

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/06/2025

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
Derivatives																
AL37	On 07/08/2025	Index Future	0.00		1,148.31500		1,148.31500	0.00000	1,143.31800	1,143.31800		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,169.96400		1,169.96400	0.00000	1,164.87100	1,164.87100		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,191.72900		1,191.72900	0.00000	1,186.53900	1,186.53900		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,213.55300		1,213.55300	0.00000	1,208.26500	1,208.26500		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,235.27900		1,235.27900	0.00000	1,229.89100	1,229.89100		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,386.52800		1,386.52800	0.00000	1,373.58500	1,373.58500		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,412.66800		1,412.66800	0.00000	1,399.47900	1,399.47900		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,438.94900		1,438.94900	0.00000	1,425.51100	1,425.51100		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,465.30000		1,465.30000	0.00000	1,451.61200	1,451.61200		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,491.53200		1,491.53200	0.00000	1,477.59400	1,477.59400		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,177.93100		1,177.93100	0.00000	1,168.21900	1,168.21900		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,200.13800		1,200.13800	0.00000	1,190.24200	1,190.24200		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,222.46500		1,222.46500	0.00000	1,212.38200	1,212.38200		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,244.85200		1,244.85200	0.00000	1,234.58100	1,234.58100		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,267.13800		1,267.13800	0.00000	1,256.67800	1,256.67800		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		10.79475		85.55546	0.00000	10.94887	84.83674		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.93111		83.39416	0.00000	11.09246	82.66141		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.08601		84.96408	0.00000	11.25533	84.21681		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.25194		82.74176	0.00000	11.42971	81.97985		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.43872		84.25215	0.00000	11.62575	83.47537		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		11.51233		80.37142	0.00000	11.69086	79.30038		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.63381		77.64089	0.00000	11.81916	76.54914		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.76369		79.10183	0.00000	11.95621	77.98882		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.90541		76.30100	0.00000	12.10568	75.16660		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.05728		77.69144	0.00000	12.26567	76.53540		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		1,159.69800		1,159.69800	0.00000	1,150.46800	1,150.46800		0.00		0.00	0	612.00
GOVI	On 06/11/2025	GOVI	0.00		1,181.56100		1,181.56100	0.00000	1,172.15600	1,172.15600		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,203.54300		1,203.54300	0.00000	1,193.96000	1,193.96000		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,225.58300		1,225.58300	0.00000	1,215.82100	1,215.82100		0.00		0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,247.52400		1,247.52400	0.00000	1,237.58300	1,237.58300		0.00		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00		0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		138.32767		138.32767	0.00000	138.15666	138.15666		0.00		0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.53048		139.53048	0.00000	139.35569	139.35569		0.00		0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.15839		142.15839	0.00000	141.97920	141.97920		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.33030		143.33030	0.00000	143.14647	143.14647		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		145.95362		145.95362	0.00000	145.76489	145.76489		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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.43745	130.43745	0.00000	130.45808	130.45808			0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.38913	131.38913	0.00000	131.40966	131.40966			0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.86376	133.86376	0.00000	133.88365	133.88365			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.77970	134.77970	0.00000	134.79863	134.79863			0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.24659	137.24659	0.00000	137.26445	137.26445			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		139.15041	139.15041	0.00000	138.97556	138.97556			0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.80736	141.80736	0.00000	141.62873	141.62873			0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.31002	142.31002	0.00000	142.12692	142.12692			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.94626	144.94626	0.00000	144.75839	144.75839			0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.39542	145.39542	0.00000	145.20254	145.20254			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		119.49628	119.49628	0.00000	119.82213	119.82213			0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.51758	119.51758	0.00000	119.84915	119.84915			0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		121.76832	121.76832	0.00000	122.10504	122.10504			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.72595	121.72595	0.00000	122.06786	122.06786			0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.95244	123.95244	0.00000	124.29919	124.29919			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		118.73368	118.73368	0.00000	118.70914	118.70914			0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		121.00083	121.00083	0.00000	120.97546	120.97546			0.00	0.00	0.00	0	4,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.86420	120.86420	0.00000	120.83740	120.83740			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.10309	123.10309	0.00000	123.07470	123.07470			0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.89987	122.89987	0.00000	122.86958	122.86958			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		382.98600	382.98600	0.00000	381.32000	381.32000			0.00	0.00	0.00	0	724.00
IGOV	On 06/11/2025	Index Future	0.00		390.29900	390.29900	0.00000	388.60100	388.60100			0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		397.65100	397.65100	0.00000	395.92000	395.92000			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		405.02300	405.02300	0.00000	403.25900	403.25900			0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		412.36200	412.36200	0.00000	410.56400	410.56400			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
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00		8.29500	91.70500	0.00000	8.29500	91.70500			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
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		7.86883		104.79830	0.00000	7.92256	104.72867			0.91	0.00	0.00	0	180,298.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,731.82000		1.73182	0.00000	1,662.56000	1.66256	1,731.820	1.48		1.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.01000		0.00001	0.00000	0.01000	0.00001	0.010	1.78		0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.92023		106.77398	0.00000	7.98718	106.70270			0.91	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		8.04161		103.45420	0.00000	8.13013	103.38071			0.83	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.32536		105.34536	0.00000	8.45362	105.26950			0.66	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.04505		101.94069	0.00000	9.26648	101.86229			0.46	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		269.43065		269.43065	0.00000	269.37772	269.37772			0.00	0.00	0.00	0	955.00
R202	On 06/11/2025	Bond Future	0.00		274.57552		274.57552	0.00000	274.52071	274.52071			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.40549		274.40549	0.00000	274.34728	274.34728			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.48937		279.48937	0.00000	279.42760	279.42760			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.17335		279.17335	0.00000	279.10756	279.10756			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		8.60365		98.05535	0.00000	8.70592	97.68841			4.28	0.00	13,923,859.70	142	120,913.00
R2030	On 07/08/2025	Bond Future	8.72	Call	951.82000		0.95182	0.00000	753.84000	0.75384	951.820	4.43		0.59	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,314.29000		2.31429	0.00000	2,006.29000	2.00629	2,314.290	4.80		0.87	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	17.99000		0.01799	0.00000	29.24000	0.02924	17.990	5.26		(0.02)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,472.68000		6.47268	0.00000	6,107.03000	6.10703	6,472.680	5.78		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			5.79	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.66650		99.90374	0.00000	8.77599	99.52958			4.07	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,177.56000		1.17756	0.00000	992.15000	0.99215	1,177.560	4.18		0.53	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,320.86000		2.32086	0.00000	2,052.53000	2.05253	2,320.860	4.47		0.75	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	97.83000		0.09783	0.00000	127.68000	0.12768	97.830	5.00		(0.07)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.74737		97.75337	0.00000	8.86531	97.37144			4.02	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.85816		99.53993	0.00000	8.98575	99.15008			3.78	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.00190		97.32720	0.00000	9.14093	96.92917			3.69	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		9.31274		97.82918	0.00000	9.42445	97.30492			6.01	0.00	12,130,818.32	124	125,113.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,281.05000		1.28105	0.00000	1,012.76000	1.01276	1,281.050	6.52		0.57	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	2,985.33000		2.98533	0.00000	2,569.38000	2.56938	2,985.330	7.15		0.83	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	42.73000		0.04273	0.00000	65.90000	0.06590	42.730	7.98		(0.03)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.39874		95.51248	0.00000	9.51635	94.97808			6.06	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,580.46000		1.58046	0.00000	1,327.97000	1.32797	1,580.460	6.35		0.51	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,023.05000		3.02305	0.00000	2,658.58000	2.65858	3,023.050	6.77		0.71	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	159.36000		0.15936	0.00000	205.80000	0.20580	159.360	7.61		(0.07)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.49894		97.28811	0.00000	9.62310	96.74295			5.84	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.61380		94.90695	0.00000	9.74512	94.35093			5.83	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.74910		96.61853	0.00000	9.88835	96.05141			5.56	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		9.50554		106.27998	0.00000	9.61717	105.67547			6.67	0.00	0.00	0	7,026.00

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
R2033	On 06/11/2025	Bond Future	0.00		9.59526		103.23999	0.00000	9.71247	102.62373			6.80	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.69818		105.15911	0.00000	9.82152	104.53051			6.59	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.81477		102.03799	0.00000	9.94475	101.39696			6.71	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.94970		103.87739	0.00000	10.08698	103.22358			6.48	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		10.03519		96.94557	0.00000	10.18263	96.10035			7.70	0.00	262,140,821.28	2,704	87,233.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,397.07000		1.39707	0.00000	996.12000	0.99612	1,397.070		7.82	0.54	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	3,415.21000		3.41521	0.00000	2,759.07000	2.75907	3,415.210		8.54	0.82	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	145.05000		0.14505	0.00000	239.98000	0.23998	145.050		9.00	(0.09)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	46.18000		0.04618	0.00000	82.15000	0.08215	46.180		9.54	(0.03)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	41.06000		0.04106	0.00000	73.53000	0.07353	41.060		9.59	(0.03)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.13395		94.26935	0.00000	10.28772	93.40790			7.91	0.00	480,773,685.00	5,100	10,086.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,358.78000		1.35878	0.00000	1,044.22000	1.04422	1,358.780		7.82	0.41	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,814.92000		1.81492	0.00000	1,432.68000	1.43268	1,814.920		8.00	0.49	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,895.40000		2.89540	0.00000	2,387.85000	2.38785	2,895.400		8.37	0.63	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,004.70000		3.00470	0.00000	2,486.60000	2.48660	3,004.700		8.40	0.64	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,535.61000		3.53561	0.00000	2,970.67000	2.97067	3,535.610		8.56	0.69	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	922.61000		0.92261	0.00000	1,188.33000	1.18833	922.610		8.68	(0.27)	(23,656,470.02)	8,500	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,027.67000		5.02767	0.00000	4,362.66000	4.36266	5,027.670		8.98	0.80	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,071.21000		5.07121	0.00000	4,403.85000	4.40385	5,071.210		8.99	0.80	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	296.76000		0.29676	0.00000	402.13000	0.40213	296.760		9.53	(0.10)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	287.63000		0.28763	0.00000	390.23000	0.39023	287.630		9.55	(0.10)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	204.08000		0.20408	0.00000	280.36000	0.28036	204.080		9.80	(0.07)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	131.76000		0.13176	0.00000	183.63000	0.18363	131.760		10.11	(0.05)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	123.80000		0.12380	0.00000	172.85000	0.17285	123.800		10.16	(0.05)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.24607		96.02208	0.00000	10.40681	95.14381			7.77	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,051.41000		3.05141	0.00000	2,571.19000	2.57119	3,051.410		7.95	0.58	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	4,869.23000		4.86923	0.00000	4,255.32000	4.25532	4,869.230		8.44	0.73	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	195.87000		0.19587	0.00000	254.96000	0.25496	195.870		9.74	(0.06)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.36335		93.27393	0.00000	10.53133	92.37869			7.98	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.49742		94.95648	0.00000	10.67336	94.04401			7.77	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		10.58626		86.60120	0.00000	10.74949	85.64248			9.14	0.00	24,248,336.00	280	140,131.00
R2037	On 07/08/2025	Bond Future	10.34	Call	649.46000		0.64946	0.00000	395.17000	0.39517	649.460		8.58	0.33	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,034.07000		1.03407	0.00000	673.74000	0.67374	1,034.070		8.78	0.44	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,177.65000		1.17765	0.00000	782.61000	0.78261	1,177.650		8.85	0.48	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,461.77000		1.46177	0.00000	1,004.19000	1.00419	1,461.770		8.98	0.55	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,882.12000		2.88212	0.00000	2,200.82000	2.20082	2,882.120		9.51	0.77	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	400.62000		0.40062	0.00000	642.97000	0.64297	400.620		9.61	(0.20)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	153.09000		0.15309	0.00000	266.92000	0.26692	153.090		10.13	(0.09)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,049.54000		5.04954	0.00000	4,196.92000	4.19692	5,049.540		10.18	0.92	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	140.48000		0.14048	0.00000	246.58000	0.24658	140.480		10.18	(0.08)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	47.12000		0.04712	0.00000	89.41000	0.08941	47.120		10.72	(0.03)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	45.71000		0.04571	0.00000	86.90000	0.08690	45.710		10.73	(0.03)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	15.95000		0.01595	0.00000	32.35000	0.03235	15.950		11.21	(0.01)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.68995		88.23366	0.00000	10.85955	87.25658			9.01	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,502.86000		1.50286	0.00000	1,131.65000	1.13165	1,502.860		8.71	0.42	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,124.71000		3.12471	0.00000	2,537.92000	2.53792	3,124.710		9.34	0.64	0.00	0	300.00

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									
R2037	On 06/11/2025	Bond Future	12.16	Put	249.14	000	0.24914		0.00000		348.37	000	0.34837		249.140		10.86		(0.08)		0.00		0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.80	571	85.61566		0.00000		10.98	230	84.61964				9.39		0.00		0.00		0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,195.01	000	2.19501		0.00000		1,770.95	000	1.77095		2,195.010		9.29		0.46		0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,948.12	000	2.94812		0.00000		2,437.82	000	2.43782		2,948.120		9.56		0.55		0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,512.60	000	1.51260		0.00000		1,857.08	000	1.85708		1,512.600		10.11		(0.32)		0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	4,740.17	000	4.74017		0.00000		4,077.79	000	4.07779		4,740.170		10.16		0.70		0.00		0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	895.80	000	0.89580		0.00000		1,122.45	000	1.12245		895.800		10.71		(0.20)		0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	579.86	000	0.57986		0.00000		737.01	000	0.73701		579.860		11.19		(0.14)		0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	356.99	000	0.35699		0.00000		459.83	000	0.45983		356.990		11.74		(0.09)		0.00		0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.93	637	87.17970		0.00000		11.12	035	86.16462				9.32		0.00		0.00		0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,135.63	000	3.13563		0.00000		2,637.15	000	2.63715		3,135.630		9.28		0.52		0.00		0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	880.20	000	0.88020		0.00000		1,075.44	000	1.07544		880.200		10.73		(0.17)		0.00		0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.08	435	84.49234		0.00000		11.27	647	83.45793				9.64		0.00		0.00		0	0.00
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 07/08/2025	Bond Future	0.00		10.66	091	105.42130		0.00000		10.81	892	104.33478				8.82		0.00		0.00		0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.77	219	101.92375		0.00000		10.93	663	100.81645				9.16		0.00		0.00		0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,166.05	000	3.16605		0.00000		2,545.49	000	2.54549		3,166.050		9.14		0.60		0.00		0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	241.83	000	0.24183		0.00000		338.83	000	0.33883		241.830		10.94		(0.07)		0.00		0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.89	408	103.81828		0.00000		11.06	543	102.68947				9.08		0.00		0.00		0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.02	665	100.23101		0.00000		11.20	534	99.08063				9.51		0.00		0.00		0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.17	318	102.03707		0.00000		11.35	976	100.86472				9.37		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
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 07/08/2025	Bond Future	0.00		11.03	583	85.73811		0.00000		11.22	482	84.54803				9.99		0.00		0.00		0	58,672.00
R2040	On 07/08/2025	Bond Future	10.80	Call	767.66	000	0.76766		0.00000		442.35	000	0.44235		767.660		9.68		0.34		0.00		0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	1,022.55	000	1.02255		0.00000		618.31	000	0.61831		1,022.550		9.83		0.41		0.00		0	680.00
R2040	On 07/08/2025	Bond Future	11.00	Call	1,321.33	000	1.32133		0.00000		834.75	000	0.83475		1,321.330		9.99		0.48		0.00		0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	1,662.71	000	1.66271		0.00000		1,093.21	000	1.09321		1,662.710		10.15		0.55		0.00		0	250.00
R2040	On 07/08/2025	Bond Future	11.20	Put	1,007.76	000	1.00776		0.00000		1,547.48	000	1.54748		1,007.760		10.31		(0.38)		0.00		0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	2,903.77	000	2.90377		0.00000		2,106.12	000	2.10612		2,903.770		10.64		0.73		0.00		0	400.00
R2040	On 07/08/2025	Bond Future	11.50	Put	495.22	000	0.49522		0.00000		823.84	000	0.82384		495.220		10.80		(0.22)		0.00		0	680.00
R2040	On 07/08/2025	Bond Future	12.00	Put	133.63	000	0.13363		0.00000		250.90	000	0.25090		133.630		11.62		(0.07)		0.00		0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.14	582	87.35428		0.00000		11.34	187	86.14148				9.88		0.00		0.00		0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.26	740	84.46930		0.00000		11.47	117	83.23326				10.35		0.00		0.00		0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	4,935.10	000	4.93510		0.00000		4,130.52	000	4.13052		4,935.100		11.09		0.69		0.00		0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	385.88	000	0.38588		0.00000		513.83	000	0.51383		385.880		12.95		(0.09)		0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.40	237	86.01214		0.00000		11.61	428	84.75262				10.29		0.00		0.00		0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,530.18	000	1.53018		0.00000		1,174.86	000	1.17486		1,530.180		9.66		0.31		0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	2,518.83	000	2.51883		0.00000		2,011.45	000	2.01145		2,518.830		9.94		0.44		0.00		0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,571.58	000	2.57158		0.00000		3,108.56	000	3.10856		2,571.580		10.52		(0.39)		0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,977.13	000	1.97713		0.00000		2,417.58	000	2.41758		1,977.130		10.86		(0.32)		0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,682.01	000	1.68201		0.00000		2,069.93	000	2.06993		1,682.010		11.08		(0.28)		0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,291.98	000	1.29198		0.00000		1,605.16	000	1.60516		1,291.980		11.43		(0.22)		0.00		0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.55	366	83.05279		0.00000		11.77	452	81.76953				10.71		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		11.31	599	80.57210		0.00000		11.49	458	79.43189				10.87		0.00		0.00		0	41,362.00
R2044	On 07/08/2025	Bond Future	10.63	Call	125.55	000	0.12555		0.00000		56.91	000	0.05691		125.550		9.62		0.09		0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,367.43	000	1.36743		0.00000		883.45	000	0.88345		1,367.430		10.53		0.50		0.00		0	9,000.00

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 07/08/2025	Bond Future	11.85	Put	396.24	0000	0.39624	0.00000	663.85	0000	0.66385	396.240	11.49	(0.18)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	155.02	0000	0.15502	0.00000	282.39	0000	0.28239	155.020	12.11	(0.08)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.42611		82.09087	0.00000	11.61118		80.92888		10.75	0.00	0.00	0	71,579.00
R2044	On 06/11/2025	Bond Future	12.00	Put	1,046.38	0000	1.04638	0.00000	1,401.93	0000	1.40193	1,046.380	11.53	(0.27)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	792.01	0000	0.79201	0.00000	1,077.53	0000	1.07753	792.010	11.85	(0.21)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	738.53	0000	0.73853	0.00000	1,008.42	0000	1.00842	738.530	11.93	(0.20)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.54707		79.23327	0.00000	11.73923		78.04899		11.29	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.68007		80.68032	0.00000	11.87969		79.47360		11.23	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.82820		77.74990	0.00000	12.03604		76.52043		11.72	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 07/08/2025	Bond Future	0.00		11.28361		83.34708	0.00000	11.46163		82.16962		10.78	0.00	41,673,540.00	500	207,482.00
R2048	On 06/11/2025	Bond Future	0.00		11.39227		80.47792	0.00000	11.57678		79.27803		11.25	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.51136		81.97411	0.00000	11.70296		80.75123		11.20	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.63260		79.03221	0.00000	11.83145		77.78614		11.77	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.76642		80.45705	0.00000	11.97318		79.18760		11.63	0.00	0.00	0	0.00
R2048	On 28/02/2048	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
R2053	On 07/08/2025	Bond Future	0.00		11.18704		107.94655	0.00000	11.36504		106.40406		10.83	0.00	24,827,706.50	230	22,800.00
R2053	On 06/11/2025	Bond Future	0.00		11.29178		104.11841	0.00000	11.47641		102.54649		11.31	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.40453		106.05360	0.00000	11.59625		104.45152		11.26	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.52505		102.12997	0.00000	11.72429		100.49760		11.84	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.65612		103.96981	0.00000	11.86342		102.30680		11.70	0.00	0.00	0	0.00
R2053	On 31/03/2053	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
R209	On 07/08/2025	Bond Future	0.00		10.35586		76.17475	0.00000	10.50797		75.38819		8.94	0.00	0.00	0	10,910.00
R209	On 06/11/2025	Bond Future	0.00		10.45244		74.45855	0.00000	10.61032		73.65700		9.18	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.55892		75.84280	0.00000	10.72301		75.02570		9.12	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.67507		74.07809	0.00000	10.84575		73.24533		9.41	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.80448		75.41415	0.00000	10.98223		74.56550		9.23	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		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		249.60	0023	249.60023	0.00000	249.56213		249.56213		0.00	0.00	2,496,002.30	10	967.00
R210	On 06/11/2025	Bond Future	0.00		250.93	966	250.93966	0.00000	250.89998		250.89998		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		255.66	561	255.66561	0.00000	255.62312		255.62312		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.91	921	256.91921	0.00000	256.87351		256.87351		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.62	021	261.62021	0.00000	261.57092		261.57092		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	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
R213	On 07/08/2025	Bond Future	0.00		8.99565		94.55808	0.00000	9.09704		94.14688		5.35	0.00	8,510,227.20	90	17,184.00
R213	On 06/11/2025	Bond Future	0.00		9.07606		92.78835	0.00000	9.18341		92.36914		5.30	0.00	0.00	0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		9.17381		94.51378	0.00000	9.28798		94.08599		5.03	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.28117		92.69012	0.00000	9.40273		92.25363		4.92	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.41264		94.36325	0.00000	9.54263		93.91787		4.67	0.00	0.00	0	0.00
R213	On 28/02/2031	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
R213/R186	On 28/02/2031	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
R214	On 07/08/2025	Bond Future	0.00		10.92	760	70.13430	0.00000	11.10507		69.16063		10.42	0.00	21,040,290.00	300	8,687.00
R214	On 06/11/2025	Bond Future	0.00		11.02	791	68.15788	0.00000	11.21149		67.16565		10.81	0.00	0.00	0	31,299.00
R214	On 05/02/2026	Bond Future	0.00		11.13	823	69.42513	0.00000	11.32844		68.41386		10.76	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
R214	On 07/05/2026	Bond Future	0.00		11.25103	67.39591	0.00000	11.44800	66.36550		11.25	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.37593	68.61161	0.00000	11.58024	67.56175		11.14	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 :												868,108,816.28		17,980	1,486,333.00
Grand Total:												868,108,816.28		17,980	1,486,333.00