

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/06/2025

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		1,145.69600		1,145.69600	0.00000	1,143.20300	1,143.20300		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,167.22400		1,167.22400	0.00000	1,164.67900	1,164.67900		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,189.11100		1,189.11100	0.00000	1,186.51100	1,186.51100		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,211.18100		1,211.18100	0.00000	1,208.52100	1,208.52100		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,233.15700		1,233.15700	0.00000	1,230.43400	1,230.43400		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,377.85300		1,377.85300	0.00000	1,373.79900	1,373.79900		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,403.74300		1,403.74300	0.00000	1,399.60700	1,399.60700		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,430.06600		1,430.06600	0.00000	1,425.84200	1,425.84200		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,456.60700		1,456.60700	0.00000	1,452.29200	1,452.29200		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,483.03600		1,483.03600	0.00000	1,478.62500	1,478.62500		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,173.92900		1,173.92900	0.00000	1,170.56900	1,170.56900		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,195.98700		1,195.98700	0.00000	1,192.55900	1,192.55900		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,218.41400		1,218.41400	0.00000	1,214.91300	1,214.91300		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,241.02700		1,241.02700	0.00000	1,237.45000	1,237.45000		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,263.54500		1,263.54500	0.00000	1,259.88800	1,259.88800		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		10.82097		85.43261	0.00000	10.86350	85.23385		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.95970		83.26371	0.00000	11.00423	83.06106		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.11316		84.84366	0.00000	11.15988	84.63699		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.27559		82.63987	0.00000	11.32463	82.42911		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.45867		84.16884	0.00000	11.51027	83.95387		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		11.57009		80.02237	0.00000	11.61742	79.73817		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.69460		77.28016	0.00000	11.74373	76.99053		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.82475		78.74609	0.00000	11.87577	78.45079		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.96544		75.95819	0.00000	12.01850	75.65717		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.11627		77.36138	0.00000	12.17148	77.05449		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		1,155.79500		1,155.79500	0.00000	1,152.55300	1,152.55300		0.00		0.00	0	604.00
GOVI	On 06/11/2025	GOVI	0.00		1,177.51200		1,177.51200	0.00000	1,174.20500	1,174.20500		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,199.59200		1,199.59200	0.00000	1,196.21400	1,196.21400		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,221.85600		1,221.85600	0.00000	1,218.40400	1,218.40400		0.00		0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,244.02600		1,244.02600	0.00000	1,240.49600	1,240.49600		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		138.49961		138.49961	0.00000	138.49234	138.49234		0.00		0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.69733		139.69733	0.00000	139.68956	139.68956		0.00		0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.34889		142.34889	0.00000	142.34070	142.34070		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.55965		143.55965	0.00000	143.55104	143.55104		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.22165		146.22165	0.00000	146.21242	146.21242		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		130.16156	130.16156	0.00000	130.15317	130.15317			0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.09986	131.09986	0.00000	131.09114	131.09114			0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.58829	133.58829	0.00000	133.57914	133.57914			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.53242	134.53242	0.00000	134.52266	134.52266			0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.02711	137.02711	0.00000	137.01669	137.01669			0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		138.95597	138.95597	0.00000	138.94641	138.94641			0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.60034	141.60034	0.00000	141.59045	141.59045			0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.12134	142.12134	0.00000	142.11049	142.11049			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.78898	144.78898	0.00000	144.77763	144.77763			0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.27149	145.27149	0.00000	145.25993	145.25993			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		119.75229	119.75229	0.00000	119.83161	119.83161			0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.77154	119.77154	0.00000	119.85192	119.85192			0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.04479	122.04479	0.00000	122.12644	122.12644			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.03839	122.03839	0.00000	122.12144	122.12144			0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.29999	124.29999	0.00000	124.38417	124.38417			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		118.23122	118.23122	0.00000	117.83164	117.83164			0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.48156	120.48156	0.00000	120.07418	120.07418			0.00	0.00	0.00	0	4,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.35419	120.35419	0.00000	119.93824	119.93824			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.61324	122.61324	0.00000	122.18919	122.18919			0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.43212	122.43212	0.00000	122.00014	122.00014			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		380.82600	380.82600	0.00000	380.65200	380.65200			0.00	0.00	0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		388.07400	388.07400	0.00000	387.89500	387.89500			0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.44300	395.44300	0.00000	395.25700	395.25700			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.87100	402.87100	0.00000	402.67900	402.67900			0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.26900	410.26900	0.00000	410.06800	410.06800			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		7.85342		104.81828	0.00000	7.87085	104.79568			0.89	0.00	0.00	0	179,920.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,751.23000		1.75123	0.00000	1,728.76000	1.72876	1,751.230		1.46	1.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.00000		0.00000	0.00000	0.00000	0.00000			1.76	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.90744		106.78760	0.00000	7.92915	106.76448			0.89	0.00	0.00	0	7,266.00
R186	On 05/02/2026	Bond Future	0.00		8.00610		103.48370	0.00000	8.03469	103.45995			0.83	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.23072		105.40140	0.00000	8.27202	105.37694			0.65	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.81235		102.02322	0.00000	8.88351	101.99797			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		268.84238		268.84238	0.00000	269.20834	269.20834			0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		273.95889		273.95889	0.00000	274.33159	274.33159			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.82001		273.82001	0.00000	274.19802	274.19802			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.96030		278.96030	0.00000	279.34465	279.34465			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.70374		278.70374	0.00000	279.09540	279.09540			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		8.66354		97.84026	0.00000	8.71645	97.65072			4.45	0.00	46,767,644.28	478	125,355.00
R2030	On 07/08/2025	Bond Future	8.72	Call	781.49000		0.78149	0.00000	707.24000	0.70724	781.490		4.64	0.55	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,104.22000		2.10422	0.00000	1,961.31000	1.96131	2,104.220		5.08	0.86	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	17.12000		0.01712	0.00000	27.20000	0.02720	17.120		5.60	(0.02)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,257.34000		6.25734	0.00000	6,069.07000	6.06907	6,257.340		6.18	1.00	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.00000		0.00000	0.00000	0.00000	0.00000			6.20	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.73240		99.67833	0.00000	8.78904	99.48510			4.24	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,054.87000		1.05487	0.00000	976.16000	0.97616	1,054.870		4.34	0.50	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,145.96000		2.14596	0.00000	2,022.36000	2.02236	2,145.960		4.62	0.72	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	108.53000		0.10853	0.00000	130.76000	0.13076	108.530		5.16	(0.07)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.81367		97.53844	0.00000	8.87460	97.34143			4.20	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.92169		99.34557	0.00000	8.98753	99.14465			3.96	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.06249		97.15349	0.00000	9.13414	96.94856			3.88	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		9.36528		97.58215	0.00000	9.41260	97.36036			6.23	0.00	39,813,517.20	408	125,945.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,084.54000		1.08454	0.00000	1,009.14000	1.00914	1,084.540		6.89	0.53	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	2,749.62000		2.74962	0.00000	2,601.38000	2.60138	2,749.620		7.67	0.82	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	43.07000		0.04307	0.00000	62.29000	0.06229	43.070		8.65	(0.03)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.45537		95.25469	0.00000	9.50520	95.02858			6.28	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,437.37000		1.43737	0.00000	1,352.51000	1.35251	1,437.370		6.57	0.48	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,824.58000		2.82458	0.00000	2,690.72000	2.69072	2,824.580		6.99	0.69	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	169.53000		0.16953	0.00000	198.57000	0.19857	169.530		7.84	(0.08)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.55540		97.03972	0.00000	9.60796	96.80922			6.05	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.66781		94.67777	0.00000	9.72337	94.44273			6.04	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.80055		96.40849	0.00000	9.85943	96.16884			5.77	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		9.57288		105.91476	0.00000	9.60990	105.71470			6.84	0.00	0.00	0	7,257.00

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	
R2033	On 06/11/2025	Bond Future	0.00		9.66720		102.86118	0.00000	9.70607	102.65726			7.00	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.77074		104.78870	0.00000	9.81163	104.58073			6.80	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.88591		101.68649	0.00000	9.92898	101.47445			6.89	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.01942		103.54466	0.00000	10.06490	103.32837			6.65	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		10.16283		96.21326	0.00000	10.19982	96.00248			7.95	0.00	919,029,059.52	9,552	91,748.00
R2035	On 07/08/2025	Bond Future	10.08	Call	940.45000		0.94045	0.00000	893.93000	0.89393	940.450		8.08	0.44	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.40	Put	670.70000		0.67070	0.00000	786.08000	0.78608	670.700		8.61	(0.33)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,761.62000		2.76162	0.00000	2,639.18000	2.63918	2,761.620		8.90	0.78	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	173.22000		0.17322	0.00000	222.89000	0.22289	173.220		9.40	(0.11)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	51.99000		0.05199	0.00000	72.84000	0.07284	51.990		10.00	(0.04)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	45.91000		0.04591	0.00000	64.89000	0.06489	45.910		10.05	(0.03)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.26810		93.51722	0.00000	10.30668	93.30242			8.18	0.00	0.00	0	11,545.00
R2035	On 06/11/2025	Bond Future	9.77	Call	789.28000		0.78928	0.00000	751.74000	0.75174	789.280		7.94	0.28	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,057.93000		1.05793	0.00000	1,009.50000	1.00950	1,057.930		8.09	0.34	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,452.38000		1.45238	0.00000	1,389.33000	1.38933	1,452.380		8.27	0.42	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	2,297.94000		2.29794	0.00000	2,443.36000	2.44336	2,297.940		8.35	(0.54)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,421.14000		2.42114	0.00000	2,327.69000	2.32769	2,421.140		8.65	0.57	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	2,521.06000		2.52106	0.00000	2,424.84000	2.42484	2,521.060		8.68	0.59	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	1,445.61000		1.44561	0.00000	1,558.69000	1.55869	1,445.610		8.75	(0.39)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,011.41000		3.01141	0.00000	2,902.48000	2.90248	3,011.410		8.84	0.64	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	1,123.80000		1.12380	0.00000	1,220.91000	1.22091	1,123.800		8.96	(0.32)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	4,417.93000		4.41793	0.00000	4,279.23000	4.27923	4,417.930		9.26	0.76	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	4,459.51000		4.45951	0.00000	4,320.07000	4.32007	4,459.510		9.27	0.77	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	366.97000		0.36697	0.00000	412.13000	0.41213	366.970		9.82	(0.13)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	355.83000		0.35583	0.00000	399.98000	0.39998	355.830		9.84	(0.12)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	252.81000		0.25281	0.00000	287.02000	0.28702	252.810		10.09	(0.09)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	163.08000		0.16308	0.00000	187.50000	0.18750	163.080		10.41	(0.06)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	153.19000		0.15319	0.00000	176.44000	0.17644	153.190		10.46	(0.06)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.38361		95.26989	0.00000	10.42393	95.05093			8.07	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	2,732.44000		2.73244	0.00000	2,639.33000	2.63933	2,732.440		8.50	0.53	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	4,427.89000		4.42789	0.00000	4,300.88000	4.30088	4,427.890		9.01	0.68	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	250.23000		0.25023	0.00000	275.61000	0.27561	250.230		10.07	(0.07)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.50257		92.53114	0.00000	10.54471	92.30788			8.27	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.63866		94.22301	0.00000	10.68281	93.99534			8.06	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		10.68592		86.01409	0.00000	10.73838	85.70727			9.41	0.00	0.00	0	140,391.00
R2037	On 07/08/2025	Bond Future	10.34	Call	434.33000		0.43433	0.00000	396.21000	0.39621	434.330		9.19	0.25	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	743.14000		0.74314	0.00000	678.84000	0.67884	743.140		9.41	0.37	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	862.70000		0.86270	0.00000	788.86000	0.78886	862.700		9.48	0.40	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,105.19000		1.10519	0.00000	1,012.94000	1.01294	1,105.190		9.62	0.47	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,393.46000		2.39346	0.00000	2,222.22000	2.22222	2,393.460		10.15	0.72	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	481.22000		0.48122	0.00000	602.39000	0.60239	481.220		10.25	(0.24)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	177.95000		0.17795	0.00000	240.53000	0.24053	177.950		10.77	(0.11)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	4,484.62000		4.48462	0.00000	4,236.54000	4.23654	4,484.620		10.82	0.90	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	162.67000		0.16267	0.00000	221.41000	0.22141	162.670		10.82	(0.10)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	50.54000		0.05054	0.00000	75.29000	0.07529	50.540		11.34	(0.03)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	48.91000		0.04891	0.00000	73.05000	0.07305	48.910		11.35	(0.03)	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	
R2037	On 07/08/2025	Bond Future	12.17	Put	15.64	000	0.01564		0.00000		25.50	000	0.02550	15.640	11.83		(0.01)	0.00		0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00		10.79	442	87.62	997	0.00000		10.84	894	87.31	725	9.28		0.00	0.00		0	0.00	
R2037	On 06/11/2025	Bond Future	10.50	Call	1,232.19	000	1.23219		0.00000		1,144.08	000	1.14408	1,232.190	8.96		0.37	0.00		0	300.00	
R2037	On 06/11/2025	Bond Future	11.00	Call	2,718.60	000	2.71860		0.00000		2,563.11	000	2.56311	2,718.600	9.61		0.60	0.00		0	300.00	
R2037	On 06/11/2025	Bond Future	12.16	Put	286.10	000	0.28610		0.00000		333.54	000	0.33354	286.100	11.15		(0.10)	0.00		0	300.00	
R2037	On 05/02/2026	Bond Future	0.00		10.91	210	85.01	366	0.00000		10.96	885	84.69	493	9.66		0.00	0.00		0	0.00	
R2037	On 05/02/2026	Bond Future	10.65	Call	1,930.19	000	1.93019		0.00000		1,819.34	000	1.81934	1,930.190	9.55		0.42	0.00		0	1,930.00	
R2037	On 05/02/2026	Bond Future	10.90	Call	2,631.22	000	2.63122		0.00000		2,493.87	000	2.49387	2,631.220	9.83		0.51	0.00		0	1,970.00	
R2037	On 05/02/2026	Bond Future	11.36	Put	1,709.83	000	1.70983		0.00000		1,845.21	000	1.84521	1,709.830	10.38		(0.35)	0.00		0	1,930.00	
R2037	On 05/02/2026	Bond Future	11.40	Call	4,328.91	000	4.32891		0.00000		4,141.88	000	4.14188	4,328.910	10.43		0.67	0.00		0	1,030.00	
R2037	On 05/02/2026	Bond Future	11.86	Put	1,022.59	000	1.02259		0.00000		1,116.65	000	1.11665	1,022.590	10.99		(0.23)	0.00		0	1,930.00	
R2037	On 05/02/2026	Bond Future	12.27	Put	665.88	000	0.66588		0.00000		733.96	000	0.73396	665.880	11.48		(0.16)	0.00		0	1,970.00	
R2037	On 05/02/2026	Bond Future	12.73	Put	411.92	000	0.41192		0.00000		458.56	000	0.45856	411.920	12.04		(0.10)	0.00		0	1,030.00	
R2037	On 07/05/2026	Bond Future	0.00		11.04	320	86.58	824	0.00000		11.10	232	86.26	336	9.55		0.00	0.00		0	0.00	
R2037	On 07/05/2026	Bond Future	10.95	Call	2,850.95	000	2.85095		0.00000		2,712.94	000	2.71294	2,850.950	9.51		0.49	0.00		0	142.00	
R2037	On 07/05/2026	Bond Future	12.40	Put	997.07	000	0.99707		0.00000		1,076.52	000	1.07652	997.070	10.99		(0.19)	0.00		0	142.00	
R2037	On 06/08/2026	Bond Future	0.00		11.19	185	83.91	139	0.00000		11.25	358	83.58	026	9.88		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		10.71	998	105.01	313	0.00000		10.77	240	104.65	291	9.04		0.00	0.00		0	6,513.00	
R2038	On 06/11/2025	Bond Future	0.00		10.83	461	101.50	134	0.00000		10.88	917	101.13	422	9.37		0.00	0.00		0	0.00	
R2038	On 06/11/2025	Bond Future	10.98	Call	2,948.97	000	2.94897		0.00000		2,775.85	000	2.77585	2,948.970	9.67		0.58	0.00		0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33	Put	279.15	000	0.27915		0.00000		327.30	000	0.32730	279.150	11.48		(0.08)	0.00		0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00		10.95	675	103.40	327	0.00000		11.01	358	103.02	909	9.28		0.00	0.00		0	0.00	
R2038	On 07/05/2026	Bond Future	0.00		11.08	801	99.83	380	0.00000		11.14	726	99.45	242	9.68		0.00	0.00		0	0.00	
R2038	On 06/08/2026	Bond Future	0.00		11.23	325	101.65	742	0.00000		11.29	510	101.26	872	9.54		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	100.00	000	0.00		0.00	0.00		0	0.00	
R2040	On 07/08/2025	Bond Future	0.00		11.07	834	85.46	825	0.00000		11.13	080	85.13	698	10.25		0.00	341,873,000.00		4,000	55,616.00	
R2040	On 07/08/2025	Bond Future	10.80	Call	578.94	000	0.57894		0.00000		526.92	000	0.52692	578.940	9.94		0.29	0.00		0	400.00	
R2040	On 07/08/2025	Bond Future	10.90	Call	803.81	000	0.80381		0.00000		732.70	000	0.73270	803.810	10.09		0.37	0.00		0	680.00	
R2040	On 07/08/2025	Bond Future	11.20	Put	993.00	000	0.99300		0.00000		1,183.68	000	1.18368	993.000	10.57		(0.40)	0.00		0	680.00	
R2040	On 07/08/2025	Bond Future	11.40	Call	2,598.34	000	2.59834		0.00000		2,409.98	000	2.40998	2,598.340	10.89		0.73	0.00		0	400.00	
R2040	On 07/08/2025	Bond Future	12.00	Put	103.78	000	0.10378		0.00000		147.28	000	0.14728	103.780	11.86		(0.06)	0.00		0	400.00	
R2040	On 06/11/2025	Bond Future	0.00		11.19	078	87.07	385	0.00000		11.24	520	86.73	626	10.12		0.00	0.00		0	1,568.00	
R2040	On 05/02/2026	Bond Future	0.00		11.31	198	84.19	657	0.00000		11.36	853	83.85	248	10.59		0.00	0.00		0	0.00	
R2040	On 05/02/2026	Bond Future	11.82	Call	4,734.15	000	4.73415		0.00000		4,529.27	000	4.52927	4,734.150	11.33		0.67	0.00		0	475.00	
R2040	On 05/02/2026	Bond Future	13.23	Put	399.99	000	0.39999		0.00000		446.18	000	0.44618	399.990	13.21		(0.09)	0.00		0	475.00	
R2040	On 07/05/2026	Bond Future	0.00		11.44	511	85.75	583	0.00000		11.50	391	85.40	510	10.50		0.00	0.00		0	0.00	
R2040	On 07/05/2026	Bond Future	10.70	Call	1,493.05	000	1.49305		0.00000		1,405.93	000	1.40593	1,493.050	10.00		0.30	0.00		0	1,460.00	
R2040	On 07/05/2026	Bond Future	11.12	Call	2,481.85	000	2.48185		0.00000		2,355.03	000	2.35503	2,481.850	10.37		0.43	0.00		0	820.00	
R2040	On 07/05/2026	Bond Future	11.72	Put	2,761.47	000	2.76147		0.00000		2,928.16	000	2.92816	2,761.470	11.01		(0.41)	0.00		0	1,460.00	
R2040	On 07/05/2026	Bond Future	12.03	Put	2,144.11	000	2.14411		0.00000		2,284.28	000	2.28428	2,144.110	11.37		(0.33)	0.00		0	820.00	
R2040	On 07/05/2026	Bond Future	12.22	Put	1,834.07	000	1.83407		0.00000		1,959.46	000	1.95946	1,834.070	11.59		(0.29)	0.00		0	1,460.00	
R2040	On 07/05/2026	Bond Future	12.53	Put	1,420.98	000	1.42098		0.00000		1,524.87	000	1.52487	1,420.980	11.95		(0.24)	0.00		0	820.00	
R2040	On 06/08/2026	Bond Future	0.00		11.59	457	82.81	285	0.00000													

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	11.30	Call	1,168.85	0000	1.16885	0.00000	1,056.50	0000	1.05650	1,168.850	11.24	0.46	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	394.01	0000	0.39401	0.00000	511.47	0000	0.51147	394.010	12.21	(0.19)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	143.82	0000	0.14382	0.00000	202.20	0000	0.20220	143.820	12.82	(0.08)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.47	086	81.80740	0.00000	11.53	049	81.43216		11.02	0.00	0.00	0	72,330.00
R2044	On 06/11/2025	Bond Future	12.00	Put	1,153.58	0000	1.15358	0.00000	1,294.99	0000	1.29499	1,153.580	12.22	(0.29)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	878.48	0000	0.87848	0.00000	995.49	0000	0.99549	878.480	12.54	(0.23)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	820.26	0000	0.82026	0.00000	931.69	0000	0.93169	820.260	12.62	(0.22)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.59	154	78.95666	0.00000	11.65	343	78.57425		11.56	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.72	292	80.41876	0.00000	11.78	720	80.02900		11.47	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.86	945	77.50339	0.00000	11.93	635	77.10623		11.96	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		11.33	260	83.02007	0.00000	11.38	487	82.67367		11.07	0.00	0.00	0	207,495.00
R2048	On 06/11/2025	Bond Future	0.00		11.44	381	80.13960	0.00000	11.49	798	79.78666		11.54	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.56	297	81.64148	0.00000	11.61	1921	81.28174		11.48	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.68	296	78.71338	0.00000	11.74	131	78.34675		12.02	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.81	558	80.15195	0.00000	11.87	624	79.77831		11.89	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		11.23	631	107.51545	0.00000	11.28	346	107.10588		11.13	0.00	0.00	0	22,800.00
R2053	On 06/11/2025	Bond Future	0.00		11.34	365	103.67241	0.00000	11.39	256	103.25502		11.60	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.45	649	105.61491	0.00000	11.50	725	105.18959		11.54	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.57	585	101.70923	0.00000	11.62	859	101.27573		12.09	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.70	579	103.56678	0.00000	11.76	066	103.12492		11.96	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		10.42	164	75.83324	0.00000	10.46	361	75.61643		9.18	0.00	0.00	0	11,125.00
R209	On 06/11/2025	Bond Future	0.00		10.52	164	74.10581	0.00000	10.56	520	73.88490		9.43	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.62	856	75.49456	0.00000	10.67	383	75.26934		9.35	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.74	366	73.74195	0.00000	10.79	075	73.51233		9.63	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.87	204	75.09008	0.00000	10.92	108	74.85601		9.46	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000	0.00000	6.25	000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	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		249.20	456	249.20456	0.00000	249.25	666	249.25666		0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.52	171	250.52171	0.00000	250.57	396	250.57396		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		255.27	663	255.27663	0.00000	255.32	947	255.32947		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.58	683	256.58683	0.00000	256.64	016	256.64016		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.34	354	261.34354	0.00000	261.39	699	261.39699		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		9.04	967	94.33871	0.00000	9.09	704	94.14688		5.57	0.00	180,281,274.81	1,911	19,674.00
R213	On 06/11/2025	Bond Future	0.00		9.13	473	92.55895	0.00000	9.18	487	92.36345		5.52	0.00	0.00	0	77,823.00
R213	On 05/02/2026	Bond Future	0.00		9.23	244	94.29379	0.00000	9.28	572	94.09443		5.24	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.33	709	92.48901	0.00000	9.39	377	92.28572		5.14	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.46	571	94.18109	0.00000	9.52	627	93.97377		4.88	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		10.99	796	69.74577	0.00000	11.04	498	69.48797		10.70	0.00	0.00	0	6,540.00
R214	On 06/11/2025	Bond Future	0.00		11.10	147	67.75768	0.00000	11.15	011	67.49498		11.08	0.00	0.00	0	31,324.00

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 05/02/2026	Bond Future	0.00		11.21250	69.02757	0.00000	11.26289	68.75981		11.03	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.32468	67.00786	0.00000	11.37686	66.73494		11.49	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.44906	68.23299	0.00000	11.50317	67.95489		11.38	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 :												1,527,764,495.81		16,349	1,494,784.00
Grand Total:												1,527,764,495.81		16,349	1,494,784.00