

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/05/2025

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 08/05/2025	Index Future	0.00		1,107.83200		1,107.83200	0.00000	1,107.83200	1,107.83200		0.00		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,131.43300		1,131.43300	0.00000	1,130.78100	1,130.78100		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,153.18000		1,153.18000	0.00000	1,152.51400	1,152.51400		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,174.98200		1,174.98200	0.00000	1,174.29900	1,174.29900		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,196.88500		1,196.88500	0.00000	1,196.18600	1,196.18600		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,218.62900		1,218.62900	0.00000	1,217.91300	1,217.91300		0.00		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,305.41200		1,305.41200	0.00000	1,305.41200	1,305.41200		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,343.24600		1,343.24600	0.00000	1,340.95600	1,340.95600		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,369.06500		1,369.06500	0.00000	1,366.72800	1,366.72800		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,394.94800		1,394.94800	0.00000	1,392.56300	1,392.56300		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,420.95100		1,420.95100	0.00000	1,418.51700	1,418.51700		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,446.76600		1,446.76600	0.00000	1,444.28300	1,444.28300		0.00		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,117.98800		1,117.98800	0.00000	1,117.98800	1,117.98800		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,148.66900		1,148.66900	0.00000	1,147.24500	1,147.24500		0.00		0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,170.74800		1,170.74800	0.00000	1,169.29400	1,169.29400		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,192.88100		1,192.88100	0.00000	1,191.39700	1,191.39700		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,215.11800		1,215.11800	0.00000	1,213.60200	1,213.60200		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,237.19300		1,237.19300	0.00000	1,235.64500	1,235.64500		0.00		0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.33677		83.06316	0.00000	11.35920	82.96212		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.49185		80.88335	0.00000	11.51536	80.78024		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.66855		82.42939	0.00000	11.69328	82.32402		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.85702		80.18519	0.00000	11.88305	80.07752		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		12.06978		81.66869	0.00000	12.09722	81.55874		0.00		0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.99380		77.53482	0.00000	12.02625	77.34948		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.12884		74.77795	0.00000	12.16258	74.58887		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.27388		76.20645	0.00000	12.30899	76.01349		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.43165		73.37565	0.00000	12.46824	73.17879		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.60131		74.73048	0.00000	12.63946	74.52966		0.00		0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,101.87200		1,101.87200	0.00000	1,101.87200	1,101.87200		0.00		0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,131.70200		1,131.70200	0.00000	1,130.34800	1,130.34800		0.00		0.00	0.00	0	655.00
GOVI	On 06/11/2025	GOVI	0.00		1,153.45500		1,153.45500	0.00000	1,152.07300	1,152.07300		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,175.26200		1,175.26200	0.00000	1,173.85000	1,173.85000		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,197.17000		1,197.17000	0.00000	1,195.72800	1,195.72800		0.00		0.00	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,218.91900		1,218.91900	0.00000	1,217.44700	1,217.44700		0.00		0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00		0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		138.87391		138.87391	0.00000	139.02315	139.02315		0.00		0.00	251,500,651.01	1,811	5,437.00
I2029	On 06/11/2025	Bond Future	0.00		140.13657		140.13657	0.00000	140.28825	140.28825		0.00		0.00	0.00	0	68.00

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					
I2029	On 05/02/2026	Bond Future	0.00		142.81701		142.81701	0.00000	142.97116	142.97116		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.04263		144.04263	0.00000	144.19900	144.19900		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.71603		146.71603	0.00000	146.87477	146.87477		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
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		130.03436		130.03436	0.00000	130.05173	130.05173		0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.02474		131.02474	0.00000	131.04207	131.04207		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.53093		133.53093	0.00000	133.54818	133.54818		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.47897		134.47897	0.00000	134.49599	134.49599		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.97488		136.97488	0.00000	136.99167	136.99167		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		139.73470		139.73470	0.00000	139.70385	139.70385		0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		142.45336		142.45336	0.00000	142.42168	142.42168		0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		143.00503		143.00503	0.00000	142.97210	142.97210		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.69952		145.69952	0.00000	145.66549	145.66549		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		146.19135		146.19135	0.00000	146.15575	146.15575		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		119.94527		119.94527	0.00000	120.44837	120.44837		0.00	0.00	0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		120.01714		120.01714	0.00000	120.52958	120.52958		0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.31236		122.31236	0.00000	122.83415	122.83415		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.31287		122.31287	0.00000	122.84374	122.84374		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.58108		124.58108	0.00000	125.12143	125.12143		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		118.27930		118.27930	0.00000	118.84432	118.84432		0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.58081		120.58081	0.00000	121.15643	121.15643		0.00	0.00	0.00	0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		120.46621		120.46621	0.00000	121.05228	121.05228		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.73586		122.73586	0.00000	123.33260	123.33260		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.54907		122.54907	0.00000	123.15608	123.15608		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 08/05/2025	Index Future	0.00		374.33900		374.33900	0.00000	374.33900	374.33900		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		381.67800		381.67800	0.00000	382.23900	382.23900		0.00	0.00	0.00	0	713.00
IGOV	On 06/11/2025	Index Future	0.00		389.10600		389.10600	0.00000	389.67800	389.67800		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		396.55300		396.55300	0.00000	397.13400	397.13400		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.03300		404.03300	0.00000	404.62500	404.62500		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		411.46100		411.46100	0.00000	412.06100	412.06100		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000		80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000		76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000		75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00		8.29500	91.70500	0.00000	8.29500	91.70500			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00		8.34000	91.66000	0.00000	8.34000	91.66000			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000	91.60000	0.00000	8.40000	91.60000			0.00	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		8.10550	104.49211	0.00000	8.07691	104.52903			0.99	0.00	81,399,353.69		779	181,396.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,433.44000	1.43344	0.00000	1,469.63000	1.46963	1,433.440	1.56	0.97	0.00	0.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.27000	0.00027	0.00000	0.25000	0.00025	0.270	1.85	0.00	0.00	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.17804	106.49991	0.00000	8.14275	106.53736			0.97	0.00	290,105,754.84		2,724	3,171.00
R186	On 05/02/2026	Bond Future	0.00		8.34213	103.20505	0.00000	8.29643	103.24288			0.87	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.70000	105.12408	0.00000	8.63528	105.16224			0.69	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.61050	101.74071	0.00000	9.50160	101.77916			0.48	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00		269.43567	269.43567	0.00000	269.37603	269.37603			0.00	0.00	0.00	0.00	0	1,405.00
R202	On 06/11/2025	Bond Future	0.00		274.67824	274.67824	0.00000	274.61704	274.61704			0.00	0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.57982	274.57982	0.00000	274.51630	274.51630			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.75401	279.75401	0.00000	279.68836	279.68836			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.49755	279.49755	0.00000	279.42845	279.42845			0.00	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	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	0.00		8.91879	96.93004	0.00000	8.94094	96.85154			4.45	0.00	27,043,481.16		279	117,197.00
R2030	On 07/08/2025	Bond Future	8.72	Call	518.00000	0.51800	0.00000	494.36000	0.49436	518.000	4.56	0.37	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,504.05000	1.50405	0.00000	1,455.36000	1.45536	1,504.050	4.88	0.69	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	102.70000	0.10270	0.00000	112.70000	0.11270	102.700	5.29	(0.09)	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,361.64000	5.36164	0.00000	5,285.25000	5.28525	5,361.640	5.78	0.98	0.00	0.00	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.00000	0.00000	0.00000	0.01000	0.00001		5.79	0.00	0.00	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.99325	98.79233	0.00000	9.01701	98.71212			4.25	0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	772.77000	0.77277	0.00000	745.78000	0.74578	772.770	4.36	0.38	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,665.67000	1.66567	0.00000	1,621.32000	1.62132	1,665.670	4.66	0.60	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	264.66000	0.26466	0.00000	278.87000	0.27887	264.660	5.20	(0.14)	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.08963	96.65007	0.00000	9.11527	96.56804			4.16	0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.21750	98.44686	0.00000	9.24529	98.36296			3.94	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.38367	96.23904	0.00000	9.41400	96.15323			3.84	0.00	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	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		9.71172	95.97338	0.00000	9.72323	95.92053			6.23	0.00	421,035,218.06		4,387	125,656.00
R2032	On 07/08/2025	Bond Future	9.40	Call	562.39000	0.56239	0.00000	552.36000	0.55236	562.390	6.37	0.31	0.00	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,695.43000	1.69543	0.00000	1,670.41000	1.67041	1,695.430	6.87	0.62	0.00	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	191.35000	0.19135	0.00000	201.70000	0.20170	191.350	7.57	(0.11)	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.81097	93.65590	0.00000	9.82312	93.60188			6.29	0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	884.71000	0.88471	0.00000	871.09000	0.87109	884.710	6.40	0.33	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,933.75000	1.93375	0.00000	1,909.47000	1.90947	1,933.750	6.80	0.55	0.00	0.00	0.00	0	300.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2032	On 06/11/2025	Bond Future	10.89	Put	413.97	000	0.41397	0.00000	426.07	000	0.42607	413.970	7.63	(0.16)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.92	720	95.42427	0.00000	9.94	008	95.36893		6.06	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.05	897	93.03858	0.00000	10.07	265	92.98190		6.01	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		10.21	451	94.73970	0.00000	10.22	909	94.68161		5.74	0.00	0.00	0	0.00
R2032	On 31/03/2032	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
R2033	On 07/08/2025	Bond Future	0.00		9.87	360	104.30426	0.00000	9.87	467	104.29859		6.89	0.00	0.00	0	6,781.00
R2033	On 06/11/2025	Bond Future	0.00		9.97	438	101.26402	0.00000	9.97	553	101.25810		7.05	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.09	073	103.17585	0.00000	10.09	201	103.16947		6.83	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.22	133	100.05028	0.00000	10.22	274	100.04347		6.87	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.37	304	101.87868	0.00000	10.37	462	101.87131		6.64	0.00	0.00	0	0.00
R2033	On 31/03/2033	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
R2035	On 07/08/2025	Bond Future	0.00		10.52	821	94.15915	0.00000	10.56	054	93.98035		7.90	0.00	150,183,844.25	1,595	89,033.00
R2035	On 07/08/2025	Bond Future	10.08	Call	453.88	000	0.45388	0.00000	419.63	000	0.41963	453.880	7.68	0.23	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,600.84	000	1.60084	0.00000	1,515.37	000	1.51537	1,600.840	8.33	0.54	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	711.18	000	0.71118	0.00000	772.87	000	0.77287	711.180	8.76	(0.29)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	305.77	000	0.30577	0.00000	338.50	000	0.33850	305.770	9.28	(0.14)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	279.83	000	0.27983	0.00000	310.35	000	0.31035	279.830	9.33	(0.13)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.64	204	91.46317	0.00000	10.67	580	91.28076		8.13	0.00	0.00	0	10,866.00
R2035	On 06/11/2025	Bond Future	9.91	Call	576.84	000	0.57684	0.00000	542.87	000	0.54287	576.840	7.80	0.21	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	830.48	000	0.83048	0.00000	785.66	000	0.78566	830.480	7.96	0.28	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,510.53	000	1.51053	0.00000	1,441.94	000	1.44194	1,510.530	8.31	0.42	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,584.81	000	1.58481	0.00000	1,513.97	000	1.51397	1,584.810	8.34	0.43	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,956.01	000	1.95601	0.00000	1,874.73	000	1.87473	1,956.010	8.50	0.49	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	3,086.73	000	3.08673	0.00000	2,980.05	000	2.98005	3,086.730	8.91	0.63	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,121.44	000	3.12144	0.00000	3,014.11	000	3.01411	3,121.440	8.92	0.63	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	804.26	000	0.80426	0.00000	851.95	000	0.85195	804.260	9.47	(0.23)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	783.71	000	0.78371	0.00000	830.45	000	0.83045	783.710	9.49	(0.22)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	587.13	000	0.58713	0.00000	624.32	000	0.62432	587.130	9.74	(0.17)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	404.70	000	0.40470	0.00000	432.15	000	0.43215	404.700	10.05	(0.13)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	383.66	000	0.38366	0.00000	409.92	000	0.40992	383.660	10.10	(0.12)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.77	181	93.19041	0.00000	10.80	714	93.00429		7.98	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,796.98	000	1.79698	0.00000	1,727.26	000	1.72726	1,796.980	8.16	0.41	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	3,169.41	000	3.16941	0.00000	3,070.19	000	3.07019	3,169.410	8.65	0.57	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	510.10	000	0.51010	0.00000	537.23	000	0.53723	510.100	9.94	(0.13)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.90	690	90.41859	0.00000	10.94	387	90.22869		8.19	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		11.06	173	92.07211	0.00000	11.10	051	91.87835		7.99	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 07/08/2025	Bond Future	0.00		11.13	417	83.44089	0.00000	11.16	148	83.28761		9.30	0.00	129,333,379.50	1,550	142,370.00
R2037	On 07/08/2025	Bond Future	10.34	Call	148.23	000	0.14823	0.00000	137.67	000	0.13767	148.230	8.73	0.09	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	275.93	000	0.27593	0.00000	257.95	000	0.25795	275.930	8.94	0.16	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	329.33	000	0.32933	0.00000	308.49	000	0.30849	329.330	9.01	0.18	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	443.17	000	0.44317	0.00000	416.61	000	0.41661	443.170	9.14	0.22	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,155.03	000	1.15503	0.00000	1,099.70	000	1.09970	1,155.030	9.67	0.43	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	1,704.83	000	1.70483	0.00000	1,796.59	000	1.79659	1,704.830	9.78	(0.53)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	912.91	000	0.91291	0.00000	974.80	000	0.97480	912.910	10.31	(0.34)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	2,611.26	000	2.61126	0.00000	2,517.51	000	2.51751	2,611.260	10.35	0.68	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	862.51	000	0.86251	0.00000	922.04	000	0.92204	862.510	10.35	(0.32)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	413.39	000	0.41339	0.00000	448.37	000	0.44837	413.390	10.90	(0.18)	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	11.83	Put	404.85	0000	0.40485	0.00000	439.29	0000	0.43929	404.850	10.91	(0.17)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	195.65	0000	0.19565	0.00000	215.19	0000	0.21519	195.650	11.40	(0.09)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.25381		85.04390	0.00000	11.28223		84.88751		9.22	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	578.56	0000	0.57856	0.00000	550.59	0000	0.55059	578.560	8.64	0.21	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,518.24	0000	1.51824	0.00000	1,461.26	0000	1.46126	1,518.240	9.22	0.41	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	738.46	0000	0.73846	0.00000	776.19	0000	0.77619	738.460	10.74	(0.20)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.38802		82.39124	0.00000	11.41767		82.23159		9.62	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,075.17	0000	1.07517	0.00000	1,035.23	0000	1.03523	1,075.170	9.26	0.28	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,553.48	0000	1.55348	0.00000	1,501.45	0000	1.50145	1,553.480	9.52	0.36	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	2,868.06	0000	2.86806	0.00000	2,952.62	0000	2.95262	2,868.060	10.04	(0.49)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,833.30	0000	2.83330	0.00000	2,756.25	0000	2.75625	2,833.300	10.08	0.52	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,831.91	0000	1.83191	0.00000	1,893.64	0000	1.89364	1,831.910	10.63	(0.35)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,254.95	0000	1.25495	0.00000	1,301.28	0000	1.30128	1,254.950	11.12	(0.26)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	817.04	0000	0.81704	0.00000	849.92	0000	0.84992	817.040	11.66	(0.18)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.53790		83.92204	0.00000	11.56884		83.75918		9.54	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	0.00		11.70812		81.19659	0.00000	11.74049		81.03044		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		11.18764		101.86426	0.00000	11.20973		101.71907		8.96	0.00	0.00	0	6,386.00
R2038	On 06/11/2025	Bond Future	0.00		11.31484		98.33573	0.00000	11.33786		98.18765		9.35	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,499.71	0000	1.49971	0.00000	1,452.01	0000	1.45201	1,499.710	9.02	0.37	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	719.02	0000	0.71902	0.00000	751.33	0000	0.75133	719.020	10.79	(0.18)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.45479		100.19209	0.00000	11.47885		100.04078		9.28	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.60618		96.56920	0.00000	11.63133		96.41475		9.72	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.77400		98.33292	0.00000	11.80032		98.17529		9.55	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	100.00		0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		11.54343		82.59695	0.00000	11.57076		82.43274		10.11	0.00	330,387,800.00	4,000	51,408.00
R2040	On 07/08/2025	Bond Future	10.80	Call	188.61	0000	0.18861	0.00000	175.35	0000	0.17535	188.610	9.44	0.11	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	394.87	0000	0.39487	0.00000	370.13	0000	0.37013	394.870	9.73	0.19	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	543.58	0000	0.54358	0.00000	511.53	0000	0.51153	543.580	9.88	0.25	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	1,198.41	0000	1.19841	0.00000	1,139.94	0000	1.13994	1,198.410	10.36	0.42	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	693.68	0000	0.69368	0.00000	746.02	0000	0.74602	693.680	11.34	(0.26)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.66742		84.18374	0.00000	11.69582		84.01621		10.04	0.00	107,418,452.24	1,276	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.80526		81.26418	0.00000	11.83483		81.09326		10.54	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	3,039.36	0000	3.03936	0.00000	2,956.47	0000	2.95647	3,039.360	10.94	0.52	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	814.50	0000	0.81450	0.00000	847.56	0000	0.84756	814.500	12.78	(0.17)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.95710		82.77372	0.00000	11.98791		82.59934		10.47	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	11.12	Call	1,414.77	0000	1.41477	0.00000	1,368.32	0000	1.36832	1,414.770	9.96	0.29	5,760,598.94	1,640	820.00
R2040	On 07/05/2026	Bond Future	12.03	Put	3,277.69	0000	3.27769	0.00000	3,363.56	0000	3.36356	3,277.690	10.76	(0.46)	(4,534,771.87)	820	820.00
R2040	On 07/05/2026	Bond Future	12.53	Put	2,239.76	0000	2.23976	0.00000	2,304.97	0000	2.30497	2,239.760	11.32	(0.34)	(6,755,844.40)	1,640	820.00
R2040	On 06/08/2026	Bond Future	0.00		12.12796		79.77626	0.00000	12.16015		79.59833		10.87	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.80815		77.49177	0.00000	11.83547		77.32637		10.97	0.00	179,780,906.40	2,320	41,373.00
R2044	On 07/08/2025	Bond Future	10.63	Call	23.83	0000	0.02383	0.00000	21.81	0000	0.02181	23.830	9.72	0.02	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	458.66	0000	0.45866	0.00000	430.95	0000	0.43095	458.660	10.63	0.22	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,540.50	0000	1.54050	0.00000	1,629.21	0000	1.62921	1,540.500	11.59	(0.47)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	812.43	0000	0.81243	0.00000	870.56	0000	0.87056	812.430	12.22	(0.29)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.93157		78.98040	0.00000	11.95992		78.81174		10.90	0.00	183,313,508.40	2,321	71,530.00

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	
R2044	On 06/11/2025	Bond Future	12.00	Put	2,221.13	000	2.22113	0.00000	2,306.40	000	2.30640	2,221.130	11.28	(0.46)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	1,759.71	000	1.75971	0.00000	1,832.47	000	1.83247	1,759.710	11.59	(0.38)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	1,658.96	000	1.65896	0.00000	1,728.76	000	1.72876	1,658.960	11.67	(0.37)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		12.06	796	76.08	786	0.00000	12.09	747		11.47	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.21	698	77.50	108	0.00000	12.24	770		11.41	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		12.38	371	74.53	229	0.00000	12.41	577		11.88	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	000	0.00000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.77	312	80.17	949	0.00000	11.80	026		10.87	0.00	120,269,235.00	1,500	209,598.00
R2048	On 06/11/2025	Bond Future	0.00		11.89	531	77.27	835	0.00000	11.92	350		11.40	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		12.03	005	78.73	746	0.00000	12.05	938		11.36	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.16	691	75.75	986	0.00000	12.19	743		11.94	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		12.31	872	77.14	437	0.00000	12.35	054		11.77	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	000	0.00000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.68	672	103.71	842	0.00000	11.71	386		10.91	0.00	0.00	0	22,570.00
R2053	On 06/11/2025	Bond Future	0.00		11.80	574	99.84	715	0.00000	11.83	395		11.45	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.93	460	101.73	184	0.00000	11.96	396		11.41	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.07	192	97.76	034	0.00000	12.10	252		12.00	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		12.22	195	99.54	525	0.00000	12.25	387		11.83	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	000	0.00000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.87	375	73.54	146	0.00000	10.89	561		9.12	0.00	0.00	0	10,920.00
R209	On 06/11/2025	Bond Future	0.00		10.98	465	71.80	181	0.00000	11.00	738		9.42	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.10	741	73.15	757	0.00000	11.13	107		9.36	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.24	043	71.36	640	0.00000	11.26	510		9.66	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		11.38	895	72.67	130	0.00000	11.41	469		9.45	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75	000	0.00000	6.25	000		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	0.00000	100.00	000		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	0.00000	100.00	000		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	0.00000	100.00	000		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	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		251.36	812	251.36	812	0.00000	251.31	949		0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		252.83	026	252.83	026	0.00000	252.77	972		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		257.66	593	257.66	593	0.00000	257.61	356		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.02	913	259.02	913	0.00000	258.97	448		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.83	514	263.83	514	0.00000	263.77	848		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00	000	0.00000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.34	103	93.16	657	0.00000	9.34	720		5.53	0.00	0.00	0	15,651.00
R213	On 06/11/2025	Bond Future	0.00		9.43	303	91.40	339	0.00000	9.43	960		5.49	0.00	319,911,865.00	3,500	77,772.00
R213	On 05/02/2026	Bond Future	0.00		9.54	555	93.12	980	0.00000	9.55	261		5.21	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.66	816	91.30	934	0.00000	9.67	575		5.10	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.81	874	92.98	060	0.00000	9.82	694		4.84	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		11.39	390	67.61	995	0.00000	11.42	603		10.54	0.00	6,423,895.25	95	8,483.00
R214	On 06/11/2025	Bond Future	0.00		11.50	578	65.61	967	0.00000	11.53	906		10.98	0.00	0.00	0	31,342.00
R214	On 05/02/2026	Bond Future	0.00		11.62	950	66.85	883	0.00000	11.66	403		10.95	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.75	559	64.80	282	0.00000	11.79	140		11.45	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.89	579	65.98	781	0.00000	11.93	300		11.30	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00	000	0.00000	0.00000	0.00000	100.00	000		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	
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
Total for Derivatives :													2,592,577,327.48		32,237	1,463,978.00	
Grand Total:													2,592,577,327.48		32,237	1,463,978.00	