

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/03/2025

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	ContractsTraded	Open Interest	
Derivatives															
AL37	On 08/05/2025			Index Future	0.00	1,094.01700	1,094.01700	0.00000	1,092.42900	1,092.42900	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025			Index Future	0.00	1,115.30000	1,115.30000	0.00000	1,113.67900	1,113.67900	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025			Index Future	0.00	1,136.92700	1,136.92700	0.00000	1,135.27300	1,135.27300	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026			Index Future	0.00	1,158.87000	1,158.87000	0.00000	1,157.18200	1,157.18200	0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026			Index Future	0.00	1,180.81900	1,180.81900	0.00000	1,179.09500	1,179.09500	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025			Index Future	0.00	1,302.95600	1,302.95600	0.00000	1,301.79000	1,301.79000	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025			Index Future	0.00	1,328.30300	1,328.30300	0.00000	1,327.11300	1,327.11300	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025			Index Future	0.00	1,354.06000	1,354.06000	0.00000	1,352.84500	1,352.84500	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026			Index Future	0.00	1,380.19500	1,380.19500	0.00000	1,378.95200	1,378.95200	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026			Index Future	0.00	1,406.33500	1,406.33500	0.00000	1,405.06500	1,405.06500	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025			Index Future	0.00	1,120.31600	1,120.31600	0.00000	1,119.07800	1,119.07800	0.00	0.00	0.00	0	94.00
ALBI	On 07/08/2025			Index Future	0.00	1,142.11000	1,142.11000	0.00000	1,140.84700	1,140.84700	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025			Index Future	0.00	1,164.25700	1,164.25700	0.00000	1,162.96700	1,162.96700	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026			Index Future	0.00	1,186.72800	1,186.72800	0.00000	1,185.41000	1,185.41000	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026			Index Future	0.00	1,209.20400	1,209.20400	0.00000	1,207.85800	1,207.85800	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	11.33504	80.83670	0.00000	11.35653	80.73843	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025			Bond Future	0.00	11.47816	82.42903	0.00000	11.50070	82.32855	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025			Bond Future	0.00	11.63686	80.25012	0.00000	11.66063	80.14694	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026			Bond Future	0.00	11.81319	81.81567	0.00000	11.83831	81.70970	0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026			Bond Future	0.00	12.00323	79.58282	0.00000	12.02984	79.47382	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	11.96568	75.48314	0.00000	11.98690	75.36116	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025			Bond Future	0.00	12.09310	76.96991	0.00000	12.11518	76.84520	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025			Bond Future	0.00	12.22978	74.21453	0.00000	12.25285	74.08670	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026			Bond Future	0.00	12.37346	75.66122	0.00000	12.39757	75.53017	0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026			Bond Future	0.00	12.53130	72.84147	0.00000	12.55660	72.70682	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	1,103.51200	1,103.51200	0.00000	1,102.36100	1,102.36100	0.00	0.00	0.00	0	634.00
GOVI	On 07/08/2025			GOVI	0.00	1,124.97900	1,124.97900	0.00000	1,123.80500	1,123.80500	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025			GOVI	0.00	1,146.79300	1,146.79300	0.00000	1,145.59400	1,145.59400	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026			GOVI	0.00	1,168.92700	1,168.92700	0.00000	1,167.70300	1,167.70300	0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026			GOVI	0.00	1,191.06600	1,191.06600	0.00000	1,189.81500	1,189.81500	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	136.96136	136.96136	0.00000	136.68649	136.68649	0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025			Bond Future	0.00	139.65928	139.65928	0.00000	139.37843	139.37843	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025			Bond Future	0.00	140.96712	140.96712	0.00000	140.67941	140.67941	0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026			Bond Future	0.00	143.71936	143.71936	0.00000	143.42463	143.42463	0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026			Bond Future	0.00	145.00846	145.00846	0.00000	144.70579	144.70579	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	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		129.15837	129.15837	0.00000	0.00000	129.18593	129.18593		0.00	0.00	0.00	0	9,939.00
I2033	On 07/08/2025	Bond Future	0.00		131.70257	131.70257	0.00000	0.00000	131.73013	131.73013		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		132.75562	132.75562	0.00000	0.00000	132.78259	132.78259		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		135.34753	135.34753	0.00000	0.00000	135.37382	135.37382		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		136.37424	136.37424	0.00000	0.00000	136.39884	136.39884		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		140.22127	140.22127	0.00000	0.00000	140.24811	140.24811		0.00	0.00	0.00	0	2,918.00
I2038	On 07/08/2025	Bond Future	0.00		140.86251	140.86251	0.00000	0.00000	140.88934	140.88934		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		143.62676	143.62676	0.00000	0.00000	143.65287	143.65287		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		144.26438	144.26438	0.00000	0.00000	144.28904	144.28904		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		147.02550	147.02550	0.00000	0.00000	147.04884	147.04884		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		120.23181	120.23181	0.00000	0.00000	120.16662	120.16662		0.00	0.00	0.00	0	19,602.00
I2046	On 07/08/2025	Bond Future	0.00		122.60020	122.60020	0.00000	0.00000	122.53329	122.53329		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		122.75429	122.75429	0.00000	0.00000	122.68469	122.68469		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		125.15051	125.15051	0.00000	0.00000	125.07828	125.07828		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		125.24701	125.24701	0.00000	0.00000	125.17114	125.17114		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		121.59404	121.59404	0.00000	0.00000	121.71867	121.71867		0.00	0.00	0.00	0	16,080.00
I2050	On 07/08/2025	Bond Future	0.00		121.62702	121.62702	0.00000	0.00000	121.75345	121.75345		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		124.01364	124.01364	0.00000	0.00000	124.14155	124.14155		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		124.02185	124.02185	0.00000	0.00000	124.15042	124.15042		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		126.39513	126.39513	0.00000	0.00000	126.52472	126.52472		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		379.71100	379.71100	0.00000	0.00000	379.67200	379.67200		0.00	0.00	0.00	0	893.00
IGOV	On 07/08/2025	Index Future	0.00		387.19100	387.19100	0.00000	0.00000	387.15000	387.15000		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		394.78900	394.78900	0.00000	0.00000	394.74700	394.74700		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		402.49800	402.49800	0.00000	0.00000	402.45400	402.45400		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		410.20900	410.20900	0.00000	0.00000	410.16300	410.16300		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	0.00	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	8.28773	107.37297	0.00000	8.33555	107.30075	1.09	0.00	3,758,053.95	35	157,059.00	
R186	On 07/08/2025			Bond Future	0.00	8.36850	104.15334	0.00000	8.42611	104.07935	1.14	0.00	0.00	0	0.00	
R186	On 07/08/2025			Bond Future	9.22 Call	1,147.68000	1.14768	0.00000	1,084.51000	1.08451	1,147.680	1.48	0.87	0.00	0	1,983.00
R186	On 07/08/2025			Bond Future	10.25 Put	11.03000	0.01103	0.00000	13.21000	0.01321	11.030	1.88	(0.02)	0.00	0	1,983.00
R186	On 06/11/2025			Bond Future	0.00	8.48762	106.17223	0.00000	8.55993	106.09591	1.04	0.00	0.00	0	447.00	
R186	On 05/02/2026			Bond Future	0.00	8.69692	102.91215	0.00000	8.79264	102.83336	0.92	0.00	0.00	0	0.00	
R186	On 07/05/2026			Bond Future	0.00	9.15642	104.85567	0.00000	9.29563	104.77406	0.71	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	270.61295	270.61295	0.00000	271.05898	271.05898	0.00	0.00	0.00	0	2,157.00	
R202	On 07/08/2025			Bond Future	0.00	270.72043	270.72043	0.00000	271.17414	271.17414	0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025			Bond Future	0.00	276.03329	276.03329	0.00000	276.49339	276.49339	0.00	0.00	0.00	0	0.00	
R202	On 05/02/2026			Bond Future	0.00	276.08793	276.08793	0.00000	276.55341	276.55341	0.00	0.00	0.00	0	0.00	
R202	On 07/05/2026			Bond Future	0.00	281.37207	281.37207	0.00000	281.84298	281.84298	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	9.16347	97.85483	0.00000	9.20383	97.70716	4.39	0.00	16,243,901.78	166	65,414.00	
R2030	On 08/05/2025			Bond Future	8.68 Call	119.96000	0.11996	0.00000	103.60000	0.10360	119.960	4.51	0.14	0.00	0	800.00
R2030	On 08/05/2025			Bond Future	8.72 Call	144.88000	0.14488	0.00000	125.71000	0.12571	144.880	4.54	0.17	0.00	0	300.00
R2030	On 08/05/2025			Bond Future	8.95 Call	366.40000	0.36640	0.00000	326.07000	0.32607	366.400	4.70	0.33	0.00	0	1,320.00
R2030	On 08/05/2025			Bond Future	9.18 Call	742.70000	0.74270	0.00000	675.70000	0.67570	742.700	4.88	0.52	0.00	0	800.00
R2030	On 08/05/2025			Bond Future	9.22 Call	824.14000	0.82414	0.00000	752.38000	0.75238	824.140	4.91	0.55	0.00	0	300.00
R2030	On 08/05/2025			Bond Future	9.45 Call	1,374.09000	1.37409	0.00000	1,276.73000	1.27673	1,374.090	5.09	0.72	0.00	0	680.00
R2030	On 08/05/2025			Bond Future	9.54 Put	254.86000	0.25486	0.00000	296.53000	0.29653	254.860	5.16	(0.23)	0.00	0	300.00
R2030	On 08/05/2025			Bond Future	9.99 Put	58.80000	0.05880	0.00000	72.12000	0.07212	58.800	5.51	(0.07)	0.00	0	800.00
R2030	On 08/05/2025			Bond Future	10.31 Call	4,106.29000	4.10629	0.00000	3,963.65000	3.96365	4,106.290	5.76	0.98	0.00	0	1,640.00
R2030	On 08/05/2025			Bond Future	10.69 Call	5,398.46000	5.39846	0.00000	5,251.98000	5.25198	5,398.460	5.91	1.00	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	5.91	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	5.91	0.00	0.00	0	2,280.00	
R2030	On 07/08/2025			Bond Future	0.00	9.25463	95.74826	0.00000	9.29788	95.59736	4.31	0.00	0.00	0	47,453.00	
R2030	On 07/08/2025			Bond Future	8.72 Call	374.36000	0.37436	0.00000	341.77000	0.34177	374.360	4.42	0.24	0.00	0	300.00
R2030	On 07/08/2025			Bond Future	9.22 Call	1,063.60000	1.06360	0.00000	995.39000	0.99539	1,063.600	4.71	0.49	0.00	0	300.00
R2030	On 07/08/2025			Bond Future	9.81 Put	479.01000	0.47901	0.00000	522.61000	0.52261	479.010	5.10	(0.26)	0.00	0	300.00
R2030	On 07/08/2025			Bond Future	10.48 Call	4,315.18000	4.31518	0.00000	4,181.47000	4.18147	4,315.180	5.54	0.90	0.00	0	1,054.00
R2030	On 07/08/2025			Bond Future	12.12 Put	1.28000	0.00128	0.00000	1.56000	0.00156	1.280	5.55	0.00	0.00	0	1,054.00
R2030	On 06/11/2025			Bond Future	0.00	9.34775	97.60403	0.00000	9.39427	97.44942	4.07	0.00	0.00	0	0.00	
R2030	On 06/11/2025			Bond Future	8.72 Call	519.40000	0.51940	0.00000	481.69000	0.48169	519.400	4.18	0.27	0.00	0	300.00
R2030	On 06/11/2025			Bond Future	9.22 Call	1,194.60000	1.19460	0.00000	1,127.99000	1.12799	1,194.600	4.48	0.46	0.00	0	300.00
R2030	On 06/11/2025			Bond Future	10.08 Put	626.81000	0.62681	0.00000	670.84000	0.67084	626.810	5.00	(0.26)	0.00	0	300.00
R2030	On 05/02/2026			Bond Future	0.00	9.45850	95.47812	0.00000	9.50881	95.31964	3.98	0.00	0.00	0	0.00	
R2030	On 07/05/2026			Bond Future	0.00	9.60627	97.28122	0.00000	9.66100	97.11852	3.76	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00		
R2032	On 08/05/2025		Bond Future	0.00	9.92338	92.74693	0.00000	9.93868	92.67589	6.74	0.00	54,998,929.49	593	127,282.00		
R2032	On 08/05/2025		Bond Future	9.40	Call	131.30000	0.13130	0.00000	126.71000	0.12671	131.300	6.09	0.13	0.00	0	300.00
R2032	On 08/05/2025		Bond Future	9.42	Call	146.14000	0.14614	0.00000	141.07000	0.14107	146.140	6.13	0.14	0.00	0	800.00
R2032	On 08/05/2025		Bond Future	9.90	Call	918.36000	0.91836	0.00000	893.60000	0.89360	918.360	7.02	0.49	0.00	0	300.00
R2032	On 08/05/2025		Bond Future	9.92	Call	968.68000	0.96868	0.00000	942.89000	0.94289	968.680	7.06	0.50	0.00	0	800.00
R2032	On 08/05/2025		Bond Future	10.28	Put	435.06000	0.43506	0.00000	462.80000	0.46280	435.060	7.72	(0.26)	0.00	0	300.00
R2032	On 08/05/2025		Bond Future	10.97	Put	75.84000	0.07584	0.00000	83.57000	0.08357	75.840	8.90	(0.06)	0.00	0	800.00
R2032	On 07/08/2025		Bond Future	0.00	10.02430	94.55129	0.00000	10.04047	94.47848	6.54	0.00	0.00	0	0.00		
R2032	On 07/08/2025		Bond Future	9.40	Call	476.11000	0.47611	0.00000	463.62000	0.46362	476.110	6.25	0.23	0.00	0	300.00
R2032	On 07/08/2025		Bond Future	9.90	Call	1,263.38000	1.26338	0.00000	1,236.21000	1.23621	1,263.380	6.48	0.45	0.00	0	300.00
R2032	On 07/08/2025		Bond Future	10.59	Put	676.81000	0.67681	0.00000	700.99000	0.70099	676.810	7.03	(0.26)	0.00	0	300.00
R2032	On 06/11/2025		Bond Future	0.00	10.13640	92.22245	0.00000	10.15363	92.14733	6.60	0.00	0.00	0	0.00		
R2032	On 06/11/2025		Bond Future	9.40	Call	674.71000	0.67471	0.00000	659.20000	0.65920	674.710	6.28	0.25	0.00	0	300.00
R2032	On 06/11/2025		Bond Future	9.90	Call	1,456.86000	1.45686	0.00000	1,429.17000	1.42917	1,456.860	6.54	0.43	0.00	0	300.00
R2032	On 06/11/2025		Bond Future	10.89	Put	887.74000	0.88774	0.00000	911.47000	0.91147	887.740	7.34	(0.26)	0.00	0	300.00
R2032	On 05/02/2026		Bond Future	0.00	10.26163	94.00076	0.00000	10.28003	93.92324	6.32	0.00	0.00	0	0.00		
R2032	On 07/05/2026		Bond Future	0.00	10.40556	91.61596	0.00000	10.42532	91.53569	6.35	0.00	0.00	0	0.00		
R2032	On 31/03/2032		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00		
R2033	On 08/05/2025		Bond Future	0.00	9.97670	101.27821	0.00000	9.08718	106.21435	7.04	0.00	0.00	0	9,365.00		
R2033	On 07/08/2025		Bond Future	0.00	10.07416	103.24850	0.00000	9.14216	108.28029	6.83	0.00	0.00	0	0.00		
R2033	On 06/11/2025		Bond Future	0.00	10.18152	100.20536	0.00000	9.20375	105.33387	6.97	0.00	0.00	0	0.00		
R2033	On 05/02/2026		Bond Future	0.00	10.30033	102.13741	0.00000	9.27324	107.36389	6.74	0.00	0.00	0	0.00		
R2033	On 07/05/2026		Bond Future	0.00	10.43580	99.02204	0.00000	9.35539	104.34625	6.85	0.00	0.00	0	0.00		
R2033	On 31/03/2033		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00		
R2035	On 08/05/2025		Bond Future	0.00	10.67329	90.99055	0.00000	10.68828	90.90745	7.94	0.00	6,824,291.25	75	79,905.00		
R2035	On 08/05/2025		Bond Future	10.08	Call	153.75000	0.15375	0.00000	149.41000	0.14941	153.750	8.06	0.12	0.00	0	300.00
R2035	On 08/05/2025		Bond Future	10.44	Call	635.52000	0.63552	0.00000	618.41000	0.61841	635.520	8.60	0.33	0.00	0	150.00
R2035	On 08/05/2025		Bond Future	10.58	Call	956.24000	0.95624	0.00000	931.76000	0.93176	956.240	8.81	0.44	0.00	0	300.00
R2035	On 08/05/2025		Bond Future	10.95	Put	640.86000	0.64086	0.00000	677.97000	0.67797	640.860	9.34	(0.31)	0.00	0	150.00
R2035	On 08/05/2025		Bond Future	11.01	Put	552.35000	0.55235	0.00000	586.15000	0.58615	552.350	9.42	(0.27)	0.00	0	300.00
R2035	On 08/05/2025		Bond Future	11.46	Call	4,385.66000	4.38566	0.00000	4,317.01000	4.31701	4,385.660	10.03	0.90	0.00	0	400.00
R2035	On 08/05/2025		Bond Future	11.70	Put	79.74000	0.07974	0.00000	88.13000	0.08813	79.740	10.36	(0.05)	0.00	0	150.00
R2035	On 08/05/2025		Bond Future	12.70	Put	1.31000	0.00131	0.00000	1.59000	0.00159	1.310	10.76	0.00	0.00	0	400.00
R2035	On 08/05/2025		Bond Future	13.35	Put	0.03000	0.00003	0.00000	0.04000	0.00004	0.030	10.76	0.00	0.00	0	400.00
R2035	On 07/08/2025		Bond Future	0.00	10.78341	92.76068	0.00000	10.79910	92.67565	7.84	0.00	0.00	0	0.00		
R2035	On 07/08/2025		Bond Future	10.08	Call	525.99000	0.52599	0.00000	513.08000	0.51308	525.990	7.93	0.21	0.00	0	300.00
R2035	On 07/08/2025		Bond Future	10.58	Call	1,467.68000	1.46768	0.00000	1,438.87000	1.43887	1,467.680	8.50	0.42	0.00	0	300.00
R2035	On 07/08/2025		Bond Future	11.30	Put	1,025.77000	1.02577	0.00000	1,057.48000	1.05748	1,025.770	9.33	(0.29)	0.00	0	8,500.00
R2035	On 07/08/2025		Bond Future	11.34	Put	970.96000	0.97096	0.00000	1,001.49000	1.00149	970.960	9.37	(0.28)	0.00	0	300.00
R2035	On 06/11/2025		Bond Future	0.00	10.90545	90.05297	0.00000	10.92196	89.96557	8.07	0.00	0.00	0	0.00		
R2035	On 06/11/2025		Bond Future	9.91	Call	522.86000	0.52286	0.00000	510.56000	0.51056	522.860	7.77	0.18	0.00	0	2,000.00
R2035	On 06/11/2025		Bond Future	10.08	Call	733.03000	0.73303	0.00000	716.89000	0.71689	733.030	7.91	0.23	0.00	0	300.00
R2035	On 06/11/2025		Bond Future	10.41	Call	1,292.25000	1.29225	0.00000	1,267.40000	1.26740	1,292.250	8.23	0.34	0.00	0	2,000.00
R2035	On 06/11/2025		Bond Future	10.58	Call	1,660.52000	1.66052	0.00000	1,630.76000	1.63076	1,660.520	8.40	0.40	0.00	0	300.00
R2035	On 06/11/2025		Bond Future	10.95	Call	2,639.36000	2.63936	0.00000	2,598.78000	2.59878	2,639.360	8.79	0.53	0.00	0	250.00
R2035	On 06/11/2025		Bond Future	11.43	Put	1,488.06000	1.48806	0.00000	1,521.98000	1.52198	1,488.060	9.30	(0.33)	0.00	0	2,000.00
R2035	On 06/11/2025		Bond Future	11.45	Put	1,457.89000	1.45789	0.00000	1,491.32000	1.49132	1,457.890	9.32	(0.32)	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	ContractsTraded	Open Interest
R2035	On 06/11/2025	Bond Future	11.67	Put	1,160.96	0.0000	1.16096	0.00000	1,189.33	0.0000	1,189.33	9.55	(0.27)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	865.14	0.0000	0.86514	0.00000	887.90	0.0000	865.14	9.84	(0.21)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		11.04	0.0000	11.04017	0.00000	11.05	0.0000	91.69	7.90	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		11.18	0.0000	11.18215	0.00000	11.20	0.0000	88.92	8.09	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.11	0.0000	11.11040	0.00000	11.13	0.0000	85.34	8.89	0.00	19,064,089.37	223	62,727.00
R2037	On 08/05/2025	Bond Future	10.50	Call	152.22	0.0000	0.15222	0.00000	141.51	0.0000	152.22	8.89	0.11	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	941.09	0.0000	0.94109	0.00000	891.74	0.0000	941.09	9.62	0.43	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	547.39	0.0000	0.54739	0.00000	598.46	0.0000	547.39	10.29	(0.27)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,666.78	0.0000	7.66678	0.00000	7,524.39	0.0000	7,666.78	11.73	0.98	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,237.17	0.0000	11.23717	0.00000	11,091.02	0.0000	11,237.17	11.73	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,467.59	0.0000	11.46759	0.00000	11,321.40	0.0000	11,467.59	11.73	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.23	0.0000	11.23240	0.00000	11.25	0.0000	82.74	9.25	0.00	0.00	0	74,648.00
R2037	On 07/08/2025	Bond Future	10.34	Call	311.25	0.0000	0.31125	0.00000	294.44	0.0000	311.25	8.74	0.14	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	482.37	0.0000	0.48237	0.00000	458.40	0.0000	482.37	8.93	0.19	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	547.49	0.0000	0.54749	0.00000	520.99	0.0000	547.49	8.99	0.21	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	679.42	0.0000	0.67942	0.00000	648.08	0.0000	679.42	9.11	0.25	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,406.92	0.0000	1.40692	0.00000	1,353.46	0.0000	1,406.92	9.59	0.41	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,497.31	0.0000	2.49731	0.00000	2,588.78	0.0000	2,497.31	9.69	(0.56)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,608.91	0.0000	1.60891	0.00000	1,678.11	0.0000	1,608.91	10.18	(0.41)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	940.30	0.0000	0.94030	0.00000	987.57	0.0000	940.30	10.73	(0.27)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	927.45	0.0000	0.92745	0.00000	974.24	0.0000	927.45	10.75	(0.27)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	573.67	0.0000	0.57367	0.00000	606.12	0.0000	573.67	11.20	(0.18)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.35	0.0000	11.35338	0.00000	11.38	0.0000	84.34	9.16	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	760.86	0.0000	0.76086	0.00000	730.55	0.0000	760.86	8.89	0.23	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,711.12	0.0000	1.71112	0.00000	1,656.59	0.0000	1,711.12	9.45	0.40	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,210.89	0.0000	1.21089	0.00000	1,256.61	0.0000	1,210.89	10.83	(0.26)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.48	0.0000	11.48545	0.00000	11.51	0.0000	81.71	9.54	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,223.91	0.0000	1.22391	0.00000	1,183.90	0.0000	1,223.91	9.45	0.28	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,698.58	0.0000	1.69858	0.00000	1,648.02	0.0000	1,698.58	9.69	0.35	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,489.47	0.0000	3.48947	0.00000	3,575.65	0.0000	3,489.47	10.17	(0.52)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,364.48	0.0000	2.36448	0.00000	2,430.34	0.0000	2,364.48	10.71	(0.39)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,703.38	0.0000	1.70338	0.00000	1,754.95	0.0000	1,703.38	11.15	(0.30)	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00		11.63	0.0000	11.63485	0.00000	11.66	0.0000	83.25	9.42	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.13	0.0000	11.13306	0.00000	10.36	0.0000	104.85	9.14	0.00	0.00	0	9,525.00
R2038	On 07/08/2025	Bond Future	0.00		11.25	0.0000	11.25183	0.00000	10.45	0.0000	106.89	9.06	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.37	0.0000	11.37903	0.00000	10.54	0.0000	103.47	9.45	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,775.75	0.0000	1.77575	0.00000	4,684.27	0.0000	1,775.75	9.15	0.37	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,145.81	0.0000	1.14581	0.00000	345.14	0.0000	1,145.81	10.78	(0.23)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.51	0.0000	11.51543	0.00000	10.64	0.0000	105.47	9.36	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.66	0.0000	11.66474	0.00000	10.76	0.0000	101.97	9.76	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	100.00000	0.00	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00		11.45	0.0000	11.45693	0.00000	11.47	0.0000	85.09	9.67	0.00	4,772,384.40	56	30,651.00
R2040	On 08/05/2025	Bond Future	12.75	Call	7,398.64	0.0000	7.39864	0.00000	7,277.50	0.0000	7,398.64	12.40	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	10,840.2400		10.84024	0.00000	10,714.08000	10.71408	10,840.240	12.78	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,183.1700		11.18317	0.00000	11,056.87000	11.05687	11,183.170	12.78	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.58164		82.36751	0.00000	11.60327	82.23805		10.12	0.00	0.00	0	33,389.00
R2040	On 06/11/2025	Bond Future	0.00		11.70475		83.96363	0.00000	11.72732	83.83098		10.04	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		11.83831		81.07318	0.00000	11.86191	80.93720		10.51	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		11.98731		82.60273	0.00000	12.01205	82.46311		10.40	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		11.59443		80.87760	0.00000	11.62010	80.71746		10.52	0.00	0.00	0	72,418.00
R2044	On 08/05/2025	Bond Future	10.85	Call	87.99000		0.08799	0.00000	81.59000	0.08159	87.990	10.27	0.07	92,718.78	122	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	127.43000		0.12743	0.00000	118.44000	0.11844	127.430	10.39	0.09	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	717.40000		0.71740	0.00000	677.35000	0.67735	717.400	11.12	0.33	466,834.83	122	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,234.56000		1.23456	0.00000	1,322.04000	1.32204	1,234.560	11.64	(0.45)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	964.45000		0.96445	0.00000	1,039.81000	1.03981	964.450	11.83	(0.38)	(532,921.62)	122	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	186.19000		0.18619	0.00000	209.64000	0.20964	186.190	12.91	(0.10)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.71424		78.06471	0.00000	11.74092	77.90124		11.02	0.00	0.00	0	16.00
R2044	On 07/08/2025	Bond Future	10.63	Call	196.73000		0.19673	0.00000	185.37000	0.18537	196.730	10.15	0.09	126,606.48	124	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,129.52000		1.12952	0.00000	1,083.27000	1.08327	1,129.520	11.10	0.33	472,339.56	124	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,930.18000		1.93018	0.00000	2,009.26000	2.00926	1,930.180	12.01	(0.43)	(614,127.36)	124	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		11.83201		79.57749	0.00000	11.85979	79.41013		10.95	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.95922		76.72771	0.00000	11.98819	76.55640		11.49	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.10015		78.17506	0.00000	12.13042	77.99951		11.38	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		11.52704		79.51011	0.00000	11.54188	79.41405		11.03	0.00	0.00	0	267,445.00
R2048	On 07/08/2025	Bond Future	0.00		11.63410		81.05689	0.00000	11.64952	80.95872		10.98	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.74902		78.18568	0.00000	11.76511	78.08498		11.50	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.87295		79.69328	0.00000	11.88979	79.58983		11.44	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.00012		76.75567	0.00000	12.01776	76.64927		11.97	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		11.48718		102.48324	0.00000	11.51817	102.22331		11.28	0.00	614,899.44	6	22,706.00
R2053	On 07/08/2025	Bond Future	0.00		11.59429		104.47701	0.00000	11.62649	104.21156		11.21	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.70761		100.63783	0.00000	11.74115	100.36630		11.77	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.82755		102.57784	0.00000	11.86253	102.29995		11.70	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.95682		98.65145	0.00000	11.99338	98.36680		12.27	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		10.89633		71.51777	0.00000	10.91688	71.41526		9.55	0.00	9,011,239.02	126	24,855.00
R209	On 07/08/2025	Bond Future	0.00		11.00189		72.90913	0.00000	11.02327	72.80435		9.48	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.11516		71.16964	0.00000	11.13750	71.06218		9.81	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.23699		72.54205	0.00000	11.26037	72.43174		9.74	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.37063		70.76056	0.00000	11.39516	70.64718		10.03	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		248.41590		248.41590	0.00000	248.49634	248.49634		0.00	0.00	24,841,590.00	100	3,295.00
R210	On 07/08/2025	Bond Future	0.00		253.30934		253.30934	0.00000	253.39036	253.39036		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	
									Option					
R210	On 06/11/2025	Bond Future	0.00	254.86696	254.86696	0.00000	254.94697	254.94697		0.00	0.00	0	0.00	
R210	On 05/02/2026	Bond Future	0.00	259.84254	259.84254	0.00000	259.92165	259.92165		0.00	0.00	0	0.00	
R210	On 07/05/2026	Bond Future	0.00	261.33263	261.33263	0.00000	261.40869	261.40869		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	0.00	
R213	On 08/05/2025	Bond Future	0.00	9.58288	90.09781	0.00000	9.61260	89.97720		5.59	0.00	34,147,069.99	379	104,087.00
R213	On 07/08/2025	Bond Future	0.00	9.67372	91.85062	0.00000	9.70520	91.72733		5.36	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.78115	90.07737	0.00000	9.81468	89.95092		5.29	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.90528	91.81482	0.00000	9.94112	91.68510		5.01	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	10.04296	89.99625	0.00000	10.08138	89.86297		4.94	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	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	0.00	
R214	On 08/05/2025	Bond Future	0.00	11.37070	65.91427	0.00000	11.39052	65.80996		10.65	0.00	41,328,247.29	627	16,336.00
R214	On 07/08/2025	Bond Future	0.00	11.47506	67.19659	0.00000	11.49561	67.09004		10.60	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.58765	65.19911	0.00000	11.60903	65.08995		11.04	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.70917	66.45642	0.00000	11.73146	66.34451		10.99	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.83433	64.41165	0.00000	11.85758	64.29682		11.43	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	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	0.00	
Total for Derivatives :										215,616,146.65		3,124	1,466,050.00	
Grand Total:										215,616,146.65		3,124	1,466,050.00	