

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/03/2025

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	Contracts Traded	Open Interest	
Derivatives														
AL37	On 08/05/2025		Index Future	0.00	1,097.33100	1,097.33100	0.00000	1,096.34300	1,096.34300	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,118.77100	1,118.77100	0.00000	1,117.67100	1,117.67100	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,140.32400	1,140.32400	0.00000	1,139.34600	1,139.34600	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,162.30700	1,162.30700	0.00000	1,161.33900	1,161.33900	0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026		Index Future	0.00	1,184.37900	1,184.37900	0.00000	1,183.33800	1,183.33800	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,306.22800	1,306.22800	0.00000	1,306.20600	1,306.20600	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,331.75000	1,331.75000	0.00000	1,331.61800	1,331.61800	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,357.40600	1,357.40600	0.00000	1,357.44200	1,357.44200	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,383.57400	1,383.57400	0.00000	1,383.64500	1,383.64500	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,409.84800	1,409.84800	0.00000	1,409.85400	1,409.85400	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,121.44300	1,121.44300	0.00000	1,121.41900	1,121.41900	0.00	0.00	0.00	0	94.00
ALBI	On 07/08/2025		Index Future	0.00	1,143.35500	1,143.35500	0.00000	1,143.23500	1,143.23500	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,165.38100	1,165.38100	0.00000	1,165.40600	1,165.40600	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,187.84800	1,187.84800	0.00000	1,187.90200	1,187.90200	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,210.40500	1,210.40500	0.00000	1,210.40300	1,210.40300	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	11.30593	80.97007	0.00000	11.29770	81.00782	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.44616	82.57198	0.00000	11.43908	82.60365	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.60574	80.38547	0.00000	11.59590	80.42833	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.78096	81.95190	0.00000	11.77017	81.99757	0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	11.96837	79.72591	0.00000	11.95802	79.76845	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	11.98277	75.38488	0.00000	11.96932	75.46219	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.10969	76.87618	0.00000	12.09686	76.94865	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.24878	74.10923	0.00000	12.23366	74.19301	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.39351	75.55221	0.00000	12.37745	75.63951	0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026		Bond Future	0.00	12.55142	72.73436	0.00000	12.53541	72.81957	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	1,104.78200	1,104.78200	0.00000	1,104.71000	1,104.71000	0.00	0.00	11,047,820.00	1	635.00
GOVI	On 07/08/2025		GOVI	0.00	1,126.36800	1,126.36800	0.00000	1,126.20200	1,126.20200	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,148.06700	1,148.06700	0.00000	1,148.04200	1,148.04200	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,170.20000	1,170.20000	0.00000	1,170.20300	1,170.20300	0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,192.42200	1,192.42200	0.00000	1,192.36900	1,192.36900	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	136.76475	136.76475	0.00000	136.92602	136.92602	0.00	0.00	387,864,831.00	2,836	5,933.00
I2029	On 07/08/2025		Bond Future	0.00	139.47043	139.47043	0.00000	139.62340	139.62340	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.74989	140.74989	0.00000	140.92371	140.92371	0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	143.49481	143.49481	0.00000	143.67540	143.67540	0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026		Bond Future	0.00	144.77896	144.77896	0.00000	144.95627	144.95627	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	129.42522	129.42522	0.00000	129.24376	129.24376		0.00	0.00	0.00	0	9,939.00
I2033	On 07/08/2025		Bond Future	0.00	131.98573	131.98573	0.00000	131.78971	131.78971		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.01975	133.01975	0.00000	132.83678	132.83678		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.61390	135.61390	0.00000	135.43068	135.43068		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026		Bond Future	0.00	136.64426	136.64426	0.00000	136.45098	136.45098		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	139.39772	139.39772	0.00000	140.21450	140.21450		0.00	0.00	0.00	0	2,918.00
I2038	On 07/08/2025		Bond Future	0.00	140.02276	140.02276	0.00000	140.84388	140.84388		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	142.75263	142.75263	0.00000	143.60799	143.60799		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	143.35880	143.35880	0.00000	144.23436	144.23436		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026		Bond Future	0.00	146.10977	146.10977	0.00000	146.99520	146.99520		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	119.86526	119.86526	0.00000	120.31575	120.31575		0.00	0.00	0.00	0	19,602.00
I2046	On 07/08/2025		Bond Future	0.00	122.23651	122.23651	0.00000	122.68577	122.68577		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	122.35697	122.35697	0.00000	122.83061	122.83061		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	124.74279	124.74279	0.00000	125.22859	125.22859		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026		Bond Future	0.00	124.82556	124.82556	0.00000	125.31488	125.31488		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025		Bond Future	0.00	121.88954	121.88954	0.00000	121.68938	121.68938		0.00	0.00	0.00	0	16,080.00
I2050	On 07/08/2025		Bond Future	0.00	121.92460	121.92460	0.00000	121.71029	121.71029		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	124.30176	124.30176	0.00000	124.09891	124.09891		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	124.30019	124.30019	0.00000	124.09658	124.09658		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026		Bond Future	0.00	126.68511	126.68511	0.00000	126.47175	126.47175		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	379.27800	379.27800	0.00000	379.74800	379.74800		0.00	0.00	0.00	0	893.00
IGOV	On 07/08/2025		Index Future	0.00	386.78100	386.78100	0.00000	387.22800	387.22800		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	394.32300	394.32300	0.00000	394.82900	394.82900		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	402.01400	402.01400	0.00000	402.53900	402.53900		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026		Index Future	0.00	409.73600	409.73600	0.00000	410.25100	410.25100		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	8.36700		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	8.24571	107.43649	0.00000	8.26496	107.40739	1.08	0.00	9,884,157.08	92	156,045.00	
R186	On 07/08/2025			Bond Future	0.00	8.31121	104.22701	0.00000	8.34113	104.18853	1.13	0.00	0.00	0	0.00	
R186	On 07/08/2025			Bond Future	9.22 Call	1,223.21000	1.22321	0.00000	1,177.83000	1.17783	1,223.210	1.58	0.88	0.00	0	1,983.00
R186	On 07/08/2025			Bond Future	10.25 Put	11.40000	0.01140	0.00000	9.99000	0.00999	11.400	1.95	(0.02)	0.00	0	1,983.00
R186	On 06/11/2025			Bond Future	0.00	8.42930	106.23384	0.00000	8.45346	106.20831	1.03	0.00	0.00	0	447.00	
R186	On 05/02/2026			Bond Future	0.00	8.62352	102.97264	0.00000	8.65197	102.94919	0.91	0.00	0.00	0	0.00	
R186	On 07/05/2026			Bond Future	0.00	9.04208	104.92279	0.00000	9.09156	104.89373	0.70	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	270.39832	270.39832	0.00000	270.50177	270.50177	0.00	0.00	0.00	0	2,157.00	
R202	On 07/08/2025			Bond Future	0.00	270.49332	270.49332	0.00000	270.57636	270.57636	0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025			Bond Future	0.00	275.76724	275.76724	0.00000	275.88680	275.88680	0.00	0.00	0.00	0	0.00	
R202	On 05/02/2026			Bond Future	0.00	275.78329	275.78329	0.00000	275.91190	275.91190	0.00	0.00	0.00	0	0.00	
R202	On 07/05/2026			Bond Future	0.00	281.07566	281.07566	0.00000	281.19348	281.19348	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	9.08832	98.13054	0.00000	9.11072	98.04826	4.43	0.00	5,985,962.94	61	65,575.00	
R2030	On 08/05/2025			Bond Future	8.68 Call	160.03000	0.16003	0.00000	146.17000	0.14617	160.030	4.55	0.18	0.00	0	800.00
R2030	On 08/05/2025			Bond Future	8.72 Call	191.20000	0.19120	0.00000	175.30000	0.17530	191.200	4.58	0.21	0.00	0	300.00
R2030	On 08/05/2025			Bond Future	8.95 Call	459.54000	0.45954	0.00000	427.38000	0.42738	459.540	4.76	0.39	0.00	0	1,320.00
R2030	On 08/05/2025			Bond Future	9.18 Call	888.71000	0.88871	0.00000	839.94000	0.83994	888.710	4.94	0.58	0.00	0	800.00
R2030	On 08/05/2025			Bond Future	9.22 Call	979.07000	0.97907	0.00000	927.64000	0.92764	979.070	4.98	0.61	0.00	0	300.00
R2030	On 08/05/2025			Bond Future	9.45 Call	1,574.58000	1.57458	0.00000	1,510.18000	1.51018	1,574.580	5.16	0.77	0.00	0	680.00
R2030	On 08/05/2025			Bond Future	9.54 Put	194.21000	0.19421	0.00000	208.10000	0.20810	194.210	5.23	(0.19)	0.00	0	300.00
R2030	On 08/05/2025			Bond Future	9.99 Put	41.86000	0.04186	0.00000	44.98000	0.04498	41.860	5.60	(0.05)	0.00	0	800.00
R2030	On 08/05/2025			Bond Future	10.31 Call	4,376.18000	4.37618	0.00000	4,294.76000	4.29476	4,376.180	5.86	0.98	0.00	0	1,640.00
R2030	On 08/05/2025			Bond Future	10.69 Call	5,672.96000	5.67296	0.00000	5,590.81000	5.59081	5,672.960	6.01	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	6.01	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	6.01	0.00	0.00	0	2,280.00	
R2030	On 07/08/2025			Bond Future	0.00	9.17193	96.03762	0.00000	9.19822	95.94552	4.33	0.00	0.00	0	47,453.00	
R2030	On 07/08/2025			Bond Future	8.72 Call	447.56000	0.44756	0.00000	421.64000	0.42164	447.560	4.44	0.28	0.00	0	300.00
R2030	On 07/08/2025			Bond Future	9.22 Call	1,207.74000	1.20774	0.00000	1,158.80000	1.15880	1,207.740	4.73	0.53	0.00	0	300.00
R2030	On 07/08/2025			Bond Future	9.81 Put	405.99000	0.40599	0.00000	426.98000	0.42698	405.990	5.12	(0.23)	0.00	0	300.00
R2030	On 07/08/2025			Bond Future	10.48 Call	4,577.10000	4.57710	0.00000	4,492.65000	4.49265	4,577.100	5.56	0.92	0.00	0	1,054.00
R2030	On 07/08/2025			Bond Future	12.12 Put	0.90000	0.00090	0.00000	0.99000	0.00099	0.900	5.57	0.00	0.00	0	1,054.00
R2030	On 06/11/2025			Bond Future	0.00	9.26299	97.88651	0.00000	9.28732	97.80532	4.10	0.00	0.00	0	0.00	
R2030	On 06/11/2025			Bond Future	8.72 Call	601.81000	0.60181	0.00000	572.60000	0.57260	601.810	4.21	0.30	0.00	0	300.00
R2030	On 06/11/2025			Bond Future	9.22 Call	1,332.02000	1.33202	0.00000	1,286.24000	1.28624	1,332.020	4.51	0.49	0.00	0	300.00
R2030	On 06/11/2025			Bond Future	10.08 Put	559.99000	0.55999	0.00000	573.43000	0.57343	559.990	5.04	(0.24)	0.00	0	300.00
R2030	On 05/02/2026			Bond Future	0.00	9.36804	95.76390	0.00000	9.39344	95.68355	4.01	0.00	0.00	0	0.00	
R2030	On 07/05/2026			Bond Future	0.00	9.50690	97.57750	0.00000	9.53593	97.49082	3.78	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		9.85905	93.04641	0.00000	9.86582	93.01483		6.81	0.00	63,457,651.62	682	127,431.00	
R2032	On 08/05/2025	Bond Future	9.40	Call	159.71000	0.15971	0.00000	163.88000	0.16388	159.710	6.04	0.15	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	177.92000	0.17792	0.00000	181.52000	0.18152	177.920	6.08	0.16	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.90	Call	1,066.95000	1.06695	0.00000	1,045.25000	1.04525	1,066.950	7.13	0.54	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	1,122.25000	1.12225	0.00000	1,099.60000	1.09960	1,122.250	7.17	0.55	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.28	Put	364.40000	0.36440	0.00000	360.62000	0.36062	364.400	7.91	(0.23)	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	63.83000	0.06383	0.00000	58.88000	0.05888	63.830	9.18	(0.05)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.95494	94.86447	0.00000	9.96379	94.82444		6.60	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	9.40	Call	554.34000	0.55434	0.00000	537.18000	0.53718	554.340	6.31	0.25	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	9.90	Call	1,412.55000	1.41255	0.00000	1,384.70000	1.38470	1,412.550	6.54	0.48	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	10.59	Put	600.03000	0.60003	0.00000	603.27000	0.60327	600.030	7.09	(0.24)	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	0.00		10.06608	92.52982	0.00000	10.07264	92.50110		6.66	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	9.40	Call	763.05000	0.76305	0.00000	743.93000	0.74393	763.050	6.34	0.27	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	9.90	Call	1,599.53000	1.59953	0.00000	1,574.43000	1.57443	1,599.530	6.59	0.45	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	10.89	Put	815.85000	0.81585	0.00000	813.14000	0.81314	815.850	7.39	(0.25)	0.00	0	300.00	
R2032	On 05/02/2026	Bond Future	0.00		10.18796	94.31197	0.00000	10.19433	94.28500		6.38	0.00	0.00	0	0.00	
R2032	On 07/05/2026	Bond Future	0.00		10.32653	91.93792	0.00000	10.33438	91.90588		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		9.91256	101.62387	0.00000	9.92951	101.53237		7.08	0.00	0.00	0	9,365.00	
R2033	On 07/08/2025	Bond Future	0.00		10.00526	103.60956	0.00000	10.02466	103.50773		6.89	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.11173	100.56041	0.00000	10.12950	100.46985		7.04	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.22742	102.49704	0.00000	10.24560	102.40721		6.81	0.00	0.00	0	0.00	
R2033	On 07/05/2026	Bond Future	0.00		10.35792	99.39382	0.00000	10.37811	99.29726		6.90	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		10.62449	91.26178	0.00000	10.63123	91.22425		8.04	0.00	0.00	0	79,958.00	
R2035	On 08/05/2025	Bond Future	10.08	Call	183.95000	0.18395	0.00000	177.14000	0.17714	183.950	8.17	0.14	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	724.10000	0.72410	0.00000	706.28000	0.70628	724.100	8.72	0.37	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.58	Call	1,072.80000	1.07280	0.00000	1,050.39000	1.05039	1,072.800	8.93	0.47	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	556.43000	0.55643	0.00000	561.07000	0.56107	556.430	9.49	(0.28)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.01	Put	477.28000	0.47728	0.00000	480.83000	0.48083	477.280	9.57	(0.25)	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	4,629.78000	4.62978	0.00000	4,592.21000	4.59221	4,629.780	10.20	0.91	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	65.26000	0.06526	0.00000	64.86000	0.06486	65.260	10.53	(0.04)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	0.97000	0.00097	0.00000	0.93000	0.00093	0.970	10.94	0.00	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	0.02000	0.00002	0.00000	0.02000	0.00002	0.020	10.94	0.00	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.73110	93.04494	0.00000	10.73953	92.99905		7.90	0.00	0.00	0	0.00	
R2035	On 07/08/2025	Bond Future	10.08	Call	541.29000	0.54129	0.00000	572.52000	0.57252	541.290	7.72	0.22	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	10.58	Call	1,526.88000	1.52688	0.00000	1,563.54000	1.56354	1,526.880	8.28	0.44	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	11.30	Put	895.40000	0.89540	0.00000	951.35000	0.95135	895.400	9.14	(0.27)	0.00	0	8,500.00	
R2035	On 07/08/2025	Bond Future	11.34	Put	845.20000	0.84520	0.00000	899.62000	0.89962	845.200	9.18	(0.26)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	0.00		10.85306	90.33107	0.00000	10.85963	90.29613		8.18	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	9.91	Call	589.23000	0.58923	0.00000	564.29000	0.56429	589.230	7.88	0.19	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.08	Call	815.83000	0.81583	0.00000	786.40000	0.78640	815.830	8.02	0.25	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.41	Call	1,410.77000	1.41077	0.00000	1,371.99000	1.37199	1,410.770	8.35	0.36	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.58	Call	1,797.82000	1.79782	0.00000	1,754.67000	1.75467	1,797.820	8.52	0.42	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.95	Call	2,813.35000	2.81335	0.00000	2,764.41000	2.76441	2,813.350	8.92	0.55	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.43	Put	1,422.75000	1.42275	0.00000	1,405.20000	1.40520	1,422.750	9.43	(0.31)	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	11.45	Put	1,393.84000	1.39384	0.00000	1,376.33000	1.37633	1,393.840	9.45	(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	1,110.02000	1.11002	0.00000	1,092.77000	1.09277	1,110.020	9.68	(0.26)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	827.67000	0.82767	0.00000	811.42000	0.81142	827.670	9.98	(0.20)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		10.98579	92.07107	0.00000	10.99223	92.03767		8.02	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		11.12439	89.30915	0.00000	11.13200	89.27066		8.20	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		11.08691	85.62285	0.00000	11.07844	85.67112		9.00	0.00	26,457,460.65	309	62,934.00
R2037	On 08/05/2025	Bond Future	10.50	Call	141.63000	0.14163	0.00000	168.02000	0.16802	141.630	8.64	0.11	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	942.80000	0.94280	0.00000	1,008.71000	1.00871	942.800	9.36	0.44	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	467.37000	0.46737	0.00000	490.06000	0.49006	467.370	10.05	(0.25)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,794.54000	7.79454	0.00000	7,844.81000	7.84481	7,794.540	11.59	0.99	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,370.70000	11.37070	0.00000	11,418.94000	11.41894	11,370.700	11.87	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,601.15000	11.60115	0.00000	11,649.39000	11.64939	11,601.150	11.87	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.20667	83.03485	0.00000	11.19913	83.07694		9.34	0.00	830,348.50	10	74,658.00
R2037	On 07/08/2025	Bond Future	10.34	Call	332.58000	0.33258	0.00000	334.16000	0.33416	332.580	8.81	0.15	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	511.72000	0.51172	0.00000	514.73000	0.51473	511.720	9.00	0.20	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	580.34000	0.58034	0.00000	583.14000	0.58314	580.340	9.07	0.22	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	718.70000	0.71870	0.00000	721.38000	0.72138	718.700	9.19	0.26	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,470.66000	1.47066	0.00000	1,477.16000	1.47716	1,470.660	9.68	0.42	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,422.09000	2.42209	0.00000	2,387.77000	2.38777	2,422.090	9.78	(0.55)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,555.26000	1.55526	0.00000	1,527.10000	1.52710	1,555.260	10.27	(0.40)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	906.71000	0.90671	0.00000	885.23000	0.88523	906.710	10.84	(0.26)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	894.08000	0.89408	0.00000	872.96000	0.87296	894.080	10.85	(0.26)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	552.37000	0.55237	0.00000	536.35000	0.53635	552.370	11.31	(0.17)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.32862	84.63312	0.00000	11.31876	84.68710		9.30	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	813.01000	0.81301	0.00000	800.69000	0.80069	813.010	9.03	0.24	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,793.61000	1.79361	0.00000	1,781.67000	1.78167	1,793.610	9.60	0.40	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,201.32000	1.20132	0.00000	1,157.13000	1.15713	1,201.320	11.00	(0.26)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.46001	82.00437	0.00000	11.44936	82.06144		9.66	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,228.35000	1.22835	0.00000	1,275.53000	1.27553	1,228.350	9.35	0.29	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,703.38000	1.70338	0.00000	1,763.44000	1.76344	1,703.380	9.57	0.36	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,368.68000	3.36868	0.00000	3,386.08000	3.38608	3,368.680	10.03	(0.51)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,263.78000	2.26378	0.00000	2,286.05000	2.28605	2,263.780	10.58	(0.38)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,621.36000	1.62136	0.00000	1,642.33000	1.64233	1,621.360	11.03	(0.29)	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00		11.60750	83.55631	0.00000	11.59720	83.61029		9.52	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		11.10453	99.69807	0.00000	11.10624	99.68663		9.25	0.00	0.00	0	9,627.00
R2038	On 07/08/2025	Bond Future	0.00		11.22085	101.64610	0.00000	11.22391	101.62604		9.13	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.34876	98.11765	0.00000	11.34992	98.11020		9.59	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,878.89000	1.87889	0.00000	1,840.48000	1.84048	1,878.890	9.29	0.39	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,129.18000	1.12918	0.00000	1,099.03000	1.09903	1,129.180	10.94	(0.22)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.48423	100.00699	0.00000	11.48506	100.00178		9.48	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.63136	96.41456	0.00000	11.63301	96.40444		9.86	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		11.46403	85.17780	0.00000	11.45558	85.22939		9.80	0.00	33,474,875.40	393	31,485.00
R2040	On 08/05/2025	Bond Future	12.75	Call	7,354.64000	7.35464	0.00000	7,404.51000	7.40451	7,354.640	12.56	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	10,796.7800		10.79678	0.00000	10,848.21000	10.84821	10,796.780	12.94		1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,139.7400		11.13974	0.00000	11,191.21000	11.19121	11,139.740	12.94		1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.58782		82.33049	0.00000	11.58022	82.37602		10.22		0.00	325,534,757.46	3,954	37,122.00
R2040	On 06/11/2025	Bond Future	0.00		11.71300		83.91511	0.00000	11.70324	83.97252		10.21		0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		11.84721		81.02186	0.00000	11.83671	81.08241		10.66		0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		11.99579		82.55483	0.00000	11.98560	82.61240		10.52		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		11.61694		80.73715	0.00000	11.61353	80.75840		10.64		0.00	53,286,519.00	660	73,580.00
R2044	On 08/05/2025	Bond Future	10.85	Call	62.84000		0.06284	0.00000	76.79000	0.07679	62.840	9.99		0.05	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	94.06000		0.09406	0.00000	112.48000	0.11248	94.060	10.10		0.07	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	615.98000		0.61598	0.00000	666.88000	0.66688	615.980	10.81		0.31	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,235.64000		1.23564	0.00000	1,275.49000	1.27549	1,235.640	11.34		(0.47)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	956.94000		0.95694	0.00000	996.79000	0.99679	956.940	11.53		(0.39)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	172.64000		0.17264	0.00000	191.40000	0.19140	172.640	12.64		(0.10)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.73649		77.92834	0.00000	11.73404	77.94334		11.11		0.00	0.00	0	16.00
R2044	On 07/08/2025	Bond Future	10.63	Call	185.40000		0.18540	0.00000	183.55000	0.18355	185.400	10.23		0.08	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,087.06000		1.08706	0.00000	1,083.16000	1.08316	1,087.060	11.19		0.32	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,993.94000		1.99394	0.00000	1,974.60000	1.97460	1,993.940	12.12		(0.44)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		11.85679		79.42818	0.00000	11.85252	79.45387		11.11		0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.98525		76.57375	0.00000	11.98048	76.60193		11.63		0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.12647		78.02238	0.00000	12.12219	78.04717		11.49		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		11.55494		79.32969	0.00000	11.54626	79.38574		11.14		0.00	19,039,125.60	240	267,493.00
R2048	On 07/08/2025	Bond Future	0.00		11.66195		80.87974	0.00000	11.65401	80.93018		11.05		0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.77952		77.99498	0.00000	11.76964	78.05666		11.65		0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.90492		79.49709	0.00000	11.89434	79.56192		11.56		0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.03261		76.55991	0.00000	12.02227	76.62211		12.07		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		11.51505		102.24942	0.00000	11.51148	102.27932		11.37		0.00	0.00	0	22,706.00
R2053	On 07/08/2025	Bond Future	0.00		11.62214		104.24735	0.00000	11.61949	104.26916		11.26		0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.73814		100.39061	0.00000	11.73374	100.42617		11.90		0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.85955		102.32357	0.00000	11.85467	102.36227		11.80		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.98940		98.39771	0.00000	11.98497	98.43215		12.34		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		10.86812		71.65882	0.00000	10.85948	71.70209		9.65		0.00	169,688,085.76	2,368	22,576.00
R209	On 07/08/2025	Bond Future	0.00		10.97139		73.05896	0.00000	10.96365	73.09705		9.55		0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.08538		71.31324	0.00000	11.07541	71.36140		9.94		0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.20639		72.68677	0.00000	11.19565	72.73766		9.84		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.33799		70.91179	0.00000	11.32759	70.96007		10.12		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		248.02899		248.02899	0.00000	248.04104	248.04104		0.00		0.00	609,159,199.44	2,456	3,295.00
R210	On 07/08/2025	Bond Future	0.00		252.93584		252.93584	0.00000	252.92729	252.92729		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	254.43741	254.43741	0.00000	254.46098	254.46098	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	259.39902	259.39902	0.00000	259.42927	259.42927	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	260.87496	260.87496	0.00000	260.89349	260.89349	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	9.50832	90.40129	0.00000	9.53046	90.31104	5.64	0.00	49,087,900.47	543	104,368.00
R213	On 07/08/2025	Bond Future	0.00	9.59302	92.16765	0.00000	9.61833	92.06807	5.40	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.69877	90.38900	0.00000	9.72247	90.29921	5.33	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.81835	92.13043	0.00000	9.84290	92.04116	5.04	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	9.94918	90.32259	0.00000	9.97656	90.22716	4.96	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	11.38844	65.82090	0.00000	11.37466	65.89341	10.79	0.00	0.00	0	16,336.00
R214	On 07/08/2025	Bond Future	0.00	11.49234	67.10698	0.00000	11.47915	67.17536	10.70	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.60719	65.09934	0.00000	11.59185	65.17765	11.22	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.72971	66.35328	0.00000	11.71350	66.43466	11.13	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.85492	64.30994	0.00000	11.83877	64.38969	11.56	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 :										1,764,798,694.92		14,605	1,469,498.00
Grand Total:										1,764,798,694.92		14,605	1,469,498.00