

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/03/2025

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 08/05/2025	Index Future	0.00		1,094.02700		1,094.02700	0.00000	1,092.84100	1,092.84100		0.00		0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,115.45800		1,115.45800	0.00000	1,114.24500	1,114.24500		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,137.06900		1,137.06900	0.00000	1,135.82300	1,135.82300		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,158.88600		1,158.88600	0.00000	1,157.60700	1,157.60700		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,180.53800		1,180.53800	0.00000	1,179.22300	1,179.22300		0.00		0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,309.06000		1,309.06000	0.00000	1,307.40100	1,307.40100		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,334.70300		1,334.70300	0.00000	1,333.00700	1,333.00700		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,360.56100		1,360.56100	0.00000	1,358.82200	1,358.82200		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,386.66700		1,386.66700	0.00000	1,384.88300	1,384.88300		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,412.57400		1,412.57400	0.00000	1,410.74200	1,410.74200		0.00		0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,125.93000		1,125.93000	0.00000	1,124.55900	1,124.55900		0.00		0.00	0	94.00
ALBI	On 07/08/2025	Index Future	0.00		1,147.98600		1,147.98600	0.00000	1,146.58400	1,146.58400		0.00		0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,170.22700		1,170.22700	0.00000	1,168.78900	1,168.78900		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,192.68100		1,192.68100	0.00000	1,191.20500	1,191.20500		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,214.96300		1,214.96300	0.00000	1,213.44800	1,213.44800		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 08/05/2025	Bond Future	0.00		11.23192		81.31044	0.00000	11.25411	81.20819		0.00		0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.36795		82.92276	0.00000	11.39118	82.81836		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.52202		80.75107	0.00000	11.54639	80.64442		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.69518		82.31594	0.00000	11.72081	82.20694		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.88488		80.06995	0.00000	11.91184	79.95865		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 08/05/2025	Bond Future	0.00		11.83099		76.26472	0.00000	11.85295	76.13642		0.00		0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.95164		77.77671	0.00000	11.97444	77.64575		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.08324		75.03469	0.00000	12.10696	74.90097		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.22305		76.48720	0.00000	12.24774	76.35062		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.37879		73.66150	0.00000	12.40454	73.52203		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 08/05/2025	GOVI	0.00		1,108.74500		1,108.74500	0.00000	1,107.43500	1,107.43500		0.00		0.00	4	639.00
GOVI	On 07/08/2025	GOVI	0.00		1,130.46500		1,130.46500	0.00000	1,129.12500	1,129.12500		0.00		0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,152.36600		1,152.36600	0.00000	1,150.99200	1,150.99200		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,174.47700		1,174.47700	0.00000	1,173.06700	1,173.06700		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,196.42000		1,196.42000	0.00000	1,194.97100	1,194.97100		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 08/05/2025	Bond Future	0.00		136.35873		136.35873	0.00000	136.18397	136.18397		0.00		0.00	0	5,933.00
I2029	On 07/08/2025	Bond Future	0.00		139.06253		139.06253	0.00000	138.88414	138.88414		0.00		0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.35725		140.35725	0.00000	140.17518	140.17518		0.00		0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		143.07996		143.07996	0.00000	142.89394	142.89394		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.32206		144.32206	0.00000	144.13228	144.13228		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 08/05/2025	Bond Future	0.00		129.57852	129.57852	0.00000	0.00000	129.30605	129.30605		0.00	0.00	0.00	0	9,712.00
I2033	On 07/08/2025	Bond Future	0.00		132.14790	132.14790	0.00000	0.00000	131.86989	131.86989		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		133.20828	133.20828	0.00000	0.00000	132.92466	132.92466		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		135.79250	135.79250	0.00000	0.00000	135.50292	135.50292		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		136.79496	136.79496	0.00000	0.00000	136.49968	136.49968		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	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
I2038	On 08/05/2025	Bond Future	0.00		141.26006	141.26006	0.00000	0.00000	140.81648	140.81648		0.00	0.00	0.00	0	2,918.00
I2038	On 07/08/2025	Bond Future	0.00		141.94274	141.94274	0.00000	0.00000	141.49028	141.49028		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		144.72413	144.72413	0.00000	0.00000	144.26237	144.26237		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		145.37013	145.37013	0.00000	0.00000	144.89934	144.89934		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		148.11252	148.11252	0.00000	0.00000	147.63228	147.63228		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	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
I2043	On 31/01/2043	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
I2046	On 08/05/2025	Bond Future	0.00		121.44315	121.44315	0.00000	0.00000	120.90413	120.90413		0.00	0.00	0.00	0	19,602.00
I2046	On 07/08/2025	Bond Future	0.00		123.85122	123.85122	0.00000	0.00000	123.30123	123.30123		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		124.03022	124.03022	0.00000	0.00000	123.46940	123.46940		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		126.43547	126.43547	0.00000	0.00000	125.86343	125.86343		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		126.52865	126.52865	0.00000	0.00000	125.94554	125.94554		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	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
I2050	On 08/05/2025	Bond Future	0.00		123.04314	123.04314	0.00000	0.00000	122.43365	122.43365		0.00	0.00	0.00	0	16,319.00
I2050	On 07/08/2025	Bond Future	0.00		123.12260	123.12260	0.00000	0.00000	122.50090	122.50090		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		125.53519	125.53519	0.00000	0.00000	124.90113	124.90113		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		125.56239	125.56239	0.00000	0.00000	124.91603	124.91603		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		127.93079	127.93079	0.00000	0.00000	127.27159	127.27159		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	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
I2058	On 31/01/2058	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
IGOV	On 08/05/2025	Index Future	0.00		381.61900	381.61900	0.00000	0.00000	380.50500	380.50500		0.00	0.00	26,713,330.00	7	895.00
IGOV	On 07/08/2025	Index Future	0.00		389.18700	389.18700	0.00000	0.00000	388.04900	388.04900		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		396.81800	396.81800	0.00000	0.00000	395.65400	395.65400		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		404.52000	404.52000	0.00000	0.00000	403.33100	403.33100		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		412.16500	412.16500	0.00000	0.00000	410.94900	410.94900		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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	0.00000	8.68300	8.68300		15.00	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 19/03/2025		Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	91.63300		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	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	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	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	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	0.00	
R186	On 08/05/2025		Bond Future	0.00	8.35198	107.27595	0.00000	8.36987	107.24896	1.19	0.00	72,089,438.40	672	158,824.00	
R186	On 07/08/2025		Bond Future	0.00	8.43483	104.06815	0.00000	8.45636	104.04052	1.24	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,101.89000	1.10189	0.00000	1,081.85000	1.08185	1,101.890	1.58	0.83	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	22.89000	0.02289	0.00000	25.27000	0.02527	22.890	1.97	(0.04)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.57283	106.08231	0.00000	8.59981	106.05386	1.11	0.00	0.00	0	447.00	
R186	On 05/02/2026		Bond Future	0.00	8.82479	102.80692	0.00000	8.86043	102.77762	0.99	0.00	0.00	0	0.00	
R186	On 07/05/2026		Bond Future	0.00	9.38937	104.71918	0.00000	9.44106	104.68893	0.76	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	273.66836	273.66836	0.00000	272.68417	272.68417	0.00	0.00	0.00	0	2,157.00	
R202	On 07/08/2025		Bond Future	0.00	273.87502	273.87502	0.00000	272.87122	272.87122	0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	279.24198	279.24198	0.00000	278.21780	278.21780	0.00	0.00	0.00	0	0.00	
R202	On 05/02/2026		Bond Future	0.00	279.33530	279.33530	0.00000	278.29118	278.29118	0.00	0.00	0.00	0	0.00	
R202	On 07/05/2026		Bond Future	0.00	284.60507	284.60507	0.00000	283.54019	283.54019	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	9.16760	97.83971	0.00000	9.19480	97.74018	4.42	0.00	147,933,641.52	1,512	65,671.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	189.98000	0.18998	0.00000	183.68000	0.18368	189.980	4.68	0.18	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	220.91000	0.22091	0.00000	213.37000	0.21337	220.910	4.70	0.20	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	471.73000	0.47173	0.00000	454.27000	0.45427	471.730	4.86	0.35	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	856.06000	0.85606	0.00000	824.66000	0.82466	856.060	5.02	0.51	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	936.49000	0.93649	0.00000	902.41000	0.90241	936.490	5.05	0.54	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,470.47000	1.47047	0.00000	1,420.59000	1.42059	1,470.470	5.22	0.69	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	356.62000	0.35662	0.00000	400.31000	0.40031	356.620	5.28	(0.26)	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	108.01000	0.10801	0.00000	127.75000	0.12775	108.010	5.61	(0.10)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,113.49000	4.11349	0.00000	4,023.56000	4.02356	4,113.490	5.80	0.96	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,388.69000	5.38869	0.00000	5,292.04000	5.29204	5,388.690	5.80	0.99	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	0.01000	0.00001	0.00000	0.03000	0.00003	0.010	5.80	0.00	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	0.00000	0.00000	0.00000	0.00000	0.00000	5.80	0.00	0.00	0	2,280.00	
R2030	On 07/08/2025		Bond Future	0.00	9.25537	95.74568	0.00000	9.28447	95.64412	4.36	0.00	0.00	0	47,294.00	
R2030	On 07/08/2025		Bond Future	8.72 Call	426.85000	0.42685	0.00000	409.77000	0.40977	426.850	4.47	0.26	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.22 Call	1,131.63000	1.13163	0.00000	1,093.88000	1.09388	1,131.630	4.76	0.49	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.81 Put	539.02000	0.53902	0.00000	577.18000	0.57718	539.020	5.14	(0.27)	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,347.75000	4.34775	0.00000	4,263.98000	4.26398	4,347.750	5.58	0.89	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	2.41000	0.00241	0.00000	2.92000	0.00292	2.410	5.59	0.00	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.34939	97.59857	0.00000	9.38062	97.49476	4.12	0.00	0.00	0	0.00	
R2030	On 06/11/2025		Bond Future	8.72 Call	567.85000	0.56785	0.00000	546.56000	0.54656	567.850	4.24	0.28	0.00	0	300.00
R2030	On 06/11/2025		Bond Future	9.22 Call	1,252.01000	1.25201	0.00000	1,213.50000	1.21350	1,252.010	4.53	0.46	0.00	0	300.00
R2030	On 06/11/2025		Bond Future	10.08 Put	680.29000	0.68029	0.00000	716.80000	0.71680	680.290	5.05	(0.27)	0.00	0	300.00
R2030	On 05/02/2026		Bond Future	0.00	9.46418	95.46022	0.00000	9.49785	95.35414	4.05	0.00	0.00	0	0.00	
R2030	On 07/05/2026		Bond Future	0.00	9.62150	97.23591	0.00000	9.65798	97.12749	3.82	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	
											Option						
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0	0.00	
R2032	On 08/05/2025	Bond Future	0.00		9.90067	92.85251	0.00000	9.91216	92.79908				6.73	0.00	13,927,876.50	150	126,595.00
R2032	On 08/05/2025	Bond Future	9.40	Call	232.43000	0.23243	0.00000	237.43000	0.23743	232.430			6.27	0.18	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	251.59000	0.25159	0.00000	256.61000	0.25661	251.590			6.30	0.19	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	1,093.49000	1.09349	0.00000	1,091.28000	1.09128	1,093.490			6.95	0.51	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,144.74000	1.14474	0.00000	1,141.91000	1.14191	1,144.740			6.98	0.52	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	499.80000	0.49980	0.00000	536.80000	0.53680	499.800			7.50	(0.27)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	101.63000	0.10163	0.00000	115.67000	0.11567	101.630			8.49	(0.07)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.99773	94.67110	0.00000	10.00984	94.61647				6.53	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	9.40	Call	561.03000	0.56103	0.00000	559.15000	0.55915	561.030			6.23	0.25	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,393.76000	1.39376	0.00000	1,383.66000	1.38366	1,393.760			6.47	0.46	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	712.60000	0.71260	0.00000	740.75000	0.74075	712.600			7.02	(0.26)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.10906	92.34180	0.00000	10.12187	92.28586				6.60	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	751.91000	0.75191	0.00000	746.54000	0.74654	751.910			6.27	0.27	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,567.18000	1.56718	0.00000	1,554.61000	1.55461	1,567.180			6.53	0.44	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	909.80000	0.90980	0.00000	935.52000	0.93552	909.800			7.33	(0.26)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.23567	94.11027	0.00000	10.24925	94.05296				6.34	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.38458	91.70129	0.00000	10.39901	91.64259				6.40	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 08/05/2025	Bond Future	0.00		10.04185	100.92870	0.00000	10.06888	100.78416				7.09	0.00	0.00	0	9,365.00
R2033	On 07/08/2025	Bond Future	0.00		10.13993	102.90543	0.00000	10.16830	102.75792				6.91	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.25119	99.85255	0.00000	10.28103	99.70195				7.05	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.37629	101.76454	0.00000	10.40774	101.61069				6.82	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.52179	98.61365	0.00000	10.55500	98.45652				6.95	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 08/05/2025	Bond Future	0.00		10.58436	91.48565	0.00000	10.60610	91.36427				7.96	0.00	58,733,787.30	642	78,080.00
R2035	On 08/05/2025	Bond Future	10.08	Call	318.38000	0.31838	0.00000	314.71000	0.31471	318.380			8.07	0.19	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	968.51000	0.96851	0.00000	948.31000	0.94831	968.510			8.57	0.41	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	1,347.50000	1.34750	0.00000	1,317.62000	1.31762	1,347.500			8.76	0.50	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	637.38000	0.63738	0.00000	699.87000	0.69987	637.380			9.27	(0.28)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	557.52000	0.55752	0.00000	615.38000	0.61538	557.520			9.35	(0.25)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,907.20000	4.90720	0.00000	4,814.68000	4.81468	4,907.200			9.93	0.90	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	101.90000	0.10190	0.00000	120.49000	0.12049	101.900			10.24	(0.06)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	3.05000	0.00305	0.00000	4.20000	0.00420	3.050			10.63	0.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	0.14000	0.00014	0.00000	0.22000	0.00022	0.140			10.63	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.68846	93.27757	0.00000	10.71114	93.15374				7.85	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	10.08	Call	719.10000	0.71910	0.00000	702.76000	0.70276	719.100			7.94	0.25	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,796.91000	1.79691	0.00000	1,759.42000	1.75942	1,796.910			8.50	0.47	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	971.13000	0.97113	0.00000	1,023.16000	1.02316	971.130			9.31	(0.27)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	920.86000	0.92086	0.00000	971.16000	0.97116	920.860			9.36	(0.26)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.80687	90.57724	0.00000	10.83058	90.45076				8.10	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	728.74000	0.72874	0.00000	711.90000	0.71190	728.740			8.02	0.22	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	984.09000	0.98409	0.00000	962.19000	0.96219	984.090			8.18	0.27	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,627.35000	1.62735	0.00000	1,594.00000	1.59400	1,627.350			8.50	0.38	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,034.53000	2.03453	0.00000	1,994.74000	1.99474	2,034.530			8.67	0.44	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,083.04000	3.08304	0.00000	3,028.83000	3.02883	3,083.040			9.06	0.56	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,464.50000	1.46450	0.00000	1,519.03000	1.51903	1,464.500			9.55	(0.31)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,435.91000	1.43591	0.00000	1,489.75000	1.48975	1,435.910			9.57	(0.30)	0.00	0	250.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2035	On 06/11/2025	Bond Future	11.67	Put	1,154.93000	1.15493	0.00000	1,201.55000	1.20155	1,154.930	9.79	(0.25)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	872.76000	0.87276	0.00000	911.19000	0.91119	872.760	10.08	(0.20)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		10.93936	92.31235	0.00000	10.96420	92.18316		7.92	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		11.08180	89.52495	0.00000	11.10782	89.39302		8.11	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		11.01402	86.03951	0.00000	11.03587	85.91430		8.91	0.00	0.00	0	60,638.00
R2037	On 08/05/2025	Bond Future	10.50	Call	326.19000	0.32619	0.00000	322.64000	0.32264	326.190	8.91	0.19	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	1,366.28000	1.36628	0.00000	1,336.20000	1.33620	1,366.280	9.63	0.50	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	554.04000	0.55404	0.00000	612.35000	0.61235	554.040	10.30	(0.24)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,230.23000	8.23023	0.00000	8,113.15000	8.11315	8,230.230	11.73	0.98	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,788.67000	11.78867	0.00000	11,664.20000	11.66420	11,788.670	11.73	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,018.88000	12.01888	0.00000	11,894.28000	11.89428	12,018.880	11.73	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.13010	83.46377	0.00000	11.15285	83.33600		9.31	0.00	0.00	0	74,415.00
R2037	On 07/08/2025	Bond Future	10.34	Call	513.36000	0.51336	0.00000	501.96000	0.50196	513.360	9.11	0.19	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	742.43000	0.74243	0.00000	726.03000	0.72603	742.430	9.31	0.25	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	826.09000	0.82609	0.00000	807.91000	0.80791	826.090	9.38	0.27	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	991.24000	0.99124	0.00000	969.64000	0.96964	991.240	9.50	0.31	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,840.33000	1.84033	0.00000	1,802.73000	1.80273	1,840.330	9.98	0.46	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,378.01000	2.37801	0.00000	2,464.79000	2.46479	2,378.010	10.08	(0.51)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,567.31000	1.56731	0.00000	1,636.87000	1.63687	1,567.310	10.55	(0.38)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	945.29000	0.94529	0.00000	996.48000	0.99648	945.290	11.08	(0.25)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	933.13000	0.93313	0.00000	983.90000	0.98390	933.130	11.09	(0.25)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	597.43000	0.59743	0.00000	635.14000	0.63514	597.430	11.53	(0.17)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.24750	85.07868	0.00000	11.27120	84.94816		9.22	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	977.10000	0.97710	0.00000	955.14000	0.95514	977.100	8.95	0.27	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,041.88000	2.04188	0.00000	2,001.47000	2.00147	2,041.880	9.49	0.43	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,140.53000	1.14053	0.00000	1,187.05000	1.18705	1,140.530	10.84	(0.24)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.37722	82.44949	0.00000	11.40193	82.31629		9.56	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,462.44000	1.46244	0.00000	1,432.55000	1.43255	1,462.440	9.47	0.32	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,984.35000	1.98435	0.00000	1,946.29000	1.94629	1,984.350	9.71	0.39	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,273.31000	3.27331	0.00000	3,352.56000	3.35256	3,273.310	10.18	(0.49)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,218.61000	2.21861	0.00000	2,281.19000	2.28119	2,218.610	10.71	(0.36)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,599.78000	1.59978	0.00000	1,650.18000	1.65018	1,599.780	11.14	(0.28)	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00		11.52658	83.98174	0.00000	11.55239	83.84571		9.43	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		11.03811	100.14406	0.00000	11.07031	99.92748		9.21	0.00	0.00	0	9,052.00
R2038	On 07/08/2025	Bond Future	0.00		11.15105	102.10543	0.00000	11.18457	101.88446		9.16	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.27457	98.59556	0.00000	11.30951	98.37006		9.56	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,165.95000	2.16595	0.00000	2,091.32000	2.09132	2,165.950	9.27	0.41	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,097.27000	1.09727	0.00000	1,161.18000	1.16118	1,097.270	10.86	(0.21)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.40867	100.48309	0.00000	11.44513	100.25293		9.45	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.55797	96.86629	0.00000	11.59606	96.63146		9.83	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
R2040	On 08/05/2025	Bond Future	0.00		11.33564	85.96700	0.00000	11.35235	85.86365		9.70	0.00	67,656,029.00	787	30,688.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,167.39000	8.16739	0.00000	8,075.56000	8.07556	8,167.390	12.77	0.97	0.00	0	15,000.00

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
R2040	On 08/05/2025	Bond Future	13.43	Call	11,588.7700		11.58877	0.00000	11,487.08000	11.48708	11,588.770	12.77	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,931.1500		11.93115	0.00000	11,829.11000	11.82911	11,931.150	12.77	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.45377		83.13912	0.00000	11.47114	83.03366		10.18	0.00	0.00	0	33,389.00
R2040	On 06/11/2025	Bond Future	0.00		11.57246		84.74768	0.00000	11.59053	84.63992		10.10	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.70265		81.86149	0.00000	11.72147	81.75144		10.54	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		11.85034		83.38235	0.00000	11.86998	83.26987		10.41	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		11.46222		81.71078	0.00000	11.47373	81.63768		10.54	0.00	40,855,390.00	500	72,918.00
R2044	On 08/05/2025	Bond Future	10.85	Call	249.36000		0.24936	0.00000	257.02000	0.25702	249.360	10.30	0.14	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	328.40000		0.32840	0.00000	336.55000	0.33655	328.400	10.41	0.17	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	1,218.29000		1.21829	0.00000	1,220.82000	1.22082	1,218.290	11.14	0.44	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,082.90000		1.08290	0.00000	1,145.30000	1.14530	1,082.900	11.66	(0.38)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	861.02000		0.86102	0.00000	917.47000	0.91747	861.020	11.85	(0.32)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	198.30000		0.19830	0.00000	222.56000	0.22256	198.300	12.91	(0.09)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.57533		78.92484	0.00000	11.58728	78.85024		11.09	0.00	0.00	0	16.00
R2044	On 06/11/2025	Bond Future	0.00		11.68844		80.45179	0.00000	11.70086	80.37553		11.02	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.81189		77.60857	0.00000	11.82482	77.53061		11.52	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.95092		79.05018	0.00000	11.96440	78.97046		11.39	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		11.39244		80.39068	0.00000	11.41405	80.24817		11.08	0.00	0.00	0	268,613.00
R2048	On 07/08/2025	Bond Future	0.00		11.49299		81.96526	0.00000	11.51538	81.81992		11.07	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.60311		79.10933	0.00000	11.62636	78.96088		11.59	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.72311		80.62452	0.00000	11.74728	80.47299		11.51	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.84826		77.68237	0.00000	11.87338	77.52774		12.01	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		11.35956		103.56645	0.00000	11.38128	103.38063		11.35	0.00	0.00	0	22,700.00
R2053	On 07/08/2025	Bond Future	0.00		11.46036		105.59481	0.00000	11.48288	105.40530		11.33	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.56903		101.77404	0.00000	11.59243	101.58055		11.89	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.68534		103.72231	0.00000	11.70968	103.52474		11.79	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.81269		99.78841	0.00000	11.83804	99.58671		12.33	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		10.79854		72.00831	0.00000	10.82025	71.89902		9.60	0.00	0.00	0	28,715.00
R209	On 07/08/2025	Bond Future	0.00		10.89853		73.41860	0.00000	10.92107	73.30708		9.57	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.00826		71.68690	0.00000	11.03171	71.57300		9.90	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.12789		73.05982	0.00000	11.15230	72.94354		9.80	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.26152		71.26780	0.00000	11.28696	71.14910		10.08	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		246.13602		246.13602	0.00000	245.93829	245.93829		0.00	0.00	49,227,204.00	200	3,395.00
R210	On 07/08/2025	Bond Future	0.00		251.01653		251.01653	0.00000	250.81460	250.81460		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.52792		252.52792	0.00000	252.32182	252.32182		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		257.42602		257.42602	0.00000	257.21510	257.21510		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.80939		258.80939	0.00000	258.59418	258.59418		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	9.57697	90.12182	9.59872	90.03350		5.55	0.00	0	101,742.00
R213	On 07/08/2025		Bond Future	0.00	9.66444	91.88701	9.68744	91.79686		5.34	0.00	0	17.00
R213	On 06/11/2025		Bond Future	0.00	9.77200	90.11192	9.79641	90.01980		5.29	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	9.89871	91.83863	9.92472	91.74443		5.01	0.00	0	0.00
R213	On 07/05/2026		Bond Future	0.00	10.04318	89.99548	10.07093	89.89919		4.96	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R213/R186	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	11.23061	66.65873	11.25216	66.54338		10.67	0.00	0	16,369.00
R214	On 07/08/2025		Bond Future	0.00	11.32845	67.96439	11.35076	67.84668		10.65	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.43629	65.97985	11.45941	65.85968		11.09	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.55398	67.24375	11.57797	67.12111		11.01	0.00	0	0.00
R214	On 07/05/2026		Bond Future	0.00	11.67727	65.19545	11.70217	65.07023		11.43	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
Total for Derivatives :										521,486,496.72		4,474	1,438,680.00
Grand Total:										521,486,496.72		4,474	1,438,680.00