

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/02/2025

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
Derivatives																
AL37	On 06/02/2025	Index Future	0.00		1,074.00600		1,074.00600	0.00000	1,074.00600	1,074.00600		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,093.16600		1,093.16600	0.00000	1,095.01200	1,095.01200		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,114.58100		1,114.58100	0.00000	1,116.45400	1,116.45400		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,136.16300		1,136.16300	0.00000	1,138.06200	1,138.06200		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,158.04600		1,158.04600	0.00000	1,159.97200	1,159.97200		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,179.64000		1,179.64000	0.00000	1,181.59000	1,181.59000		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,285.81900		1,285.81900	0.00000	1,285.81900	1,285.81900		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,307.09200		1,307.09200	0.00000	1,310.76500	1,310.76500		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,332.69800		1,332.69800	0.00000	1,336.43100	1,336.43100		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,358.50300		1,358.50300	0.00000	1,362.29600	1,362.29600		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,384.66800		1,384.66800	0.00000	1,388.52400	1,388.52400		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,410.48900		1,410.48900	0.00000	1,414.40100	1,414.40100		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,104.16700		1,104.16700	0.00000	1,104.16700	1,104.16700		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,124.31800		1,124.31800	0.00000	1,127.21600	1,127.21600		0.00	0.00	0.00	0	94.00
ALBI	On 07/08/2025	Index Future	0.00		1,146.34300		1,146.34300	0.00000	1,149.28900	1,149.28900		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,168.54000		1,168.54000	0.00000	1,171.53200	1,171.53200		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,191.04600		1,191.04600	0.00000	1,194.08600	1,194.08600		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,213.25600		1,213.25600	0.00000	1,216.34000	1,216.34000		0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026	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
ES33	On 08/05/2025	Bond Future	0.00		11.30763	80.96227	0.00000	11.25718	81.19406		0.00	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.44725	82.56711	0.00000	11.39455	82.80323		0.00	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.60543	80.38682	0.00000	11.55031	80.62729		0.00	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.78142	81.94995	0.00000	11.72366	82.19483		0.00	0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.97636	79.69308	0.00000	11.91581	79.94227		0.00	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	0.00	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	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.85213	76.14120	0.00000	11.80694	76.40562		0.00	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.97371	77.64993	0.00000	11.92688	77.91933		0.00	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.10641	74.90406	0.00000	12.05780	75.17853		0.00	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.24623	76.35896	0.00000	12.19577	76.63857		0.00	0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.40358	73.52723	0.00000	12.35114	73.81173		0.00	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	0.00	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	0.00	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	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,087.48400	1,087.48400	0.00000	1,087.48400	1,087.48400		0.00	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,107.23400	1,107.23400	0.00000	1,110.03500	1,110.03500		0.00	0.00	11,072,340.00	0.00	1	632.00
GOVI	On 07/08/2025	GOVI	0.00		1,128.92400	1,128.92400	0.00000	1,131.77100	1,131.77100		0.00	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,150.78400	1,150.78400	0.00000	1,153.67500	1,153.67500		0.00	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,172.94800	1,172.94800	0.00000	1,175.88500	1,175.88500		0.00	0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,194.82000	1,194.82000	0.00000	1,197.80000	1,197.80000		0.00	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	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		135.91829	135.91829	0.00000	135.40374	135.40374		0.00	0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025	Bond Future	0.00		138.61270	138.61270	0.00000	138.08757	138.08757		0.00	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	Contracts Traded	Open Interest
I2029	On 06/11/2025	Bond Future	0.00	139.89594	139.89594	0.00000	139.36046	139.36046		0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00	142.61963	142.61963	0.00000	142.07329	142.07329		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00	143.84910	143.84910	0.00000	143.29267	143.29267		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 08/05/2025	Bond Future	0.00	129.27384	129.27384	0.00000	129.00414	129.00414		0.00	0.00	0.00	0	9,712.00
I2033	On 07/08/2025	Bond Future	0.00	131.83663	131.83663	0.00000	131.56123	131.56123		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	132.88823	132.88823	0.00000	132.60737	132.60737		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00	135.47566	135.47566	0.00000	135.18897	135.18897		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00	136.46854	136.46854	0.00000	136.17663	136.17663		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 08/05/2025	Bond Future	0.00	140.60298	140.60298	0.00000	140.53920	140.53920		0.00	0.00	0.00	0	2,940.00
I2038	On 07/08/2025	Bond Future	0.00	141.27150	141.27150	0.00000	141.20626	141.20626		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	144.03763	144.03763	0.00000	143.97070	143.97070		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00	144.68209	144.68209	0.00000	144.61435	144.61435		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00	147.40562	147.40562	0.00000	147.33596	147.33596		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 08/05/2025	Bond Future	0.00	120.68394	120.68394	0.00000	119.79134	119.79134		0.00	0.00	0.00	0	19,628.00
I2046	On 07/08/2025	Bond Future	0.00	123.07627	123.07627	0.00000	122.16558	122.16558		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	123.23713	123.23713	0.00000	122.30877	122.30877		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00	125.63563	125.63563	0.00000	124.68899	124.68899		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00	125.71103	125.71103	0.00000	124.74720	124.74720		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 08/05/2025	Bond Future	0.00	121.96143	121.96143	0.00000	121.05812	121.05812		0.00	0.00	0.00	0	16,345.00
I2050	On 07/08/2025	Bond Future	0.00	122.01877	122.01877	0.00000	121.09749	121.09749		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	124.40790	124.40790	0.00000	123.46824	123.46824		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00	124.42292	124.42292	0.00000	123.46541	123.46541		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00	126.76468	126.76468	0.00000	125.78845	125.78845		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 06/02/2025	Index Future	0.00	371.45800	371.45800	0.00000	371.45800	371.45800		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	379.69500	379.69500	0.00000	378.43500	378.43500		0.00	0.00	0.00	0	887.00
IGOV	On 07/08/2025	Index Future	0.00	387.22400	387.22400	0.00000	385.93600	385.93600		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	394.81200	394.81200	0.00000	393.49500	393.49500		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00	402.50400	402.50400	0.00000	401.15800	401.15800		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00	410.09600	410.09600	0.00000	408.72000	408.72000		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
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	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 19/03/2025		Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	91.63300		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	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 08/05/2025		Bond Future	0.00	8.38176	107.23103	0.00000	8.33634	107.29956		1.37	0.00	44,500,877.45	415	157,863.00
R186	On 07/08/2025		Bond Future	0.00	8.47108	104.02164	0.00000	8.41687	104.09121		1.43	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,114.43000	1.11443	0.00000	1,172.33000	1.17233	1,114.430	1.76	0.78	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	46.03000	0.04603	0.00000	43.16000	0.04316	46.030	2.15	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.61945	106.03316	0.00000	8.55250	106.10375		1.26	0.00	0.00	0	447.00
R186	On 05/02/2026		Bond Future	0.00	8.87695	102.76404	0.00000	8.78981	102.83569		1.11	0.00	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	9.47211	104.67078	0.00000	9.34809	104.74334		0.83	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 08/05/2025		Bond Future	0.00	272.30604	272.30604	0.00000	272.22823	272.22823		0.00	0.00	0.00	0	1,359.00
R202	On 07/08/2025		Bond Future	0.00	272.48428	272.48428	0.00000	272.40483	272.40483		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	277.81996	277.81996	0.00000	277.73793	277.73793		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	277.90547	277.90547	0.00000	277.82300	277.82300		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	283.13682	283.13682	0.00000	283.05155	283.05155		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 08/05/2025		Bond Future	0.00	9.19544	97.73784	0.00000	9.14868	97.90902		4.88	0.00	72,521,477.28	742	62,432.00
R2030	On 08/05/2025		Bond Future	8.68 Call	260.79000	0.26079	0.00000	310.80000	0.31080	260.790	4.97	0.21	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	294.80000	0.29480	0.00000	348.97000	0.34897	294.800	4.99	0.23	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	554.43000	0.55443	0.00000	634.15000	0.63415	554.430	5.11	0.35	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	932.29000	0.93229	0.00000	1,037.38000	1.03738	932.290	5.26	0.50	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	1,009.83000	1.00983	0.00000	1,119.03000	1.11903	1,009.830	5.29	0.52	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,518.62000	1.51862	0.00000	1,648.80000	1.64880	1,518.620	5.44	0.65	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	494.39000	0.49439	0.00000	460.19000	0.46019	494.390	5.50	(0.30)	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	183.57000	0.18357	0.00000	171.73000	0.17173	183.570	5.81	(0.14)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,055.74000	4.05574	0.00000	4,222.14000	4.22214	4,055.740	6.03	0.93	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,306.45000	5.30645	0.00000	5,476.38000	5.47638	5,306.450	6.16	0.97	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	0.22000	0.00022	0.00000	0.23000	0.00023	0.220	6.16	0.00	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	0.02000	0.00002	0.00000	0.03000	0.00003	0.020	6.16	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.28522	95.64150	0.00000	9.23531	95.81576		4.72	0.00	0.00	0	47,294.00
R2030	On 07/08/2025		Bond Future	8.72 Call	516.44000	0.51644	0.00000	574.79000	0.57479	516.440	4.83	0.27	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.22 Call	1,229.68000	1.22968	0.00000	1,326.84000	1.32684	1,229.680	5.13	0.48	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.81 Put	698.59000	0.69859	0.00000	658.52000	0.65852	698.590	5.51	(0.30)	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,337.25000	4.33725	0.00000	4,495.37000	4.49537	4,337.250	5.95	0.86	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	7.35000	0.00735	0.00000	6.91000	0.00691	7.350	5.96	(0.01)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.38181	97.49080	0.00000	9.32850	97.66809		4.48	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	Contracts Traded	Open Interest
R2030	On 06/11/2025	Bond Future	8.72	Call	667.44	0.0000	0.66744	0.00000	727.37	0.72737	667.440	4.59	0.29	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,357.68	0.0000	1.35768	0.00000	1,449.09	1.44909	1,357.680	4.88	0.46	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	848.10	0.0000	0.84810	0.00000	805.74	0.80574	848.100	5.40	(0.29)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.49685	0.0000	95.35729	0.00000	9.43960	95.53774		4.37	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.65822	0.0000	97.12677	0.00000	9.59653	97.31021		4.06	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		9.91637	0.0000	92.77951	0.00000	9.86517	93.01786		7.47	0.00	0.00	0	127,686.00
R2032	On 08/05/2025	Bond Future	9.40	Call	377.18	0.0000	0.37718	0.00000	450.14	0.45014	377.180	7.01	0.22	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	398.68	0.0000	0.39868	0.00000	474.34	0.47434	398.680	7.02	0.23	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	1,241.26	0.0000	1.24126	0.00000	1,387.11	1.38711	1,241.260	7.38	0.50	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,289.89	0.0000	1.28989	0.00000	1,438.49	1.43849	1,289.890	7.40	0.51	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	662.60	0.0000	0.66260	0.00000	614.58	0.61458	662.600	7.77	(0.30)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	163.38	0.0000	0.16338	0.00000	153.27	0.15327	163.380	8.58	(0.09)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.01436	0.0000	94.59609	0.00000	9.96060	94.83886		7.25	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	9.40	Call	745.43	0.0000	0.74543	0.00000	828.17	0.82817	745.430	6.94	0.28	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,612.77	0.0000	1.61277	0.00000	1,744.56	1.74456	1,612.770	7.18	0.47	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	952.35	0.0000	0.95235	0.00000	897.76	0.89776	952.350	7.73	(0.29)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.12693	0.0000	92.26377	0.00000	10.07040	92.51090		7.23	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	919.19	0.0000	0.91919	0.00000	1,002.18	1.00218	919.190	6.83	0.28	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,734.24	0.0000	1.73424	0.00000	1,857.58	1.85758	1,734.240	7.01	0.44	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,089.93	0.0000	1.08993	0.00000	1,033.63	1.03363	1,089.930	7.74	(0.28)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.25300	0.0000	94.03715	0.00000	10.19344	94.28877		7.33	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.40392	0.0000	91.62263	0.00000	10.34107	91.87858		7.20	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 08/05/2025	Bond Future	0.00		10.12062	0.0000	100.50826	0.00000	10.05914	100.83621		7.93	0.00	21,910,800.68	218	9,365.00
R2033	On 07/08/2025	Bond Future	0.00		10.22266	0.0000	102.47608	0.00000	10.15823	102.81025		7.72	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.33841	0.0000	99.41318	0.00000	10.27082	99.75345		7.81	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.46660	0.0000	101.32360	0.00000	10.39559	101.67009		7.93	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.61791	0.0000	98.15975	0.00000	10.54319	98.51236		7.90	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		10.61202	0.0000	91.33126	0.00000	10.56132	91.61453		9.31	0.00	0.00	0	78,173.00
R2035	On 08/05/2025	Bond Future	10.08	Call	430.25	0.0000	0.43025	0.00000	514.57	0.51457	430.250	8.52	0.21	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,092.80	0.0000	1.09280	0.00000	1,240.59	1.24059	1,092.800	8.91	0.41	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	1,463.55	0.0000	1.46355	0.00000	1,635.36	1.63536	1,463.550	9.09	0.49	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	856.70	0.0000	0.85670	0.00000	797.04	0.79704	856.700	9.59	(0.32)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	766.08	0.0000	0.76608	0.00000	712.89	0.71289	766.080	9.67	(0.29)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,880.55	0.0000	4.88055	0.00000	5,143.63	5.14363	4,880.550	10.30	0.86	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	192.76	0.0000	0.19276	0.00000	181.56	0.18156	192.760	10.63	(0.09)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	21.97	0.0000	0.02197	0.00000	21.54	0.02154	21.970	11.96	(0.01)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	2.77	0.0000	0.00277	0.00000	2.81	0.00281	2.770	12.02	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.71734	0.0000	93.11992	0.00000	10.66453	93.40848		9.14	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	10.08	Call	865.86	0.0000	0.86586	0.00000	962.24	0.96224	865.860	8.51	0.27	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,929.57	0.0000	1.92957	0.00000	2,085.10	2.08510	1,929.570	8.96	0.46	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1,200.17	0.0000	1.20017	0.00000	1,135.78	1.13578	1,200.170	9.78	(0.29)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,145.52	0.0000	1.14552	0.00000	1,083.99	1.08399	1,145.520	9.83	(0.28)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.83728	0.0000	90.41507	0.00000	10.78224	90.70887		9.40	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	896.14	0.0000	0.89614	0.00000	980.20	0.98020	896.140	8.68	0.24	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,134.57	0.0000	1.13457	0.00000	1,233.39	1.23339	1,134.570	8.72	0.28	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	Contracts Traded	Open Interest	
R2035	On 06/11/2025	Bond Future	10.41	Call	1,752.00000	1.75200	0.00000	1,882.08000	1.88208	1,752.000	8.91	0.38	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,141.46000	2.14146	0.00000	2,287.78000	2.28778	2,141.460	9.03	0.44	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,157.20000	3.15720	0.00000	3,337.04000	3.33704	3,157.200	9.35	0.55	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,666.61000	1.66661	0.00000	1,588.82000	1.58882	1,666.610	9.84	(0.32)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,636.95000	1.63695	0.00000	1,560.46000	1.56046	1,636.950	9.87	(0.32)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,341.03000	1.34103	0.00000	1,277.67000	1.27767	1,341.030	10.10	(0.27)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,038.83000	1.03883	0.00000	989.42000	0.98942	1,038.830	10.41	(0.22)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		10.96991	92.15349	0.00000	10.91243	92.45270		9.71	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		11.11453	89.35904	0.00000	11.05453	89.66349		9.67	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 08/05/2025	Bond Future	0.00		11.03819	85.90103	0.00000	10.98764	86.19103		9.91	0.00	0.00	0	63,679.00
R2037	On 08/05/2025	Bond Future	10.50	Call	506.08000	0.50608	0.00000	598.10000	0.59810	506.080	9.91	0.22	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	1,601.81000	1.60181	0.00000	1,779.49000	1.77949	1,601.810	10.64	0.49	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	848.65000	0.84865	0.00000	795.78000	0.79578	848.650	11.30	(0.29)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,158.41000	8.15841	0.00000	8,444.37000	8.44437	8,158.410	12.75	0.95	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,659.8400	11.65984	0.00000	11,949.69000	11.94969	11,659.840	12.75	0.99	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,888.6900	11.88869	0.00000	12,178.59000	12.17859	11,888.690	12.75	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.15531	83.32221	0.00000	11.10276	83.61767		10.26	0.00	0.00	0	73,915.00
R2037	On 07/08/2025	Bond Future	10.34	Call	701.94000	0.70194	0.00000	784.83000	0.78483	701.940	10.06	0.22	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	954.72000	0.95472	0.00000	1,056.03000	1.05603	954.720	10.26	0.27	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,044.55000	1.04455	0.00000	1,151.78000	1.15178	1,044.550	10.32	0.29	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,218.93000	1.21893	0.00000	1,336.89000	1.33689	1,218.930	10.44	0.33	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,082.77000	2.08277	0.00000	2,242.93000	2.24293	2,082.770	10.92	0.46	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,760.04000	2.76004	0.00000	2,632.51000	2.63251	2,760.040	11.01	(0.52)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,921.61000	1.92161	0.00000	1,829.16000	1.82916	1,921.610	11.48	(0.40)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,244.17000	1.24417	0.00000	1,183.09000	1.18309	1,244.170	12.01	(0.28)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,230.45000	1.23045	0.00000	1,170.03000	1.17003	1,230.450	12.02	(0.28)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	840.41000	0.84041	0.00000	799.28000	0.79928	840.410	12.46	(0.20)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.27397	84.93292	0.00000	11.21940	85.23381		10.19	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,231.23000	1.23123	0.00000	1,334.27000	1.33427	1,231.230	9.93	0.29	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,326.32000	2.32632	0.00000	2,477.49000	2.47749	2,326.320	10.46	0.44	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,465.01000	1.46501	0.00000	1,401.64000	1.40164	1,465.010	11.79	(0.27)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.40367	82.30692	0.00000	11.34689	82.61340		11.12	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,471.60000	2.47160	0.00000	2,612.41000	2.61241	2,471.600	11.26	0.40	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,125.46000	2.12546	0.00000	2,048.86000	2.04886	2,125.460	12.66	(0.30)	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00		11.55487	83.83266	0.00000	11.49578	84.14448		10.64	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.09390	99.76925	0.00000	11.04336	100.10870		10.28	0.00	0.00	0	9,244.00
R2038	On 07/08/2025	Bond Future	0.00		11.20919	101.72262	0.00000	11.15666	102.06840		10.13	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.33539	98.20352	0.00000	11.28074	98.55569		10.61	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,350.44000	2.35044	0.00000	2,516.08000	2.51608	2,350.440	10.09	0.41	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,444.09000	1.44409	0.00000	1,377.86000	1.37786	1,444.090	11.59	(0.24)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.47097	100.09030	0.00000	11.41408	100.44889		11.03	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.62372	96.46144	0.00000	11.56444	96.82635		11.14	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 08/05/2025	Bond Future	0.00	11.34490	85.90970	0.00000	11.29962	86.19044		10.80	0.00	0.00	0	31,815.00
R2040	On 08/05/2025	Bond Future	12.75 Call	8,202.15000	8.20215	0.00000	8,478.45000	8.47845	8,202.150	13.90	0.94	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	11,550.75000	11.55075	0.00000	11,831.36000	11.83136	11,550.750	13.90	0.99	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	11,889.81000	11.88981	0.00000	12,170.51000	12.17051	11,889.810	13.90	0.99	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.46344	83.08038	0.00000	11.41644	83.36642		11.23	0.00	0.00	0	37,840.00
R2040	On 06/11/2025	Bond Future	0.00	11.58275	84.68629	0.00000	11.53402	84.97762		11.18	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00	11.71232	81.80492	0.00000	11.66172	82.10158		12.28	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00	11.86109	83.32075	0.00000	11.80852	83.62263		11.77	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	11.49168	81.52389	0.00000	11.44124	81.84430		11.76	0.00	0.00	0	72,418.00
R2044	On 08/05/2025	Bond Future	10.85 Call	420.45000	0.42045	0.00000	504.60000	0.50460	420.450	11.51	0.18	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92 Call	519.55000	0.51955	0.00000	616.28000	0.61628	519.550	11.63	0.21	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35 Call	1,474.74000	1.47474	0.00000	1,653.61000	1.65361	1,474.740	12.37	0.44	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65 Put	1,494.29000	1.49429	0.00000	1,402.68000	1.40268	1,494.290	12.89	(0.41)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76 Put	1,247.68000	1.24768	0.00000	1,171.22000	1.17122	1,247.680	13.08	(0.36)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40 Put	402.94000	0.40294	0.00000	381.05000	0.38105	402.940	14.16	(0.14)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.60593	78.73405	0.00000	11.55365	79.06046		12.26	0.00	0.00	0	16.00
R2044	On 06/11/2025	Bond Future	0.00	11.72039	80.25585	0.00000	11.66625	80.58834		12.21	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00	11.84412	77.41449	0.00000	11.78796	77.75318		13.47	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00	11.98502	78.84879	0.00000	11.92675	79.19344		12.91	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	11.43081	80.13794	0.00000	11.38037	80.47048		12.55	0.00	0.00	0	269,120.00
R2048	On 07/08/2025	Bond Future	0.00	11.53277	81.70735	0.00000	11.48055	82.04622		12.42	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.64455	78.84508	0.00000	11.59047	79.19024		13.07	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.76523	80.36079	0.00000	11.70914	80.71233		13.32	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00	11.89255	77.41009	0.00000	11.83441	77.76785		13.67	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	11.39861	103.23280	0.00000	11.34294	103.70904		12.65	0.00	0.00	0	22,674.00
R2053	On 07/08/2025	Bond Future	0.00	11.50092	105.25394	0.00000	11.44326	105.73914		12.51	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.61134	101.42467	0.00000	11.55155	101.91901		13.17	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.72841	103.37318	0.00000	11.66638	103.87670		12.95	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00	11.85807	99.42787	0.00000	11.79366	99.94031		13.45	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	10.83676	71.81605	0.00000	10.78619	72.07058		10.72	0.00	16,661,323.60	232	28,749.00
R209	On 07/08/2025	Bond Future	0.00	10.93826	73.22219	0.00000	10.88584	73.48148		10.59	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.04977	71.48545	0.00000	10.99539	71.74951		10.99	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.16997	72.85952	0.00000	11.11350	73.12849		11.43	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00	11.30598	71.06053	0.00000	11.24732	71.33417		11.42	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	245.19958	245.19958	0.00000	244.78984	244.78984		0.00	0.00	0.00	0	1,744.00
R210	On 07/08/2025	Bond Future	0.00	250.06025	250.06025	0.00000	249.64166	249.64166		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	251.54763	251.54763	0.00000	251.12091	251.12091		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 05/02/2026	Bond Future	0.00	256.44446	256.44446	0.00000	256.00871	256.00871	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	257.80301	257.80301	0.00000	257.35976	257.35976	0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	9.58530	90.08798	0.00000	9.54434	90.25452	6.66	0.00	1,081,055.76	12	101,769.00
R213	On 07/08/2025	Bond Future	0.00	9.67330	91.85227	0.00000	9.63010	92.02181	6.39	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.78175	90.07511	0.00000	9.73609	90.24766	6.28	0.00	16,123,444.69	179	179.00
R213	On 05/02/2026	Bond Future	0.00	9.90729	91.80754	0.00000	9.85886	91.98319	6.10	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	10.05342	89.95994	0.00000	10.00204	90.13846	5.97	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	11.24790	66.56616	0.00000	11.20264	66.80889	12.23	0.00	0.00	0	16,369.00
R214	On 07/08/2025	Bond Future	0.00	11.34637	67.86982	0.00000	11.29959	68.11714	12.10	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.45504	65.88237	0.00000	11.40667	66.13428	12.66	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.57249	67.14909	0.00000	11.52241	67.40568	13.24	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.69703	65.09605	0.00000	11.64522	65.35715	13.36	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
Total for Derivatives :										183,871,319.46		1,799	1,436,016.00
Grand Total:										183,871,319.46		1,799	1,436,016.00