	0.00000	396.69900	396.69900			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.44400		404.44400	0.00000	404.10400	404.10400			0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		411.85500		411.85500	0.00000	411.50700	411.50700			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 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		7.65033		105.08211	0.00000	7.66143	105.06767			0.78	0.00	0.00	0	78,342.00
R186	On 07/08/2025	Bond Future	9.22	Call	2,014.90000		2.01490	0.00000	2,000.46000	2.00046	2,014.900		2.31	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			2.31	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.68509		107.02489	0.00000	7.69931	107.00969			0.73	0.00	0.00	0	103,516.00
R186	On 05/02/2026	Bond Future	0.00		7.72185		103.72037	0.00000	7.74071	103.70464			0.74	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.84377		105.63112	0.00000	7.87200	105.61433			0.58	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.16121		102.25486	0.00000	8.21195	102.23677			0.41	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		269.26928		269.26928	0.00000	268.89303	268.89303			0.00	0.00	0.00	0	320.00
R202	On 06/11/2025	Bond Future	0.00		274.31462		274.31462	0.00000	273.93005	273.93005			0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		274.17192		274.17192	0.00000	273.77910	273.77910			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.28905		279.28905	0.00000	278.88689	278.88689			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.03166		279.03166	0.00000	278.61960	278.61960			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		8.18046		99.59189	0.00000	8.20691	99.49499			4.25	0.00	0.00	0	65,166.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,953.87000		1.95387	0.00000	1,857.01000	1.85701	1,953.870		7.35	1.00	2,469,150.00	300	0.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,722.59000		3.72259	0.00000	3,625.69000	3.62569	3,722.590		7.35	1.00	2,469,144.00	300	0.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.35	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	8,007.61000		8.00761	0.00000	7,910.71000	7.91071	8,007.610		7.35	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			7.35	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.22423		101.43316	0.00000	8.25265	101.33400			3.95	0.00	84,696,688.60	835	136,849.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,957.66000		1.95766	0.00000	1,882.80000	1.88280	1,957.660		4.16	0.80	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,463.87000		3.46387	0.00000	3,372.69000	3.37269	3,463.870		4.44	0.94	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	4.39000		0.00439	0.00000	5.19000	0.00519	4.390		4.98	(0.01)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.26913		99.32109	0.00000	8.29973	99.21986			3.98	0.00	125,243,894.49	1,261	51,961.00
R2030	On 07/05/2026	Bond Future	0.00		8.33756		101.15073	0.00000	8.37081	101.04687			3.75	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.42883		98.98934	0.00000	8.46525	98.88267			3.68	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		8.86574		99.96394	0.00000	8.88802	99.85612			5.96	0.00	0.00	0	9,564.00
R2032	On 07/08/2025	Bond Future	9.40	Call	2,544.59000		2.54459	0.00000	2,436.77000	2.43677	2,544.590		8.35	1.00	2,670,240.00	300	0.00
R2032	On 07/08/2025	Bond Future	9.90	Call	4,850.44000		4.85044	0.00000	4,742.62000	4.74262	4,850.440		8.35	1.00	2,670,228.00	300	0.00
R2032	On 07/08/2025	Bond Future	10.59	Put	0.00000		0.00000	0.00000	0.00000	0.00000			8.35	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		8.93611		97.65184	0.00000	8.95963	97.54162			5.96	0.00	133,685,368.96	1,369	133,972.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,602.03000		2.60203	0.00000	2,524.46000	2.52446	2,602.030		6.45	0.76	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,530.17000		4.53017	0.00000	4,433.04000	4.43304	4,530.170		6.87	0.91	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	8.87000		0.00887	0.00000	10.13000	0.01013	8.870		7.60	(0.01)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.00925		99.47718	0.00000	9.03409	99.36462			5.76	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
R2032	On 07/05/2026	Bond Future	0.00		9.09372		97.14992	0.00000	9.12010	97.03455			5.76	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.19365		98.92387	0.00000	9.22178	98.80544			5.46	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		9.02578		108.93161	0.00000	9.04816	108.80595			6.35	0.00	0.00	0	1,277.00
R2033	On 06/11/2025	Bond Future	0.00		9.09911		105.90289	0.00000	9.12268	105.77437			6.05	0.00	0.00	0	12,180.00
R2033	On 05/02/2026	Bond Future	0.00		9.17499		107.88241	0.00000	9.19978	107.75127			5.89	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.26149		104.82639	0.00000	9.28772	104.69198			5.70	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.36188		106.74001	0.00000	9.38971	106.60213			5.48	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		9.66593		99.10825	0.00000	9.67371	99.06199			7.65	0.00	0.00	0	10,526.00
R2035	On 07/08/2025	Bond Future	10.08	Call	2,420.65000		2.42065	0.00000	2,374.86000	2.37486	2,420.650		11.36	1.00	2,910,270.00	300	0.00
R2035	On 07/08/2025	Bond Future	10.20	Put	0.00000		0.00000	0.00000	0.02000	0.00002			11.36	0.00	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	0.00000		0.00000	0.00000	0.00000	0.00000			11.36	0.00	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	0.00000		0.00000	0.00000	0.00000	0.00000			11.36	0.00	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	5,235.29000		5.23529	0.00000	5,189.03000	5.18903	5,235.290		11.36	1.00	2,910,279.00	300	0.00
R2035	On 07/08/2025	Bond Future	10.90	Put	0.00000		0.00000	0.00000	0.00000	0.00000			11.36	0.00	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	0.00000		0.00000	0.00000	0.00000	0.00000			11.36	0.00	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	0.00000		0.00000	0.00000	0.00000	0.00000			11.36	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.75509		96.43817	0.00000	9.76328	96.39058			7.75	0.00	142,342,738.92	1,476	117,893.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,600.50000		1.60050	0.00000	1,584.45000	1.58445	1,600.500		8.06	0.52	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,070.08000		2.07008	0.00000	2,050.15000	2.05015	2,070.080		8.23	0.60	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,713.95000		2.71395	0.00000	2,689.35000	2.68935	2,713.950		8.44	0.69	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	740.15000		0.74015	0.00000	761.30000	0.76130	740.150		8.52	(0.28)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	545.66000		0.54566	0.00000	563.08000	0.56308	545.660		8.70	(0.22)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,141.13000		4.14113	0.00000	4,108.49000	4.10849	4,141.130		8.83	0.82	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,279.57000		4.27957	0.00000	4,246.30000	4.24630	4,279.570		8.87	0.83	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	357.64000		0.35764	0.00000	370.74000	0.37074	357.640		8.94	(0.16)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,938.76000		4.93876	0.00000	4,902.77000	4.90277	4,938.760		9.03	0.87	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	240.54000		0.24054	0.00000	250.43000	0.25043	240.540		9.15	(0.11)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	6,701.11000		6.70111	0.00000	6,659.89000	6.65989	6,701.110		9.45	0.93	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	6,750.84000		6.75084	0.00000	6,709.50000	6.70950	6,750.840		9.46	0.94	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	42.00000		0.04200	0.00000	44.57000	0.04457	42.000		10.01	(0.02)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	40.04000		0.04004	0.00000	42.51000	0.04251	40.040		10.03	(0.02)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	20.54000		0.02054	0.00000	21.97000	0.02197	20.540		10.09	(0.01)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	7.81000		0.00781	0.00000	8.45000	0.00845	7.810		10.09	(0.01)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	6.76000		0.00676	0.00000	7.32000	0.00732	6.760		10.09	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.84887		98.24092	0.00000	9.85746	98.19219			7.65	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,235.24000		3.23524	0.00000	3,210.01000	3.21001	3,235.240		8.08	0.64	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,283.36000		4.28336	0.00000	4,253.32000	4.25332	4,283.360		8.36	0.73	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	736.78000		0.73678	0.00000	751.87000	0.75187	736.780		8.60	(0.21)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,438.69000		6.43869	0.00000	6,401.49000	6.40149	6,438.690		8.87	0.85	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	366.52000		0.36652	0.00000	375.57000	0.37557	366.520		9.11	(0.12)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	38.60000		0.03860	0.00000	40.11000	0.04011	38.600		9.70	(0.02)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.94633		95.54737	0.00000	9.95542	95.49702			7.88	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.05737		97.29254	0.00000	10.06704	97.24036			7.69	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		10.21101		88.86246	0.00000	10.21404	88.84387			9.07	0.00	40,876,731.60	460	117,014.00
R2037	On 07/08/2025	Bond Future	10.34	Call	827.22000		0.82722	0.00000	881.93000	0.88193	827.220		14.59	0.88	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	1,749.57	000	1.74957	0.00000	1,742.87	000	1.74287	1,749.570	14.59	1.00	3,058,167.42	300	0.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,046.48	000	2.04648	0.00000	2,033.20	000	2.03320	2,046.480	14.59	1.00	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,578.55	000	2.57855	0.00000	2,560.93	000	2.56093	2,578.550	14.59	1.00	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	4,662.77	000	4.66277	0.00000	4,644.18	000	4.64418	4,662.770	14.59	1.00	3,072,306.00	300	0.00
R2037	On 07/08/2025	Bond Future	11.07	Put	0.00000		0.00000	0.00000	0.00000		0.00000		14.59	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	0.00000		0.00000	0.00000	0.00000		0.00000		14.59	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	7,170.32	000	7.17032	0.00000	7,151.73	000	7.15173	7,170.320	14.59	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	0.00000		0.00000	0.00000	0.00000		0.00000		14.59	0.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	0.00000		0.00000	0.00000	0.00000		0.00000		14.59	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	0.00000		0.00000	0.00000	0.00000		0.00000		14.59	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.00000		0.00000	0.00000	0.00000		0.00000		14.59	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.30572		90.50537	0.00000	10.30893		90.48606		8.85	0.00	144,808,592.00	1,600	183,475.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,298.64	000	2.29864	0.00000	2,295.35	000	2.29535	2,298.640	9.19	0.62	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,469.94	000	4.46994	0.00000	4,460.21	000	4.46021	4,469.940	9.89	0.83	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	31.92000		0.03192	0.00000	33.44000		0.03344	31.920	11.42	(0.02)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.40467		87.93851	0.00000	10.40804		87.91863		9.19	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,168.58	000	3.16858	0.00000	3,162.83	000	3.16283	3,168.580	9.68	0.61	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,132.24	000	4.13224	0.00000	4,124.48	000	4.12448	4,132.240	10.00	0.69	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	706.55000		0.70655	0.00000	715.17000		0.71517	706.550	10.57	(0.19)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,282.25	000	6.28225	0.00000	6,270.72	000	6.27072	6,282.250	10.62	0.82	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	364.30000		0.36430	0.00000	369.89000		0.36989	364.300	11.18	(0.11)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	209.16000		0.20916	0.00000	212.93000		0.21293	209.160	11.66	(0.06)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	87.96000		0.08796	0.00000	89.94000		0.08994	87.960	11.66	(0.03)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.51685		89.55816	0.00000	10.52047		89.53724		9.08	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,306.53	000	4.30653	0.00000	4,298.04	000	4.29804	4,306.530	9.56	0.65	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	427.32000		0.42732	0.00000	432.20000		0.43220	427.320	11.11	(0.10)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.64340		86.93389	0.00000	10.64732		86.91176		9.43	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		10.30110		107.95982	0.00000	10.30442		107.93598		8.55	0.00	0.00	0	1,151.00
R2038	On 06/11/2025	Bond Future	0.00		10.40351		104.47185	0.00000	10.40702		104.44715		8.56	0.00	0.00	0	6,407.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,530.42	000	4.53042	0.00000	4,518.50	000	4.51850	4,530.420	9.54	0.80	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	23.70000		0.02370	0.00000	24.97000		0.02497	23.700	11.18	(0.01)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.50888		106.42464	0.00000	10.51258		106.39914		8.53	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.62328		102.90026	0.00000	10.62724		102.87355		8.47	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.74912		104.77822	0.00000	10.75340		104.75001		8.45	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		10.61106		88.50559	0.00000	10.61925		88.45099		9.91	0.00	38,057,403.70	430	51,051.00
R2040	On 06/11/2025	Bond Future	0.00		10.71050		90.14191	0.00000	10.71905		90.08587		9.69	0.00	119,888,740.30	1,330	45,495.00
R2040	On 05/02/2026	Bond Future	0.00		10.81419		87.31768	0.00000	10.82309		87.26039		10.11	0.00	0.00	0	36,550.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,183.30	000	1.18330	0.00000	1,170.93	000	1.17093	1,183.300	9.62	0.32	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,711.97	000	2.71197	0.00000	2,748.21	000	2.74821	2,711.970	10.11	(0.51)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,671.73	000	1.67173	0.00000	1,699.06	000	1.69906	1,671.730	10.66	(0.36)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,848.15	000	6.84815	0.00000	6,806.13	000	6.80613	6,848.150	11.60	0.82	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	85.43000		0.08543	0.00000	88.39000		0.08839	85.430	12.85	(0.03)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.92968		88.92583	0.00000	10.93902		88.86682		10.02	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,408.83	000	2.40883	0.00000	2,388.37	000	2.38837	2,408.830	9.97	0.44	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,819.82	000	3.81982	0.00000	3,791.61	000	3.79161	3,819.820	10.45	0.58	0.00	0	820.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
R2040	On 07/05/2026	Bond Future	11.72	Put	1,476.83	000	1.47683	0.00000	1,497.87	000	1.49787	1,476.830	11.17	(0.27)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,090.06	000	1.09006	0.00000	1,106.99	000	1.10699	1,090.060	11.54	(0.21)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	904.60	000	0.90460	0.00000	919.36	000	0.91936	904.600	11.77	(0.18)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	668.10	000	0.66810	0.00000	679.83	000	0.67983	668.100	12.14	(0.13)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.05	860	86.03919	0.00000	11.06	844	85.97831		10.47	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		10.87	606	83.49530	0.00000	10.85	921	83.61061		10.79	0.00	0.00	0	12,905.00
R2044	On 07/08/2025	Bond Future	10.63	Call	2.96	000	0.00296	0.00000	31.24	000	0.03124	2.960	17.02	0.01	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	2,819.84	000	2.81984	0.00000	2,935.84	000	2.93584	2,819.840	17.02	1.00	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		17.02	0.00	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		17.02	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		10.97	526	85.03898	0.00000	10.95	789	85.15600		10.55	0.00	102,046,776.00	1,200	129,844.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,960.98	000	2.96098	0.00000	3,048.06	000	3.04806	2,960.980	11.38	0.66	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	437.67	000	0.43767	0.00000	426.36	000	0.42636	437.670	12.22	(0.16)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	262.69	000	0.26269	0.00000	256.19	000	0.25619	262.690	12.62	(0.10)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	173.45	000	0.17345	0.00000	169.39	000	0.16939	173.450	12.93	(0.07)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	156.25	000	0.15625	0.00000	152.65	000	0.15265	156.250	13.01	(0.06)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.07	843	82.24469	0.00000	11.06	047	82.36370		11.05	0.00	0.00	0	16.00
R2044	On 07/05/2026	Bond Future	0.00		11.19	216	83.75925	0.00000	11.17	364	83.87987		10.96	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.31	821	80.90351	0.00000	11.29	911	81.02553		11.48	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		10.87	105	86.19408	0.00000	10.85	918	86.27853		10.77	0.00	0.00	0	34,705.00
R2048	On 06/11/2025	Bond Future	0.00		10.96	950	83.34867	0.00000	10.95	728	83.43425		11.09	0.00	0.00	0	219,094.00
R2048	On 05/02/2026	Bond Future	0.00		11.07	188	84.90670	0.00000	11.05	926	84.99364		11.03	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.17	552	82.03071	0.00000	11.16	254	82.11870		11.53	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.28	926	83.52863	0.00000	11.27	593	83.61740		11.47	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		10.78	603	111.57770	0.00000	10.77	910	111.64242		10.79	0.00	0.00	0	20,000.00
R2053	On 06/11/2025	Bond Future	0.00		10.88	074	107.77847	0.00000	10.87	362	107.84390		11.08	0.00	0.00	0	25,971.00
R2053	On 05/02/2026	Bond Future	0.00		10.97	725	109.79300	0.00000	10.96	991	109.85936		11.17	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.08	009	105.95358	0.00000	11.07	258	106.02031		11.23	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.19	131	107.88706	0.00000	11.18	364	107.95399		11.32	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		9.95	593	78.29659	0.00000	9.96	374	78.25439		8.84	0.00	0.00	0	1,335.00
R209	On 06/11/2025	Bond Future	0.00		10.04	286	76.59248	0.00000	10.05	103	76.54913		8.97	0.00	3,829,624.00	50	20,090.00
R209	On 05/02/2026	Bond Future	0.00		10.13	227	78.02417	0.00000	10.14	079	77.97979		8.89	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.22	976	76.31015	0.00000	10.23	871	76.26443		9.14	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.33	799	77.70367	0.00000	10.34	744	77.65638		9.03	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000	0.00000	6.25	000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		251.16	716	251.16716	0.00000	251.18	332	251.18332		0.00	0.00	0.00	0	123.00
R210	On 06/11/2025	Bond Future	0.00		252.44	721	252.44721	0.00000	252.46	245	252.46245		0.00	0.00	0.00	0	2,129.00
R210	On 05/02/2026	Bond Future	0.00		257.22	685	257.22685	0.00000	257.24	172	257.24172		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.54	729	258.54729	0.00000	258.56	050	258.56050		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.33	313	263.33313	0.00000	263.34	411	263.34411		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 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		8.50058		96.59885	0.00000	8.52239	96.50778		5.30		0.00	0.00	0	7,560.00
R213	On 06/11/2025	Bond Future	0.00		8.56080		94.83358	0.00000	8.58398	94.74038		5.21		0.00	0.00	0	94,169.00
R213	On 05/02/2026	Bond Future	0.00		8.62460		96.60631	0.00000	8.64924	96.51118		4.96		0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.69410		94.83441	0.00000	8.72047	94.73679		4.87		0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.78058		96.56717	0.00000	8.80895	96.46686		4.58		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		10.56098		72.21344	0.00000	10.56392	72.19639		10.39		0.00	0.00	0	5,054.00
R214	On 06/11/2025	Bond Future	0.00		10.65342		70.25097	0.00000	10.65652	70.23325		10.64		0.00	3,512,548.50	50	36,405.00
R214	On 05/02/2026	Bond Future	0.00		10.74947		71.56418	0.00000	10.75270	71.54600		10.57		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.84715		69.58431	0.00000	10.85059	69.56523		11.00		0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.95477		70.85530	0.00000	10.95846	70.83516		10.95		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 :													1,033,054,551.49		12,467	2,046,344.00	
Grand Total:													1,033,054,551.49		12,467	2,046,344.00	