

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/10/2025

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 06/11/2025	Index Future	0.00		1,208.55700		1,208.55700	0.00000	1,210.97700	1,210.97700		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,230.56200		1,230.56200	0.00000	1,233.02100	1,233.02100		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,253.17600		1,253.17600	0.00000	1,255.67800	1,255.67800		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,275.89800		1,275.89800	0.00000	1,278.43700	1,278.43700		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,298.67700		1,298.67700	0.00000	1,301.25100	1,301.25100		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,496.08700		1,496.08700	0.00000	1,500.95500	1,500.95500		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,523.32600		1,523.32600	0.00000	1,528.27700	1,528.27700		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,551.32100		1,551.32100	0.00000	1,556.35900	1,556.35900		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,579.44800		1,579.44800	0.00000	1,584.56800	1,584.56800		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,607.64700		1,607.64700	0.00000	1,612.84600	1,612.84600		0.00		0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,265.25500		1,265.25500	0.00000	1,268.43500	1,268.43500		0.00		0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,288.29200		1,288.29200	0.00000	1,291.52500	1,291.52500		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,311.96700		1,311.96700	0.00000	1,315.25600	1,315.25600		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,335.75500		1,335.75500	0.00000	1,339.09500	1,339.09500		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,359.60300		1,359.60300	0.00000	1,362.99200	1,362.99200		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 06/11/2025	Bond Future	0.00		9.81767		88.68728	0.00000	9.76291	88.95864		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.92664		90.32363	0.00000	9.86934	90.59990		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.03503		88.21000	0.00000	9.97506	88.49131		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.15569		89.84523	0.00000	10.09283	90.13156		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.29305		87.65539	0.00000	10.22713	87.94661		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 06/11/2025	Bond Future	0.00		10.48313		84.99220	0.00000	10.44871	85.22834		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.57621		86.56034	0.00000	10.54063	86.80065		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.67224		83.90648	0.00000	10.63541	84.15120		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.77395		85.46105	0.00000	10.73584	85.71013		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.88346		82.72155	0.00000	10.84401	82.97485		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 06/11/2025	GOVI	0.00		1,243.29800		1,243.29800	0.00000	1,246.37300	1,246.37300		0.00		0.00	0	619.00
GOVI	On 05/02/2026	GOVI	0.00		1,265.93500		1,265.93500	0.00000	1,269.06200	1,269.06200		0.00		0.00	0	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,289.20000		1,289.20000	0.00000	1,292.38000	1,292.38000		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,312.57500		1,312.57500	0.00000	1,315.80400	1,315.80400		0.00		0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,336.00900		1,336.00900	0.00000	1,339.28600	1,339.28600		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 06/11/2025	Bond Future	0.00		141.60588		141.60588	0.00000	141.62425	141.62425		0.00		0.00	0	4,654.00
I2029	On 05/02/2026	Bond Future	0.00		144.21863		144.21863	0.00000	144.23716	144.23716		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		145.43868		145.43868	0.00000	145.45747	145.45747		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		148.13656		148.13656	0.00000	148.15535	148.15535		0.00		0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.29418		149.29418	0.00000	149.31283	149.31283		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	Contracts	Traded	Open Interest
											Option						
I2031	On 06/11/2025	Bond Future	0.00		112.48633		112.48633	0.00000	112.46393	112.46393		1.20	0.00	0.00		0	2,378.00
I2031	On 05/02/2026	Bond Future	0.00		112.17084		112.17084	0.00000	112.14784	112.14784		1.21	0.00	0.00		0	0.00
I2031	On 07/05/2026	Bond Future	0.00		114.25831		114.25831	0.00000	114.23481	114.23481		0.92	0.00	0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		113.94433		113.94433	0.00000	113.92007	113.92007		0.38	0.00	0.00		0	0.00
I2031	On 05/11/2026	Bond Future	0.00		115.97778		115.97778	0.00000	115.95277	115.95277		0.11	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 06/11/2025	Bond Future	0.00		135.34440		135.34440	0.00000	135.49744	135.49744		0.00	0.00	0.00		0	20,246.00
I2033	On 05/02/2026	Bond Future	0.00		137.84161		137.84161	0.00000	137.99729	137.99729		0.00	0.00	0.00		0	0.00
I2033	On 07/05/2026	Bond Future	0.00		138.84117		138.84117	0.00000	138.99956	138.99956		0.00	0.00	0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		141.41662		141.41662	0.00000	141.57766	141.57766		0.00	0.00	0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.35027		142.35027	0.00000	142.51377	142.51377		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 06/11/2025	Bond Future	0.00		147.10235		147.10235	0.00000	146.76996	146.76996		0.00	0.00	0.00		0	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		147.64561		147.64561	0.00000	147.30709	147.30709		0.00	0.00	0.00		0	0.00
I2038	On 07/05/2026	Bond Future	0.00		150.39346		150.39346	0.00000	150.04837	150.04837		0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		150.97413		150.97413	0.00000	150.62233	150.62233		0.00	0.00	0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		153.66961		153.66961	0.00000	153.31102	153.31102		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 06/11/2025	Bond Future	0.00		114.58109		114.58109	0.00000	114.36089	114.36089		6.08	0.00	0.00		0	0.00
I2043	On 05/02/2026	Bond Future	0.00		113.87870		113.87870	0.00000	113.65420	113.65420		6.21	0.00	0.00		0	0.00
I2043	On 07/05/2026	Bond Future	0.00		115.99803		115.99803	0.00000	115.76924	115.76924		6.13	0.00	0.00		0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.28307		115.28307	0.00000	115.04973	115.04973		5.98	0.00	0.00		0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.33996		117.33996	0.00000	117.10217	117.10217		5.86	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 06/11/2025	Bond Future	0.00		124.90403		124.90403	0.00000	125.42882	125.42882		0.00	0.00	0.00		0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		127.20869		127.20869	0.00000	127.74303	127.74303		0.00	0.00	0.00		0	0.00
I2046	On 07/05/2026	Bond Future	0.00		127.27568		127.27568	0.00000	127.81984	127.81984		0.00	0.00	0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		129.63625		129.63625	0.00000	130.19017	130.19017		0.00	0.00	0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		129.61201		129.61201	0.00000	130.17543	130.17543		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 06/11/2025	Bond Future	0.00		127.24044		127.24044	0.00000	126.79425	126.79425		0.00	0.00	7,761,666.84		61	16,798.00
I2050	On 05/02/2026	Bond Future	0.00		127.16871		127.16871	0.00000	126.71433	126.71433		0.00	0.00	0.00		0	0.00
I2050	On 07/05/2026	Bond Future	0.00		129.53551		129.53551	0.00000	129.07251	129.07251		0.00	0.00	0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		129.47735		129.47735	0.00000	129.00528	129.00528		0.00	0.00	0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		131.78868		131.78868	0.00000	131.30791	131.30791		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 06/11/2025	Bond Future	0.00		114.88512		114.88512	0.00000	114.86067	114.86067		9.12	0.00	0.00		0	0.00
I2058	On 05/02/2026	Bond Future	0.00		114.18831		114.18831	0.00000	114.16325	114.16325		9.27	0.00	0.00		0	0.00
I2058	On 07/05/2026	Bond Future	0.00		116.31342		116.31342	0.00000	116.28755	116.28755		9.32	0.00	0.00		0	0.00
I2058	On 06/08/2026	Bond Future	0.00		115.60441		115.60441	0.00000	115.57778	115.57778		9.42	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		117.66704		117.66704	0.00000	117.63961	117.63961		9.40	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 06/11/2025	Index Future	0.00		401.49200		401.49200	0.00000	401.22900	401.22900		0.00	0.00	0.00		0	762.00
IGOV	On 05/02/2026	Index Future	0.00		408.90100		408.90100	0.00000	408.63100	408.63100		0.00	0.00	0.00		0	0.00
IGOV	On 07/05/2026	Index Future	0.00		416.51300		416.51300	0.00000	416.23700	416.23700		0.00	0.00	0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		424.16000		424.16000	0.00000	423.87600	423.87600		0.00	0.00	0.00		0	0.00
IGOV	On 05/11/2026	Index Future	0.00		431.82600		431.82600	0.00000	431.53400	431.53400		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	Contracts	Traded	Open Interest
											Option						
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
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 17/12/2025	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 06/11/2025	Bond Future	0.00		7.49625		107.22705	0.00000	7.45852	107.26751			0.58	0.00	795,303,029.85	7,417	73,074.00
R186	On 05/02/2026	Bond Future	0.00		7.53619		103.87542	0.00000	7.48708	103.91650			0.62	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.58742		105.78382	0.00000	7.51749	105.82555			0.51	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.71181		102.41535	0.00000	7.59374	102.45760			0.35	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.81089		104.21853	0.00000	8.44265	104.26123			0.12	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 06/11/2025	Bond Future	0.00		283.06476		283.06476	0.00000	283.00470	283.00470			0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		282.93618		282.93618	0.00000	282.87458	282.87458			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		288.20198		288.20198	0.00000	288.13903	288.13903			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		288.10721		288.10721	0.00000	288.04240	288.04240			0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		293.25123		293.25123	0.00000	293.18450	293.18450			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 06/11/2025	Bond Future	0.00		7.93310		102.45595	0.00000	7.88735	102.61785			3.90	0.00	399,373,293.10	3,898	122,134.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,736.89000		2.73689	0.00000	2,898.72000	2.89872	2,736.890		3.59	1.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,425.78000		4.42578	0.00000	4,587.68000	4.58768	4,425.780		3.52	1.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	0.00000		0.00000	0.00000	0.00000	0.00000			3.54	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.97127		100.31314	0.00000	7.92217	100.47784			3.87	0.00	0.00	0	74,598.00
R2030	On 07/05/2026	Bond Future	0.00		8.01791		102.15599	0.00000	7.96498	102.32366			3.67	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.08046		100.01691	0.00000	8.02309	100.18739			3.56	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.15068		101.77800	0.00000	8.08844	101.95122			3.32	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 06/11/2025	Bond Future	0.00		8.56724		99.40110	0.00000	8.51698	99.64249			6.15	0.00	30,814,341.00	310	130,013.00
R2032	On 06/11/2025	Bond Future	9.40	Call	3,899.39000		3.89939	0.00000	4,140.56000	4.14056	3,899.390		5.81	0.99	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	6,140.18000		6.14018	0.00000	6,381.58000	6.38158	6,140.180		5.79	1.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.00000		0.00000	0.00000	0.00000	0.00000			5.81	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.63119		101.21070	0.00000	8.57829	101.45634			5.95	0.00	0.00	0	30,170.00
R2032	On 07/05/2026	Bond Future	0.00		8.69599		98.91028	0.00000	8.64021	99.16035			5.97	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.77202		100.72097	0.00000	8.71311	100.97537			5.67	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 05/11/2026	Bond Future	0.00		8.86178		98.33724	0.00000	8.79949	98.59589			5.61	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 06/11/2025	Bond Future	0.00		8.75380		107.80932	0.00000	8.70366	108.08985			6.08	0.00	0.00	0	27,969.00
R2033	On 05/02/2026	Bond Future	0.00		8.82221		109.77193	0.00000	8.76960	110.05747			5.90	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.89169		106.74537	0.00000	8.83642	107.03608			6.32	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.97146		108.69926	0.00000	8.91333	108.99503			6.09	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.06359		105.57361	0.00000	9.00241	105.87433			5.72	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 06/11/2025	Bond Future	0.00		9.23781		99.50936	0.00000	9.18790	99.81260			7.85	0.00	49,754,680.00	500	97,296.00
R2035	On 06/11/2025	Bond Future	9.77	Call	3,229.53000		3.22953	0.00000	3,525.95000	3.52595	3,229.530	7.64	0.93	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	3,994.68000		3.99468	0.00000	4,295.83000	4.29583	3,994.680	7.62	0.97	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	4,943.22000		4.94322	0.00000	5,246.20000	5.24620	4,943.220	7.61	0.99	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	4.49000		0.00449	0.00000	4.44000	0.00444	4.490	7.60	(0.01)	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1.20000		0.00120	0.00000	1.25000	0.00125	1.200	7.60	0.00	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	6,779.33000		6.77933	0.00000	7,082.62000	7.08262	6,779.330	7.63	1.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	6,944.41000		6.94441	0.00000	7,247.69000	7.24769	6,944.410	7.63	1.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	0.18000		0.00018	0.00000	0.21000	0.00021	0.180	7.65	0.00	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	7,709.75000		7.70975	0.00000	8,013.01000	8.01301	7,709.750	7.66	1.00	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.03000		0.00003	0.00000	0.03000	0.00003	0.030	7.69	0.00	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	9,639.16000		9.63916	0.00000	9,942.40000	9.94240	9,639.160	7.74	1.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	9,691.96000		9.69196	0.00000	9,995.20000	9.99520	9,691.960	7.74	1.00	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.00000		0.00000	0.00000	0.00000	0.00000		7.81	0.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	0.00000		0.00000	0.00000	0.00000	0.00000		7.81	0.00	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.00000		0.00000	0.00000	0.00000	0.00000		7.81	0.00	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	0.00000		0.00000	0.00000	0.00000	0.00000		7.81	0.00	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000		7.81	0.00	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.31751		101.32091	0.00000	9.26548	101.62957			7.69	0.00	0.00	0	39,700.00
R2035	On 05/02/2026	Bond Future	8.85	Call	801.73000		0.80173	0.00000	912.70000	0.91270	801.730	7.96	0.28	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.25	Put	2,007.95000		2.00795	0.00000	1,871.68000	1.87168	2,007.950	7.69	(0.53)	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,147.75000		5.14775	0.00000	5,430.95000	5.43095	5,147.750	7.47	0.88	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	6,483.45000		6.48345	0.00000	6,779.63000	6.77963	6,483.450	7.50	0.94	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	63.27000		0.06327	0.00000	56.92000	0.05692	63.270	7.55	(0.04)	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,038.17000		9.03817	0.00000	9,344.20000	9.34420	9,038.170	7.61	0.98	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	11.75000		0.01175	0.00000	10.59000	0.01059	11.750	7.66	(0.01)	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.03000		0.00003	0.00000	0.03000	0.00003	0.030	7.68	0.00	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.39308		98.67940	0.00000	9.33887	98.99362			7.91	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,092.52000		3.09252	0.00000	3,302.26000	3.30226	3,092.520	7.76	0.61	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,157.53000		3.15753	0.00000	3,369.53000	3.36953	3,157.530	7.76	0.62	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,323.72000		3.32372	0.00000	3,541.29000	3.54129	3,323.720	7.74	0.63	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	758.98000		0.75898	0.00000	703.63000	0.70363	758.980	7.70	(0.22)	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	732.80000		0.73280	0.00000	679.06000	0.67906	732.800	7.70	(0.22)	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	670.64000		0.67064	0.00000	620.78000	0.62078	670.640	7.69	(0.20)	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	305.50000		0.30550	0.00000	280.74000	0.28074	305.500	7.76	(0.11)	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	293.91000		0.29391	0.00000	270.01000	0.27001	293.910	7.77	(0.10)	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	266.46000		0.26646	0.00000	244.61000	0.24461	266.460	7.78	(0.09)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.47862		100.48603	0.00000	9.42205	100.80579			7.73	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,039.04000		2.03904	0.00000	2,185.98000	2.18598	2,039.040	7.93	0.41	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,222.09000		2.22209	0.00000	2,377.70000	2.37770	2,222.090	7.87	0.43	0.00	0.00	0	250.00

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	
R2035	On 06/08/2026	Bond Future	9.63	Put	2,394.38	000	2.39438	0.00000	2,270.78	000	2.27078	2,394.380	7.68	(0.44)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	2,157.16	000	2.15716	0.00000	2,042.31	000	2.04231	2,157.160	7.65	(0.41)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	1,296.18	000	1.29618	0.00000	1,218.05	000	1.21805	1,296.180	7.58	(0.29)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	1,150.93	000	1.15093	0.00000	1,079.90	000	1.07990	1,150.930	7.57	(0.26)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.57716		97.75593	0.00000	9.51814		98.08101		7.89	0.00	0.00	0	0.00
R2035	On 28/02/2035	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
R2037	On 06/11/2025	Bond Future	0.00		9.75465		93.90990	0.00000	9.69979		94.25860		8.90	0.00	0.00	0	171,123.00
R2037	On 06/11/2025	Bond Future	10.50	Call	4,584.90	000	4.58490	0.00000	4,931.78	000	4.93178	4,584.900	8.69	0.98	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	7,451.24	000	7.45124	0.00000	7,799.97	000	7.79997	7,451.240	8.76	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		8.98	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.83955		91.36100	0.00000	9.78260		91.71594		9.17	0.00	0.00	0	24,450.00
R2037	On 05/02/2026	Bond Future	10.90	Call	6,461.37	000	6.46137	0.00000	6,797.16	000	6.79716	6,461.370	9.03	0.92	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	9,078.48	000	9.07848	0.00000	9,428.64	000	9.42864	9,078.480	9.21	0.98	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1.93	000	0.00193	0.00000	1.73	000	0.00173	1.930	9.34	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.25	000	0.00025	0.00000	0.23	000	0.00023	0.250	9.34	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.93017		93.03936	0.00000	9.87103		93.40068		9.12	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	6,496.08	000	6.49608	0.00000	6,812.19	000	6.81219	6,496.080	9.02	0.84	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	29.41	000	0.02941	0.00000	26.55	000	0.02655	29.410	9.30	(0.01)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.03177		90.48253	0.00000	9.97025		90.85028		9.43	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,069.85	000	3.06985	0.00000	3,277.45	000	3.27745	3,069.850	9.42	0.51	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1,460.25	000	1.46025	0.00000	1,369.52	000	1.36952	1,460.250	9.33	(0.29)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	686.72	000	0.68672	0.00000	638.92	000	0.63892	686.720	9.49	(0.16)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.13404		92.07502	0.00000	10.07015		92.44902		9.31	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,070.32	000	2.07032	0.00000	2,217.92	000	2.21792	2,070.320	9.62	0.35	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	3,252.59	000	3.25259	0.00000	3,098.56	000	3.09856	3,252.590	9.26	(0.46)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,846.61	000	1.84661	0.00000	1,745.82	000	1.74582	1,846.610	9.28	(0.31)	0.00	0	4,490.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		9.81124		108.76312	0.00000	9.75643		109.17305		8.56	0.00	0.00	0	6,697.00
R2038	On 06/11/2025	Bond Future	10.98	Call	8,236.24	000	8.23624	0.00000	8,646.19	000	8.64619	8,236.240	8.42	1.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		8.65	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.90056		110.74312	0.00000	9.84364		111.16038		8.47	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.99132		107.29310	0.00000	9.93218		107.71790		8.93	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.09044		109.25686	0.00000	10.02896		109.68917		8.89	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.19823		105.69962	0.00000	10.13430		106.13936		8.98	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.17174		93.78196	0.00000	10.13725		94.02246		9.85	0.00	0.00	0	48,626.00
R2040	On 05/02/2026	Bond Future	0.00		10.26238		90.98024	0.00000	10.22667		91.22494		10.21	0.00	0.00	0	46,961.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,435.77	000	2.43577	0.00000	2,599.75	000	2.59975	2,435.770	10.16	0.56	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	831.04	000	0.83104	0.00000	790.48	000	0.79048	831.040	10.00	(0.26)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	324.62	000	0.32462	0.00000	308.36	000	0.30836	324.620	10.00	(0.12)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	9,853.92	000	9.85392	0.00000	10,096.39	000	10.09639	9,853.920	10.24	0.97	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.27	000	0.00027	0.00000	0.27	000	0.00027	0.270	10.42	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.35809		92.65156	0.00000	10.32110		92.90065		10.17	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	4,060.98	000	4.06098	0.00000	4,240.63	000	4.24063	4,060.980	10.00	0.64	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	355.50	000	0.35550	0.00000	339.78	000	0.33978	355.500	10.19	(0.10)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	143.27	000	0.14327	0.00000	136.99	000	0.13699	143.270	10.39	(0.05)	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 06/08/2026	Bond Future	0.00		10.46417	89.83698	0.00000	10.42580	90.09044			10.59	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		10.56993	91.41778	0.00000	10.53020	91.67547			10.48	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,374.95000	2.37495	0.00000	2,483.50000	2.48350	2,374.950	10.88	0.36	0.00	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	3,630.81000	3.63081	0.00000	3,530.42000	3.53042	3,630.810	10.44	(0.45)	0.00	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	2,068.45000	2.06845	0.00000	2,003.65000	2.00365	2,068.450	10.45	(0.31)	0.00	0.00	0	2,300.00
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	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.35580	89.37915	0.00000	10.31625	89.66830			10.79	0.00	46,477,158.00	520	127,954.00
R2044	On 06/11/2025	Bond Future	11.25	Call	6,166.02000	6.16602	0.00000	6,455.75000	6.45575	6,166.020	10.56	0.99	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	0.13000	0.00013	0.00000	0.17000	0.00017	0.130	10.65	0.00	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	10.75	0.00	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.82	0.00	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.84	0.00	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.44349	86.62252	0.00000	10.40261	86.91682			11.21	0.00	0.00	0	5,208.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,233.31000	1.23331	0.00000	1,360.55000	1.36055	1,233.310	11.62	0.33	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	4,113.81000	4.11381	0.00000	4,353.45000	4.35345	4,113.810	11.01	0.73	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	415.56000	0.41556	0.00000	389.61000	0.38961	415.560	10.98	(0.14)	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	248.59000	0.24859	0.00000	232.83000	0.23283	248.590	10.98	(0.09)	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	217.20000	0.21720	0.00000	203.40000	0.20340	217.200	10.98	(0.08)	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.53546	88.21374	0.00000	10.49319	88.51341			11.18	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.63667	85.44319	0.00000	10.59292	85.74812			11.67	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.73691	86.94661	0.00000	10.69170	87.25668			11.58	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		10.33027	88.03493	0.00000	10.29072	88.33947			11.38	0.00	1,320,523.95	15	121,842.00
R2048	On 05/02/2026	Bond Future	0.00		10.41631	89.63758	0.00000	10.37544	89.94762			11.26	0.00	0.00	0	143,775.00
R2048	On 07/05/2026	Bond Future	0.00		10.49835	86.84480	0.00000	10.45616	87.16045			11.82	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.58767	88.43458	0.00000	10.54408	88.75581			11.74	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.68445	85.55514	0.00000	10.63942	85.88181			12.26	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		10.21294	114.23815	0.00000	10.17838	114.59105			11.33	0.00	0.00	0	28,343.00
R2053	On 05/02/2026	Bond Future	0.00		10.29223	116.31783	0.00000	10.25654	116.67705			11.35	0.00	0.00	0	20,000.00
R2053	On 07/05/2026	Bond Future	0.00		10.37187	112.59315	0.00000	10.33501	112.95881			11.67	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.45731	114.65385	0.00000	10.41923	115.02592			11.74	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.54828	110.81352	0.00000	10.50893	111.19190			12.21	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		9.47647	79.67818	0.00000	9.42155	79.98600			9.12	0.00	340,544,541.32	4,274	34,314.00
R209	On 05/02/2026	Bond Future	0.00		9.55187	81.12868	0.00000	9.49494	81.44201			8.98	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.62809	79.46781	0.00000	9.56904	79.78682			9.27	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.71219	80.92262	0.00000	9.65090	81.24730			9.14	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.80454	79.19830	0.00000	9.74092	79.52853			9.35	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	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		253.93272	253.93272	0.00000	253.82248	253.82248			0.00	0.00	0.00	0	1,203.00
R210	On 05/02/2026	Bond Future	0.00		258.61797	258.61797	0.00000	258.50538	258.50538			0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.94381	259.94381	0.00000	259.82884	259.82884			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 06/08/2026	Bond Future	0.00		264.76537	264.76537	0.00000	264.64766	264.64766		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.94841	265.94841	0.00000	265.82774	265.82774		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 06/11/2025	Bond Future	0.00		8.24461	96.11626	0.00000	8.19415	96.32293		5.32	0.00	0.00	0	84,123.00
R213	On 05/02/2026	Bond Future	0.00		8.30114	97.86603	0.00000	8.24764	98.07637		5.09	0.00	0.00	0	18.00
R213	On 07/05/2026	Bond Future	0.00		8.35193	96.11245	0.00000	8.29516	96.32654		4.98	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.41476	97.87234	0.00000	8.35431	98.09015		4.65	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.49830	96.04763	0.00000	8.43383	96.26900		4.55	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 06/11/2025	Bond Future	0.00		10.14995	73.21822	0.00000	10.11545	73.42826		10.87	0.00	46,054,260.38	629	37,101.00
R214	On 05/02/2026	Bond Future	0.00		10.23507	74.55114	0.00000	10.19944	74.76492		10.74	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.31638	72.62284	0.00000	10.27961	72.84048		11.21	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.40526	73.95244	0.00000	10.36728	74.17393		11.15	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.50246	71.95920	0.00000	10.46325	72.18437		11.58	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 :											1,717,403,494.44		17,624	1,772,166.00	
Grand Total:											1,717,403,494.44		17,624	1,772,166.00	