

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/03/2025

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	1,098.11900	1,098.11900	0.00000	1,097.58400	1,097.58400		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,119.45000	1,119.45000	0.00000	1,118.90300	1,118.90300		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,141.02900	1,141.02900	0.00000	1,140.46900	1,140.46900		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,162.68000	1,162.68000	0.00000	1,162.10600	1,162.10600		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026		Index Future	0.00	1,184.20100	1,184.20100	0.00000	1,183.61200	1,183.61200		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,314.02200	1,314.02200	0.00000	1,311.94400	1,311.94400		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,339.54600	1,339.54600	0.00000	1,337.42600	1,337.42600		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,365.36800	1,365.36800	0.00000	1,363.20400	1,363.20400		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,391.27600	1,391.27600	0.00000	1,389.06700	1,389.06700		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,417.02700	1,417.02700	0.00000	1,414.77200	1,414.77200		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,129.22900	1,129.22900	0.00000	1,127.42200	1,127.42200		0.00	0.00	0.00	0	94.00
ALBI	On 07/08/2025		Index Future	0.00	1,151.16400	1,151.16400	0.00000	1,149.32100	1,149.32100		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,173.35400	1,173.35400	0.00000	1,171.47300	1,171.47300		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,195.61900	1,195.61900	0.00000	1,193.69800	1,193.69800		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,217.74900	1,217.74900	0.00000	1,215.78800	1,215.78800		0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.19546	81.47882	0.00000	11.22273	81.35284		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.33279	83.08110	0.00000	11.36133	82.95254		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.48695	80.90486	0.00000	11.51688	80.77358		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.66243	82.45549	0.00000	11.69389	82.32143		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	11.85382	80.19844	0.00000	11.88691	80.06157		0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.80567	76.41307	0.00000	11.83782	76.22478		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.92755	77.91547	0.00000	11.96092	77.72336		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.05949	75.16896	0.00000	12.09419	74.97291		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.20126	76.60807	0.00000	12.23737	76.40794		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026		Bond Future	0.00	12.35848	73.77180	0.00000	12.39612	73.56759		0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,112.05600	1,112.05600	0.00000	1,110.36800	1,110.36800		0.00	0.00	211,290,640.00	19	648.00
GOVI	On 07/08/2025		GOVI	0.00	1,133.65800	1,133.65800	0.00000	1,131.93500	1,131.93500		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,155.51100	1,155.51100	0.00000	1,153.75200	1,153.75200		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,177.43700	1,177.43700	0.00000	1,175.64100	1,175.64100		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,199.23000	1,199.23000	0.00000	1,197.39700	1,197.39700		0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	136.48432	136.48432	0.00000	136.44103	136.44103		0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025		Bond Future	0.00	139.16829	139.16829	0.00000	139.12393	139.12393		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.45019	140.45019	0.00000	140.40496	140.40496		0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	143.14496	143.14496	0.00000	143.09845	143.09845		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026		Bond Future	0.00	144.36132	144.36132	0.00000	144.31384	144.31384		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

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	
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	129.13887	129.13887	0.00000	129.33133	129.33133		0.00	0.00	0.00	0	9,939.00
I2033	On 07/08/2025		Bond Future	0.00	131.67840	131.67840	0.00000	131.87443	131.87443		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	132.71560	132.71560	0.00000	132.91539	132.91539		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.26214	135.26214	0.00000	135.46527	135.46527		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026		Bond Future	0.00	136.22912	136.22912	0.00000	136.43589	136.43589		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	140.74113	140.74113	0.00000	140.74799	140.74799		0.00	0.00	0.00	0	2,918.00
I2038	On 07/08/2025		Bond Future	0.00	141.38873	141.38873	0.00000	141.39582	141.39582		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	144.14582	144.14582	0.00000	144.15265	144.15265		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	144.74697	144.74697	0.00000	144.75375	144.75375		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026		Bond Future	0.00	147.45261	147.45261	0.00000	147.45890	147.45890		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	121.01870	121.01870	0.00000	120.66281	120.66281		0.00	0.00	0.00	0	19,602.00
I2046	On 07/08/2025		Bond Future	0.00	123.39855	123.39855	0.00000	123.03541	123.03541		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	123.55430	123.55430	0.00000	123.18449	123.18449		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	125.92411	125.92411	0.00000	125.54690	125.54690		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026		Bond Future	0.00	125.98224	125.98224	0.00000	125.59813	125.59813		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	122.16437	122.16437	0.00000	122.37428	122.37428		0.00	0.00	0.00	0	16,080.00
I2050	On 07/08/2025		Bond Future	0.00	122.20485	122.20485	0.00000	122.41897	122.41897		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	124.58775	124.58775	0.00000	124.80579	124.80579		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	124.56723	124.56723	0.00000	124.78910	124.78910		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026		Bond Future	0.00	126.89533	126.89533	0.00000	127.12089	127.12089		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025		Index Future	0.00	380.42700	380.42700	0.00000	380.54100	380.54100		0.00	0.00	0.00	0	893.00
IGOV	On 07/08/2025		Index Future	0.00	387.90900	387.90900	0.00000	388.02500	388.02500		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	395.47700	395.47700	0.00000	395.59500	395.59500		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	403.07000	403.07000	0.00000	403.18900	403.18900		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026		Index Future	0.00	410.61800	410.61800	0.00000	410.73800	410.73800		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
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

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	
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	8.26696	107.40436	0.00000	8.26784	107.40303	1.18	0.00	6,444,261.60	60	157,246.00	
R186	On 07/08/2025		Bond Future	0.00	8.34631	104.18187	0.00000	8.34748	104.18036	1.23	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,188.93000	1.18893	0.00000	1,188.41000	1.18841	1,188.930	1.56	0.86	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	15.45000	0.01545	0.00000	15.79000	0.01579	15.450	1.96	(0.03)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.47240	106.18830	0.00000	8.47410	106.18651	1.10	0.00	0.00	0	447.00	
R186	On 05/02/2026		Bond Future	0.00	8.72033	102.89287	0.00000	8.72296	102.89071	0.99	0.00	0.00	0	0.00	
R186	On 07/05/2026		Bond Future	0.00	9.27000	104.78908	0.00000	9.27445	104.78647	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	271.74045	271.74045	0.00000	272.74598	272.74598	0.00	0.00	2,173,923.60	8	2,157.00	
R202	On 07/08/2025		Bond Future	0.00	271.86183	271.86183	0.00000	272.88703	272.88703	0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	277.16345	277.16345	0.00000	278.20778	278.20778	0.00	0.00	0.00	0	0.00	
R202	On 05/02/2026		Bond Future	0.00	277.15130	277.15130	0.00000	278.21605	278.21605	0.00	0.00	0.00	0	0.00	
R202	On 07/05/2026		Bond Future	0.00	282.33200	282.33200	0.00000	283.41569	283.41569	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	9.07874	98.16575	0.00000	9.08489	98.14314	4.44	0.00	2,257,812.25	23	65,336.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	224.62000	0.22462	0.00000	224.39000	0.22439	224.620	4.71	0.22	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	261.26000	0.26126	0.00000	260.78000	0.26078	261.260	4.74	0.24	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	553.27000	0.55327	0.00000	550.51000	0.55051	553.270	4.90	0.41	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	989.55000	0.98955	0.00000	983.20000	0.98320	989.550	5.07	0.58	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	1,079.30000	1.07930	0.00000	1,072.24000	1.07224	1,079.300	5.10	0.61	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,665.78000	1.66578	0.00000	1,654.57000	1.65457	1,665.780	5.27	0.75	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	244.52000	0.24452	0.00000	254.37000	0.25437	244.520	5.34	(0.21)	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	63.67000	0.06367	0.00000	67.63000	0.06763	63.670	5.68	(0.07)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,420.04000	4.42004	0.00000	4,399.15000	4.39915	4,420.040	5.87	0.98	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,709.68000	5.70968	0.00000	5,687.49000	5.68749	5,709.680	5.87	0.99	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	0.00000	0.00000	0.00000	0.00000	0.00000	5.87	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	5.87	0.00	0.00	0	2,280.00	
R2030	On 07/08/2025		Bond Future	0.00	9.16496	96.06205	0.00000	9.17158	96.03884	4.38	0.00	0.00	0	47,294.00	
R2030	On 07/08/2025		Bond Future	8.72 Call	493.22000	0.49322	0.00000	489.67000	0.48967	493.220	4.49	0.29	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.22 Call	1,267.36000	1.26736	0.00000	1,258.95000	1.25895	1,267.360	4.78	0.53	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.81 Put	436.49000	0.43649	0.00000	445.18000	0.44518	436.490	5.15	(0.23)	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,618.51000	4.61851	0.00000	4,599.20000	4.59920	4,618.510	5.59	0.91	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	1.35000	0.00135	0.00000	1.43000	0.00143	1.350	5.60	0.00	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.25538	97.91192	0.00000	9.26253	97.88804	4.16	0.00	0.00	0	0.00	
R2030	On 06/11/2025		Bond Future	8.72 Call	648.03000	0.64803	0.00000	643.25000	0.64325	648.030	4.27	0.30	0.00	0	300.00
R2030	On 06/11/2025		Bond Future	9.22 Call	1,387.41000	1.38741	0.00000	1,378.64000	1.37864	1,387.410	4.56	0.49	0.00	0	300.00
R2030	On 06/11/2025		Bond Future	10.08 Put	588.29000	0.58829	0.00000	596.72000	0.59672	588.290	5.08	(0.24)	0.00	0	300.00
R2030	On 05/02/2026		Bond Future	0.00	9.36966	95.75877	0.00000	9.37745	95.73412	4.10	0.00	0.00	0	0.00	
R2030	On 07/05/2026		Bond Future	0.00	9.52497	97.52353	0.00000	9.53350	97.49807	3.86	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 31/01/2030	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
R2032	On 08/05/2025	Bond Future	0.00		9.79534	93.34421	0.00000	9.82225	93.21827			6.79	0.00	14,468,352.55	155	127,291.00
R2032	On 08/05/2025	Bond Future	9.40	Call	284.21000	0.28421	0.00000	263.57000	0.26357	284.210		6.26	0.22	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	308.01000	0.30801	0.00000	285.98000	0.28598	308.010		6.29	0.23	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	1,304.16000	1.30416	0.00000	1,241.19000	1.24119	1,304.160		7.04	0.58	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,362.46000	1.36246	0.00000	1,297.76000	1.29776	1,362.460		7.07	0.59	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	341.99000	0.34199	0.00000	376.43000	0.37643	341.990		7.66	(0.21)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	60.61000	0.06061	0.00000	69.33000	0.06933	60.610		8.73	(0.04)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.89041	95.15705	0.00000	9.91872	95.02855			6.58	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	9.40	Call	667.78000	0.66778	0.00000	636.03000	0.63603	667.780		6.28	0.29	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,601.85000	1.60185	0.00000	1,542.08000	1.54208	1,601.850		6.52	0.51	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	568.81000	0.56881	0.00000	602.61000	0.60261	568.810		7.07	(0.22)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.99808	92.82829	0.00000	10.02794	92.69708			6.63	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	870.71000	0.87071	0.00000	835.63000	0.83563	870.710		6.30	0.30	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,767.30000	1.76730	0.00000	1,709.65000	1.70965	1,767.300		6.57	0.48	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	770.28000	0.77028	0.00000	804.72000	0.80472	770.280		7.36	(0.23)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.12327	94.58634	0.00000	10.15485	94.45227			6.36	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.26968	92.17040	0.00000	10.30313	92.03352			6.41	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		9.89005	101.74555	0.00000	9.91692	101.60032			7.11	0.00	0.00	0	9,365.00
R2033	On 07/08/2025	Bond Future	0.00		9.98395	103.72158	0.00000	10.01215	103.57338			6.90	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.08930	100.67487	0.00000	10.11895	100.52360			7.04	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.21041	102.58118	0.00000	10.24166	102.42667			6.81	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.35070	99.42837	0.00000	10.38368	99.27064			6.93	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		10.53058	91.78686	0.00000	10.55738	91.63659			7.97	0.00	0.00	0	79,900.00
R2035	On 08/05/2025	Bond Future	10.08	Call	323.99000	0.32399	0.00000	301.87000	0.30187	323.990		8.08	0.20	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,019.12000	1.01912	0.00000	964.60000	0.96460	1,019.120		8.59	0.44	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	1,424.53000	1.42453	0.00000	1,355.56000	1.35556	1,424.530		8.79	0.54	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	490.45000	0.49045	0.00000	536.92000	0.53692	490.450		9.31	(0.24)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	422.55000	0.42255	0.00000	464.33000	0.46433	422.550		9.39	(0.21)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,145.97000	5.14597	0.00000	5,012.34000	5.01234	5,145.970		9.98	0.92	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	63.46000	0.06346	0.00000	72.96000	0.07296	63.460		10.30	(0.04)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	1.23000	0.00123	0.00000	1.55000	0.00155	1.230		10.69	0.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	0.04000	0.00004	0.00000	0.05000	0.00005	0.040		10.69	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.63515	93.56955	0.00000	10.66311	93.41625			7.85	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	10.08	Call	754.36000	0.75436	0.00000	719.30000	0.71930	754.360		7.94	0.27	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,885.30000	1.88530	0.00000	1,818.32000	1.81832	1,885.300		8.51	0.49	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	851.59000	0.85159	0.00000	896.40000	0.89640	851.590		9.33	(0.25)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	805.41000	0.80541	0.00000	848.38000	0.84838	805.410		9.38	(0.24)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.75285	90.86629	0.00000	10.78207	90.70978			8.11	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	767.56000	0.76756	0.00000	735.82000	0.73582	767.560		8.03	0.23	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,034.36000	1.03436	0.00000	994.68000	0.99468	1,034.360		8.19	0.28	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,707.71000	1.70771	0.00000	1,651.21000	1.65121	1,707.710		8.53	0.40	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,131.04000	2.13104	0.00000	2,065.63000	2.06563	2,131.040		8.70	0.46	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,212.70000	3.21270	0.00000	3,128.57000	3.12857	3,212.700		9.09	0.58	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,346.30000	1.34630	0.00000	1,397.59000	1.39759	1,346.300		9.58	(0.29)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,319.50000	1.31950	0.00000	1,370.02000	1.37002	1,319.500		9.60	(0.29)	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	1,055.02000	1.05502	0.00000	1,097.55000	1.09755	1,055.020	9.83	(0.24)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	791.43000	0.79143	0.00000	825.29000	0.82529	791.430	10.12	(0.19)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		10.88661	92.58754	0.00000	10.91720	92.42782		7.93	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		11.02969	89.78995	0.00000	11.06173	89.62689		8.12	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		10.96418	86.32610	0.00000	10.99109	86.17119		8.93	0.00	0.00	0	62,690.00
R2037	On 08/05/2025	Bond Future	10.50	Call	327.14000	0.32714	0.00000	304.93000	0.30493	327.140	8.93	0.20	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	1,430.10000	1.43010	0.00000	1,360.43000	1.36043	1,430.100	9.66	0.53	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	421.00000	0.42100	0.00000	462.95000	0.46295	421.000	10.32	(0.21)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,501.13000	8.50113	0.00000	8,349.58000	8.34958	8,501.130	11.75	0.99	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	12,074.12000	12.07412	0.00000	11,919.40000	11.91940	12,074.120	11.75	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,304.54000	12.30454	0.00000	12,149.78000	12.14978	12,304.540	11.75	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.08076	83.74180	0.00000	11.10877	83.58380		9.31	0.00	0.00	0	74,415.00
R2037	On 07/08/2025	Bond Future	10.34	Call	532.27000	0.53227	0.00000	505.70000	0.50570	532.270	9.11	0.20	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	771.42000	0.77142	0.00000	736.00000	0.73600	771.420	9.31	0.26	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	859.10000	0.85910	0.00000	820.69000	0.82069	859.100	9.38	0.28	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,031.98000	1.03198	0.00000	988.00000	0.98800	1,031.980	9.50	0.32	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,916.69000	1.91669	0.00000	1,849.10000	1.84910	1,916.690	9.99	0.48	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,184.04000	2.18404	0.00000	2,269.84000	2.26984	2,184.040	10.09	(0.49)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,413.07000	1.41307	0.00000	1,477.15000	1.47715	1,413.070	10.57	(0.36)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	833.62000	0.83362	0.00000	877.16000	0.87716	833.620	11.10	(0.23)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	822.41000	0.82241	0.00000	865.50000	0.86550	822.410	11.12	(0.23)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	516.39000	0.51639	0.00000	546.37000	0.54637	516.390	11.56	(0.15)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.19765	85.35416	0.00000	11.22681	85.19287		9.24	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,024.59000	1.02459	0.00000	984.85000	0.98485	1,024.590	8.98	0.28	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,131.63000	2.13163	0.00000	2,065.37000	2.06537	2,131.630	9.53	0.45	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,048.91000	1.04891	0.00000	1,091.23000	1.09123	1,048.910	10.90	(0.23)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.32865	82.71220	0.00000	11.35907	82.54753		9.58	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,520.28000	1.52028	0.00000	1,471.27000	1.47127	1,520.280	9.49	0.33	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,058.16000	2.05816	0.00000	1,997.73000	1.99773	2,058.160	9.73	0.40	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,118.67000	3.11867	0.00000	3,201.92000	3.20192	3,118.670	10.21	(0.47)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,096.85000	2.09685	0.00000	2,159.58000	2.15958	2,096.850	10.74	(0.35)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,503.03000	1.50303	0.00000	1,551.68000	1.55168	1,503.030	11.17	(0.27)	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00		11.47866	84.23513	0.00000	11.51041	84.06713		9.45	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		10.98280	100.51770	0.00000	11.02002	100.26604		9.20	0.00	0.00	0	9,052.00
R2038	On 07/08/2025	Bond Future	0.00		11.09601	102.46986	0.00000	11.13475	102.21315		9.14	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.21873	98.95754	0.00000	11.25910	98.69565		9.56	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,267.92000	2.26792	0.00000	2,162.69000	2.16269	2,267.920	9.26	0.43	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	985.55000	0.98555	0.00000	1,042.94000	1.04294	985.550	10.87	(0.20)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.35380	100.83098	0.00000	11.39592	100.56377		9.43	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.50345	97.20389	0.00000	11.54745	96.93130		9.81	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		11.29581	86.21413	0.00000	11.32785	86.01525		9.71	0.00	0.00	0	30,676.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,390.41000	8.39041	0.00000	8,198.18000	8.19818	8,390.410	12.79	0.98	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	Contracts Traded	Open Interest
R2040	On 08/05/2025	Bond Future	13.43	Call	11,833.0000		11.83300	0.00000	11,634.74000	11.63474	11,833.000	12.79	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,176.0200		12.17602	0.00000	11,977.62000	11.97762	12,176.020	12.79	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.41471		83.37698	0.00000	11.44801	83.17413		10.18	0.00	0.00	0	33,389.00
R2040	On 06/11/2025	Bond Future	0.00		11.53325		84.98224	0.00000	11.56784	84.77527		10.12	0.00	24,814,814.08	292	292.00
R2040	On 05/02/2026	Bond Future	0.00		11.66496		82.08253	0.00000	11.70097	81.87132		10.55	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		11.81360		83.59338	0.00000	11.85110	83.37799		10.42	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		11.43810		81.86431	0.00000	11.47519	81.62841		10.56	0.00	4,093,215.50	50	72,918.00
R2044	On 08/05/2025	Bond Future	10.85	Call	222.28000		0.22228	0.00000	198.30000	0.19830	222.280	10.31	0.13	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	298.56000		0.29856	0.00000	267.83000	0.26783	298.560	10.43	0.17	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	1,192.98000		1.19298	0.00000	1,102.66000	1.10266	1,192.980	11.16	0.45	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	934.10000		0.93410	0.00000	1,032.62000	1.03262	934.100	11.68	(0.35)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	726.65000		0.72665	0.00000	809.63000	0.80963	726.650	11.87	(0.29)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	143.56000		0.14356	0.00000	167.63000	0.16763	143.560	12.94	(0.07)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.55244		79.06804	0.00000	11.59094	78.82742		11.09	0.00	0.00	0	16.00
R2044	On 07/08/2025	Bond Future	10.63	Call	371.97000		0.37197	0.00000	343.05000	0.34305	371.970	10.54	0.14	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,638.34000		1.63834	0.00000	1,549.82000	1.54982	1,638.340	11.57	0.41	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,675.88000		1.67588	0.00000	1,774.53000	1.77453	1,675.880	12.47	(0.37)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		11.66594		80.59025	0.00000	11.70587	80.34480		11.04	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.79137		77.73255	0.00000	11.83286	77.48220		11.54	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.93185		79.16317	0.00000	11.97500	78.90788		11.41	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		11.36944		80.54285	0.00000	11.40634	80.29896		11.09	0.00	20,135,712.50	250	267,991.00
R2048	On 07/08/2025	Bond Future	0.00		11.47120		82.10716	0.00000	11.50944	81.85843		11.07	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.58170		79.24646	0.00000	11.62137	78.99270		11.61	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.70358		80.74733	0.00000	11.74480	80.48851		11.51	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.83015		77.79418	0.00000	11.87296	77.53032		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		11.32565		103.85777	0.00000	11.37803	103.40839		11.35	0.00	0.00	0	22,700.00
R2053	On 07/08/2025	Bond Future	0.00		11.42723		105.87477	0.00000	11.48154	105.41656		11.32	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.53583		102.04971	0.00000	11.59221	101.58236		11.90	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.65354		103.98150	0.00000	11.71212	103.50497		11.79	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.78181		100.03511	0.00000	11.84275	99.54932		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		10.75473		72.22954	0.00000	10.78150	72.09425		9.60	0.00	15,962,728.34	221	28,385.00
R209	On 07/08/2025	Bond Future	0.00		10.85546		73.63233	0.00000	10.88325	73.49433		9.55	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.96496		71.89784	0.00000	10.99385	71.75701		9.90	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.08609		73.25952	0.00000	11.11616	73.11579		9.79	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.22067		71.45894	0.00000	11.25201	71.31224		10.07	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		247.47436		247.47436	0.00000	246.92053	246.92053		0.00	0.00	0.00	0	3,395.00
R210	On 07/08/2025	Bond Future	0.00		252.34088		252.34088	0.00000	251.77587	251.77587		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 06/11/2025	Bond Future	0.00	253.85036	253.85036	0.00000	253.27457	253.27457	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	258.72031	258.72031	0.00000	258.13264	258.13264	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	260.07813	260.07813	0.00000	259.47946	259.47946	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	9.47812	90.52458	0.00000	9.49975	90.43625	5.61	0.00	0.00	0	101,524.00
R213	On 07/08/2025	Bond Future	0.00	9.56381	92.28275	0.00000	9.58669	92.19258	5.38	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.66773	90.50676	0.00000	9.69201	90.41463	5.33	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.79328	92.22170	0.00000	9.81914	92.12756	5.05	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	9.93551	90.37029	0.00000	9.96310	90.27406	5.00	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	11.20786	66.78083	0.00000	11.23959	66.61062	10.69	0.00	2,003,424.90	30	16,340.00
R214	On 07/08/2025	Bond Future	0.00	11.30700	68.07787	0.00000	11.33984	67.90426	10.66	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.41529	66.08928	0.00000	11.44930	65.91219	11.12	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.53497	67.34119	0.00000	11.57026	67.16049	11.02	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.65979	65.28356	0.00000	11.69639	65.09927	11.44	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 :										303,644,885.32		1,108	1,467,411.00
Grand Total:										303,644,885.32		1,108	1,467,411.00