

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/03/2025

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	1,094.56800	1,094.56800	0.00000	1,096.08600	1,096.08600		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,115.83300	1,115.83300	0.00000	1,117.37800	1,117.37800		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,137.34800	1,137.34800	0.00000	1,138.92000	1,138.92000		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,158.93600	1,158.93600	0.00000	1,160.53500	1,160.53500		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026		Index Future	0.00	1,180.39500	1,180.39500	0.00000	1,182.01900	1,182.01900		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,308.42300	1,308.42300	0.00000	1,311.68300	1,311.68300		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,333.84300	1,333.84300	0.00000	1,337.16400	1,337.16400		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,359.56100	1,359.56100	0.00000	1,362.94300	1,362.94300		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,385.36700	1,385.36700	0.00000	1,388.80900	1,388.80900		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,411.01900	1,411.01900	0.00000	1,414.52000	1,414.52000		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,124.45700	1,124.45700	0.00000	1,127.57300	1,127.57300		0.00	0.00	0.00	0	94.00
ALBI	On 07/08/2025		Index Future	0.00	1,146.30300	1,146.30300	0.00000	1,149.47800	1,149.47800		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,168.40500	1,168.40500	0.00000	1,171.63800	1,171.63800		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,190.58300	1,190.58300	0.00000	1,193.87400	1,193.87400		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,212.62800	1,212.62800	0.00000	1,215.97600	1,215.97600		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	11.26147	81.17432	0.00000	11.21158	81.40432		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.40171	82.77110	0.00000	11.34957	83.00548		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.55892	80.58966	0.00000	11.50437	80.82842		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.73769	82.13526	0.00000	11.68052	82.37837		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	11.93250	79.87348	0.00000	11.87258	80.12080		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	11.88196	75.96745	0.00000	11.81684	76.34757		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.00661	77.46157	0.00000	11.93908	77.84901		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.14148	74.70703	0.00000	12.07135	75.10186		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.28627	76.13826	0.00000	12.21345	76.54042		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026		Bond Future	0.00	12.44672	73.29447	0.00000	12.37100	73.70378		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	1,107.47200	1,107.47200	0.00000	1,110.44600	1,110.44600		0.00	0.00	0.00	0	648.00
GOVI	On 07/08/2025		GOVI	0.00	1,128.98800	1,128.98800	0.00000	1,132.01800	1,132.01800		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,150.75600	1,150.75600	0.00000	1,153.84200	1,153.84200		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,172.59900	1,172.59900	0.00000	1,175.73900	1,175.73900		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,194.31100	1,194.31100	0.00000	1,197.50600	1,197.50600		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	136.44842	136.44842	0.00000	136.45736	136.45736		0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025		Bond Future	0.00	139.13244	139.13244	0.00000	139.14143	139.14143		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.41458	140.41458	0.00000	140.42410	140.42410		0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	143.11046	143.11046	0.00000	143.11971	143.11971		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026		Bond Future	0.00	144.32723	144.32723	0.00000	144.33771	144.33771		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	129.01887	129.01887	0.00000	129.11820	129.11820		0.00	0.00	0.00	0	9,939.00
I2033	On 07/08/2025		Bond Future	0.00	131.55672	131.55672	0.00000	131.65787	131.65787		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	132.59246	132.59246	0.00000	132.69587	132.69587		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.13832	135.13832	0.00000	135.24326	135.24326		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026		Bond Future	0.00	136.10391	136.10391	0.00000	136.21194	136.21194		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	141.01264	141.01264	0.00000	140.86994	140.86994		0.00	0.00	0.00	0	2,918.00
I2038	On 07/08/2025		Bond Future	0.00	141.66591	141.66591	0.00000	141.52095	141.52095		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	144.42984	144.42984	0.00000	144.28162	144.28162		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	145.03713	145.03713	0.00000	144.88739	144.88739		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026		Bond Future	0.00	147.75032	147.75032	0.00000	147.59734	147.59734		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	120.45221	120.45221	0.00000	121.00011	121.00011		0.00	0.00	0.00	0	19,602.00
I2046	On 07/08/2025		Bond Future	0.00	122.82155	122.82155	0.00000	123.38014	123.38014		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	122.96654	122.96654	0.00000	123.53687	123.53687		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	125.32684	125.32684	0.00000	125.90772	125.90772		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026		Bond Future	0.00	125.37387	125.37387	0.00000	125.96769	125.96769		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	122.03861	122.03861	0.00000	122.04467	122.04467		0.00	0.00	0.00	0	16,080.00
I2050	On 07/08/2025		Bond Future	0.00	122.07710	122.07710	0.00000	122.08354	122.08354		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	124.45887	124.45887	0.00000	124.46510	124.46510		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	124.43614	124.43614	0.00000	124.44390	124.44390		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026		Bond Future	0.00	126.76362	126.76362	0.00000	126.77116	126.77116		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	380.26200	380.26200	0.00000	380.37100	380.37100		0.00	0.00	0.00	0	893.00
IGOV	On 07/08/2025		Index Future	0.00	387.74200	387.74200	0.00000	387.85200	387.85200		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	395.30900	395.30900	0.00000	395.42100	395.42100		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	402.90100	402.90100	0.00000	403.01400	403.01400		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026		Index Future	0.00	410.44900	410.44900	0.00000	410.56200	410.56200		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	0.00	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	8.31874	107.32613	0.00000	8.28649	107.37485		1.18	0.00	22,323,835.04	208	157,038.00
R186	On 07/08/2025		Bond Future	0.00	8.40792	104.10270	0.00000	8.36937	104.15223		1.23	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,119.83000	1.11983	0.00000	1,162.73000	1.16273	1,119.830	1.56	0.84	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	17.36000	0.01736	0.00000	16.06000	0.01606	17.360	1.96	(0.03)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.54782	106.10869	0.00000	8.50025	106.15889		1.10	0.00	0.00	0	447.00
R186	On 05/02/2026		Bond Future	0.00	8.81729	102.81309	0.00000	8.75551	102.86391		0.99	0.00	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	9.40604	104.70942	0.00000	9.31830	104.76078		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	271.88355	271.88355	0.00000	271.69966	271.69966		0.00	0.00	0.00	0	2,157.00
R202	On 07/08/2025		Bond Future	0.00	272.00890	272.00890	0.00000	271.82166	271.82166		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	277.31617	277.31617	0.00000	277.12455	277.12455		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	277.30788	277.30788	0.00000	277.11546	277.11546		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	282.49581	282.49581	0.00000	282.29888	282.29888		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	9.15303	97.89307	0.00000	9.12279	98.00395		4.44	0.00	69,210,400.49	707	64,659.00
R2030	On 08/05/2025		Bond Future	8.68 Call	163.34000	0.16334	0.00000	187.45000	0.18745	163.340	4.71	0.17	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	192.67000	0.19267	0.00000	219.74000	0.21974	192.670	4.74	0.19	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	437.57000	0.43757	0.00000	483.88000	0.48388	437.570	4.90	0.35	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	825.54000	0.82554	0.00000	891.77000	0.89177	825.540	5.07	0.52	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	907.48000	0.90748	0.00000	976.94000	0.97694	907.480	5.10	0.55	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,455.15000	1.45515	0.00000	1,540.69000	1.54069	1,455.150	5.27	0.71	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	294.57000	0.29457	0.00000	274.20000	0.27420	294.570	5.34	(0.24)	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	77.93000	0.07793	0.00000	72.28000	0.07228	77.930	5.68	(0.08)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,152.23000	4.15223	0.00000	4,261.24000	4.26124	4,152.230	5.87	0.97	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,437.90000	5.43790	0.00000	5,548.45000	5.54845	5,437.900	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	9.24422	95.78463	0.00000	9.21193	95.89753		4.38	0.00	0.00	0	47,294.00
R2030	On 07/08/2025		Bond Future	8.72 Call	411.52000	0.41152	0.00000	444.12000	0.44412	411.520	4.49	0.26	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.22 Call	1,117.07000	1.11707	0.00000	1,177.70000	1.17770	1,117.070	4.78	0.49	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.81 Put	497.98000	0.49798	0.00000	472.75000	0.47275	497.980	5.15	(0.26)	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,363.22000	4.36322	0.00000	4,467.12000	4.46712	4,363.220	5.59	0.90	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	1.66000	0.00166	0.00000	1.53000	0.00153	1.660	5.60	0.00	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.33991	97.63011	0.00000	9.30543	97.74494		4.16	0.00	0.00	0	0.00
R2030	On 06/11/2025		Bond Future	8.72 Call	561.47000	0.56147	0.00000	596.16000	0.59616	561.470	4.27	0.28	0.00	0	300.00
R2030	On 06/11/2025		Bond Future	9.22 Call	1,246.47000	1.24647	0.00000	1,303.39000	1.30339	1,246.470	4.56	0.46	0.00	0	300.00
R2030	On 06/11/2025		Bond Future	10.08 Put	654.07000	0.65407	0.00000	627.06000	0.62706	654.070	5.08	(0.26)	0.00	0	300.00
R2030	On 05/02/2026		Bond Future	0.00	9.46017	95.47286	0.00000	9.42319	95.58955		4.10	0.00	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	9.62221	97.23379	0.00000	9.58239	97.35231		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	0.00
R2032	On 08/05/2025	Bond Future	0.00		9.86827	93.00341	0.00000	9.83847	93.14247		6.79	0.00	105,000,849.89	1,129	127,282.00	
R2032	On 08/05/2025	Bond Future	9.40	Call	207.17000	0.20717	0.00000	237.60000	0.23760	207.170	6.26	0.17	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	226.24000	0.22624	0.00000	258.60000	0.25860	226.240	6.29	0.18	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.90	Call	1,097.29000	1.09729	0.00000	1,181.31000	1.18131	1,097.290	7.04	0.53	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	1,150.85000	1.15085	0.00000	1,236.85000	1.23685	1,150.850	7.07	0.54	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.28	Put	403.86000	0.40386	0.00000	378.82000	0.37882	403.860	7.66	(0.24)	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	71.49000	0.07149	0.00000	67.35000	0.06735	71.490	8.73	(0.05)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.96694	94.81019	0.00000	9.93565	94.95181		6.58	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	9.40	Call	565.62000	0.56562	0.00000	606.72000	0.60672	565.620	6.28	0.25	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	9.90	Call	1,419.48000	1.41948	0.00000	1,493.44000	1.49344	1,419.480	6.52	0.48	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	10.59	Put	641.72000	0.64172	0.00000	611.85000	0.61185	641.720	7.07	(0.25)	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	0.00		10.07844	92.47570	0.00000	10.04555	92.61981		6.63	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	9.40	Call	763.66000	0.76366	0.00000	806.87000	0.80687	763.660	6.30	0.27	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	9.90	Call	1,596.42000	1.59642	0.00000	1,665.78000	1.66578	1,596.420	6.57	0.45	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	10.89	Put	848.07000	0.84807	0.00000	816.16000	0.81616	848.070	7.36	(0.25)	0.00	0	300.00	
R2032	On 05/02/2026	Bond Future	0.00		10.20775	94.22824	0.00000	10.17313	94.37477		6.36	0.00	0.00	0	0.00	
R2032	On 07/05/2026	Bond Future	0.00		10.35859	91.80714	0.00000	10.32209	91.95605		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		9.91660	101.60205	0.00000	9.93314	101.51279		7.11	0.00	0.00	0	9,365.00	
R2033	On 07/08/2025	Bond Future	0.00		10.01168	103.57585	0.00000	10.02904	103.48475		6.90	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.11820	100.52742	0.00000	10.13648	100.43431		7.04	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.24053	102.43225	0.00000	10.25982	102.33701		6.81	0.00	0.00	0	0.00	
R2033	On 07/05/2026	Bond Future	0.00		10.38208	99.27829	0.00000	10.40247	99.18092		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		10.60301	91.38151	0.00000	10.55287	91.66185		7.97	0.00	154,526,133.41	1,691	79,900.00	
R2035	On 08/05/2025	Bond Future	10.08	Call	238.10000	0.23810	0.00000	292.92000	0.29292	238.100	8.08	0.16	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	829.11000	0.82911	0.00000	954.12000	0.95412	829.110	8.59	0.39	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.58	Call	1,193.08000	1.19308	0.00000	1,346.75000	1.34675	1,193.080	8.79	0.49	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	575.68000	0.57568	0.00000	511.79000	0.51179	575.680	9.31	(0.28)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.01	Put	497.11000	0.49711	0.00000	440.94000	0.44094	497.110	9.39	(0.24)	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	4,764.41000	4.76441	0.00000	5,026.07000	5.02607	4,764.410	9.98	0.91	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	75.39000	0.07539	0.00000	65.77000	0.06577	75.390	10.30	(0.05)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	1.45000	0.00145	0.00000	1.24000	0.00124	1.450	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	0.04000	0.00004	0.040	10.69	0.00	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.71057	93.15685	0.00000	10.65832	93.44249		7.85	0.00	0.00	0	0.00	
R2035	On 07/08/2025	Bond Future	10.08	Call	639.96000	0.63996	0.00000	715.79000	0.71579	639.960	7.94	0.24	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	10.58	Call	1,677.42000	1.67742	0.00000	1,817.23000	1.81723	1,677.420	8.51	0.45	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	11.30	Put	946.71000	0.94671	0.00000	877.62000	0.87762	946.710	9.33	(0.27)	0.00	0	8,500.00	
R2035	On 07/08/2025	Bond Future	11.34	Put	896.01000	0.89601	0.00000	830.12000	0.83012	896.010	9.38	(0.26)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	0.00		10.83137	90.44655	0.00000	10.77690	90.73745		8.11	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	9.91	Call	668.32000	0.66832	0.00000	734.64000	0.73464	668.320	8.03	0.21	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.08	Call	911.61000	0.91161	0.00000	993.94000	0.99394	911.610	8.19	0.26	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.41	Call	1,536.27000	1.53627	0.00000	1,651.95000	1.65195	1,536.270	8.53	0.37	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.58	Call	1,934.44000	1.93444	0.00000	2,067.47000	2.06747	1,934.440	8.70	0.43	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.95	Call	2,964.66000	2.96466	0.00000	3,133.36000	3.13336	2,964.660	9.09	0.55	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.43	Put	1,462.55000	1.46255	0.00000	1,379.15000	1.37915	1,462.550	9.58	(0.31)	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	11.45	Put	1,433.77000	1.43377	0.00000	1,351.76000	1.35176	1,433.770	9.60	(0.31)	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	1,149.12000	1.14912	0.00000	1,081.33000	1.08133	1,149.120	9.83	(0.26)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	864.21000	0.86421	0.00000	811.53000	0.81153	864.210	10.12	(0.20)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		10.96847	92.16097	0.00000	10.91158	92.45713		7.93	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		11.11496	89.35687	0.00000	11.05559	89.65810		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		11.03084	85.94310	0.00000	10.98602	86.20035		8.93	0.00	119,718,738.30	1,393	62,690.00
R2037	On 08/05/2025	Bond Future	10.50	Call	245.75000	0.24575	0.00000	296.24000	0.29624	245.750	8.93	0.16	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	1,212.05000	1.21205	0.00000	1,352.65000	1.35265	1,212.050	9.66	0.49	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	487.12000	0.48712	0.00000	438.60000	0.43860	487.120	10.32	(0.23)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,120.95000	8.12095	0.00000	8,375.85000	8.37585	8,120.950	11.75	0.99	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,691.21000	11.69121	0.00000	11,948.37000	11.94837	11,691.210	11.75	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,921.61000	11.92161	0.00000	12,178.79000	12.17879	11,921.610	11.75	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.15002	83.35188	0.00000	11.10342	83.61395		9.31	0.00	7,585,021.08	91	74,506.00
R2037	On 07/08/2025	Bond Future	10.34	Call	449.70000	0.44970	0.00000	502.57000	0.50257	449.700	9.11	0.18	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	663.44000	0.66344	0.00000	732.96000	0.73296	663.440	9.31	0.24	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	742.68000	0.74268	0.00000	817.75000	0.81775	742.680	9.38	0.26	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	900.02000	0.90002	0.00000	985.35000	0.98535	900.020	9.50	0.29	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,721.54000	1.72154	0.00000	1,848.97000	1.84897	1,721.540	9.99	0.45	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,366.94000	2.36694	0.00000	2,240.27000	2.24027	2,366.940	10.09	(0.52)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,542.22000	1.54222	0.00000	1,451.91000	1.45191	1,542.220	10.57	(0.38)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	915.46000	0.91546	0.00000	857.57000	0.85757	915.460	11.10	(0.25)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	903.26000	0.90326	0.00000	846.05000	0.84605	903.260	11.12	(0.25)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	569.21000	0.56921	0.00000	531.45000	0.53145	569.210	11.56	(0.17)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.26949	84.95757	0.00000	11.22108	85.22453		9.24	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	910.56000	0.91056	0.00000	984.84000	0.98484	910.560	8.98	0.26	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,947.47000	1.94747	0.00000	2,068.49000	2.06849	1,947.470	9.53	0.43	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,133.15000	1.13315	0.00000	1,074.14000	1.07414	1,133.150	10.90	(0.24)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.40326	82.30913	0.00000	11.35291	82.58084		9.58	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,384.88000	1.38488	0.00000	1,473.84000	1.47384	1,384.880	9.49	0.31	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,893.05000	1.89305	0.00000	2,001.87000	2.00187	1,893.050	9.73	0.38	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,303.37000	3.30337	0.00000	3,176.29000	3.17629	3,303.370	10.21	(0.49)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,231.32000	2.23132	0.00000	2,138.26000	2.13826	2,231.320	10.74	(0.37)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,604.23000	1.60423	0.00000	1,533.85000	1.53385	1,604.230	11.17	(0.28)	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00		11.55616	83.82587	0.00000	11.50375	84.10233		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		11.03907	100.13759	0.00000	10.99941	100.40528		9.20	0.00	0.00	0	9,052.00
R2038	On 07/08/2025	Bond Future	0.00		11.15446	102.08292	0.00000	11.11322	102.35570		9.14	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.27941	98.56428	0.00000	11.23652	98.84201		9.56	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,090.21000	2.09021	0.00000	2,212.33000	2.21233	2,090.210	9.26	0.41	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,054.49000	1.05449	0.00000	1,003.27000	1.00327	1,054.490	10.87	(0.21)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.41683	100.43151	0.00000	11.37218	100.71424		9.43	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.56894	96.79857	0.00000	11.52243	97.08617		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		11.36742	85.77060	0.00000	11.30220	86.17441		9.71	0.00	0.00	0	30,676.00
R2040	On 08/05/2025	Bond Future	12.75	Call	7,953.00000	7.95300	0.00000	8,349.59000	8.34959	7,953.000	12.79	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	Contracts Traded	Open Interest
R2040	On 08/05/2025	Bond Future	13.43	Call	11,389.8500		11.38985	0.00000	11,793.14000	11.79314	11,389.850	12.79	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,732.7700		11.73277	0.00000	12,136.20000	12.13620	11,732.770	12.79	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.48902		82.92532	0.00000	11.42128	83.33690		10.18	0.00	0.00	0	33,389.00
R2040	On 06/11/2025	Bond Future	0.00		11.61022		84.52274	0.00000	11.53997	84.94197		10.12	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		11.74479		81.61539	0.00000	11.67181	82.04229		10.55	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		11.89641		83.11887	0.00000	11.82055	83.55340		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		11.52006		81.34453	0.00000	11.46507	81.69266		10.56	0.00	8,622,520.18	106	72,918.00
R2044	On 08/05/2025	Bond Future	10.85	Call	150.83000		0.15083	0.00000	194.43000	0.19443	150.830	10.31	0.10	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	208.37000		0.20837	0.00000	263.83000	0.26383	208.370	10.43	0.13	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	950.87000		0.95087	0.00000	1,105.43000	1.10543	950.870	11.16	0.39	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,105.73000		1.10573	0.00000	983.79000	0.98379	1,105.730	11.68	(0.40)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	865.92000		0.86592	0.00000	766.24000	0.76624	865.920	11.87	(0.34)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	175.05000		0.17505	0.00000	151.45000	0.15145	175.050	12.94	(0.09)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.63740		78.53862	0.00000	11.58037	78.89336		11.09	0.00	0.00	0	16.00
R2044	On 07/08/2025	Bond Future	10.63	Call	295.96000		0.29596	0.00000	344.14000	0.34414	295.960	10.54	0.12	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,417.33000		1.41733	0.00000	1,560.70000	1.56070	1,417.330	11.57	0.37	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,863.61000		1.86361	0.00000	1,733.27000	1.73327	1,863.610	12.47	(0.40)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		11.75386		80.05144	0.00000	11.69478	80.41285		11.04	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.88247		77.18457	0.00000	11.82118	77.55255		11.54	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.02628		78.60624	0.00000	11.96266	78.98075		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		11.44167		80.06665	0.00000	11.38149	80.46307		11.09	0.00	1,681,399.65	21	269,691.00
R2048	On 07/08/2025	Bond Future	0.00		11.54596		81.62215	0.00000	11.48363	82.02616		11.07	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.65906		78.75292	0.00000	11.59449	79.16449		11.61	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.78373		80.24544	0.00000	11.71673	80.66460		11.51	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.91312		77.28420	0.00000	11.84365	77.71080		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		11.40784		103.15422	0.00000	11.34770	103.66817		11.35	0.00	0.00	0	22,700.00
R2053	On 07/08/2025	Bond Future	0.00		11.51236		105.15817	0.00000	11.45003	105.68196		11.32	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.62403		101.32032	0.00000	11.55939	101.85394		11.90	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.74496		103.23961	0.00000	11.67787	103.78309		11.79	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.87662		99.28117	0.00000	11.80694	99.83426		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		10.82171		71.89168	0.00000	10.77175	72.14349		9.60	0.00	5,607,551.04	78	28,335.00
R209	On 07/08/2025	Bond Future	0.00		10.92487		73.28831	0.00000	10.87305	73.54494		9.55	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.03688		71.54792	0.00000	10.98311	71.80932		9.90	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.16063		72.90392	0.00000	11.10480	73.17004		9.79	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.29796		71.09786	0.00000	11.23995	71.36865		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		247.97109		247.97109	0.00000	247.13341	247.13341		0.00	0.00	0.00	0	3,395.00
R210	On 07/08/2025	Bond Future	0.00		252.84889		252.84889	0.00000	251.99439	251.99439		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	254.36970	254.36970	0.00000	253.49956	253.49956	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	259.25286	259.25286	0.00000	258.36530	258.36530	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	260.62189	260.62189	0.00000	259.72054	259.72054	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	9.56226	90.18161	0.00000	9.52188	90.34600	5.61	0.00	5,410,896.60	60	101,524.00
R213	On 07/08/2025	Bond Future	0.00	9.65255	91.93366	0.00000	9.60994	92.10107	5.38	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.76144	90.15181	0.00000	9.71638	90.32227	5.33	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.89249	91.86117	0.00000	9.84472	92.03455	5.05	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	10.04060	90.00444	0.00000	9.98991	90.18068	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	11.28523	66.36696	0.00000	11.21998	66.71574	10.69	0.00	331,834.80	5	16,336.00
R214	On 07/08/2025	Bond Future	0.00	11.38697	67.65630	0.00000	11.31948	68.01181	10.66	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.49792	65.66026	0.00000	11.42811	66.02244	11.12	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.62044	66.90483	0.00000	11.54813	67.27371	11.02	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.74812	64.84011	0.00000	11.67328	65.21554	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 :										500,019,180.48		5,489	1,468,254.00
Grand Total:										500,019,180.48		5,489	1,468,254.00