

INTEREST RATE AND CURRENCY DERIVATIVES
DAILY MTM REPORT
DAILY SUMMARY FOR: 09/05/2025

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	
Derivatives																	
AL37	On	08/05/2025			Index Future	0.00	1,107.83200	1,107.83200	0.00000	1,107.83200	1,107.83200		0.00	0.00	0.00	0	0.00
AL37	On	07/08/2025			Index Future	0.00	1,131.35500	1,131.35500	0.00000	1,130.39500	1,130.39500		0.00	0.00	0.00	0	0.00
AL37	On	06/11/2025			Index Future	0.00	1,153.20200	1,153.20200	0.00000	1,152.16200	1,152.16200		0.00	0.00	0.00	0	0.00
AL37	On	05/02/2026			Index Future	0.00	1,174.81800	1,174.81800	0.00000	1,173.73200	1,173.73200		0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026			Index Future	0.00	1,196.40900	1,196.40900	0.00000	1,195.43400	1,195.43400		0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026			Index Future	0.00	1,218.00000	1,218.00000	0.00000	1,218.00000	1,218.00000		0.00	0.00	0.00	0	0.00
AL7T	On	08/05/2025			Index Future	0.00	1,305.41200	1,305.41200	0.00000	1,305.41200	1,305.41200		0.00	0.00	0.00	0	0.00
AL7T	On	07/08/2025			Index Future	0.00	1,290.51900	1,290.51900	0.00000	1,286.97300	1,286.97300		0.00	0.00	0.00	0	0.00
AL7T	On	06/11/2025			Index Future	0.00	1,315.44000	1,315.44000	0.00000	1,311.75600	1,311.75600		0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026			Index Future	0.00	1,340.09700	1,340.09700	0.00000	1,336.31400	1,336.31400		0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026			Index Future	0.00	1,364.72500	1,364.72500	0.00000	1,361.02100	1,361.02100		0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026			Index Future	0.00	1,389.35400	1,389.35400	0.00000	1,389.35400	1,389.35400		0.00	0.00	0.00	0	0.00
ALBI	On	08/05/2025			Index Future	0.00	1,117.98800	1,117.98800	0.00000	1,117.98800	1,117.98800		0.00	0.00	0.00	0	0.00
ALBI	On	07/08/2025			Index Future	0.00	1,122.68900	1,122.68900	0.00000	1,119.53400	1,119.53400		0.00	0.00	0.00	0	77.00
ALBI	On	06/11/2025			Index Future	0.00	1,144.36800	1,144.36800	0.00000	1,141.09200	1,141.09200		0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026			Index Future	0.00	1,165.81800	1,165.81800	0.00000	1,162.45500	1,162.45500		0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026			Index Future	0.00	1,187.24400	1,187.24400	0.00000	1,183.94800	1,183.94800		0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026			Index Future	0.00	1,208.67000	1,208.67000	0.00000	1,208.67000	1,208.67000		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	12.73000	74.77199	0.00000	12.73000	74.77199		0.00	0.00	0.00	0	0.00
ES33	On	07/08/2025			Bond Future	0.00	11.42362	82.67287	0.00000	11.47097	82.46112		0.00	0.00	0.00	0	0.00
ES33	On	06/11/2025			Bond Future	0.00	11.58108	80.49293	0.00000	11.63171	80.27250		0.00	0.00	0.00	0	0.00
ES33	On	05/02/2026			Bond Future	0.00	11.76525	82.01841	0.00000	11.81881	81.79195		0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026			Bond Future	0.00	11.96371	79.74506	0.00000	12.01770	79.52353		0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026			Bond Future	0.00	12.18436	81.21088	0.00000	12.18436	81.21088		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	13.25000	68.63089	0.00000	13.25000	68.63089		0.00	0.00	0.00	0	0.00
ES42	On	07/08/2025			Bond Future	0.00	12.10991	76.87494	0.00000	12.18824	76.43491		0.00	0.00	0.00	0	0.00
ES42	On	06/11/2025			Bond Future	0.00	12.24823	74.11227	0.00000	12.33042	73.65943		0.00	0.00	0.00	0	0.00
ES42	On	05/02/2026			Bond Future	0.00	12.40022	75.51578	0.00000	12.48600	75.05261		0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026			Bond Future	0.00	12.56693	72.65196	0.00000	12.65465	72.18868		0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026			Bond Future	0.00	12.74385	73.98460	0.00000	12.74385	73.98460		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	1,101.87200	1,101.87200	0.00000	1,101.87200	1,101.87200		0.00	0.00	0.00	0	0.00
GOVI	On	07/08/2025			GOVI	0.00	1,127.35900	1,127.35900	0.00000	1,124.35200	1,124.35200		0.00	0.00	0.00	0	654.00
GOVI	On	06/11/2025			GOVI	0.00	1,149.12900	1,149.12900	0.00000	1,146.00300	1,146.00300		0.00	0.00	0.00	0	0.00
GOVI	On	05/02/2026			GOVI	0.00	1,170.66800	1,170.66800	0.00000	1,167.45800	1,167.45800		0.00	0.00	0.00	0	0.00
GOVI	On	07/05/2026			GOVI	0.00	1,192.18300	1,192.18300	0.00000	1,189.04400	1,189.04400		0.00	0.00	0.00	0	0.00
GOVI	On	06/08/2026			GOVI	0.00	1,213.69800	1,213.69800	0.00000	1,213.69800	1,213.69800		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

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					
I2029	On 08/05/2025	Bond Future	0.00		137.85000		137.85000	0.00000	137.85000	137.85000		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		139.08690		139.08690	0.00000	138.96757	138.96757		0.00	0.00	0.00	0	5,676.00
I2029	On 06/11/2025	Bond Future	0.00		140.36594		140.36594	0.00000	140.23645	140.23645		0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		143.02857		143.02857	0.00000	142.89344	142.89344		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.21928		144.21928	0.00000	144.09687	144.09687		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.87919		146.87919	0.00000	146.87919	146.87919		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
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		130.62000		130.62000	0.00000	130.62000	130.62000		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		129.65163		129.65163	0.00000	129.86025	129.86025		0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.64613		130.64613	0.00000	130.85149	130.85149		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.12441		133.12441	0.00000	133.33074	133.33074		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.02871		134.02871	0.00000	134.25298	134.25298		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.50058		136.50058	0.00000	136.50058	136.50058		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		139.68000		139.68000	0.00000	139.68000	139.68000		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		138.72616		138.72616	0.00000	138.85249	138.85249		0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.43807		141.43807	0.00000	141.55918	141.55918		0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		141.94587		141.94587	0.00000	142.06524	142.06524		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.58323		144.58323	0.00000	144.72084	144.72084		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.03297		145.03297	0.00000	145.03297	145.03297		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		121.97000		121.97000	0.00000	121.97000	121.97000		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.71554		119.71554	0.00000	120.05059	120.05059		0.00	0.00	0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		119.79301		119.79301	0.00000	120.12775	120.12775		0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.06479		122.06479	0.00000	122.40307	122.40307		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.02583		122.02583	0.00000	122.38310	122.38310		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.27448		124.27448	0.00000	124.27448	124.27448		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		121.16000		121.16000	0.00000	121.16000	121.16000		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		118.63716		118.63716	0.00000	118.81727	118.81727		0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.95638		120.95638	0.00000	121.13345	121.13345		0.00	0.00	0.00	0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		120.82789		120.82789	0.00000	121.00493	121.00493		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.07274		123.07274	0.00000	123.26669	123.26669		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.87311		122.87311	0.00000	122.87311	122.87311		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		374.33900		374.33900	0.00000	374.33900	374.33900		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		381.03100		381.03100	0.00000	381.42500	381.42500		0.00	0.00	68,585,580.00	18	713.00
IGOV	On 06/11/2025	Index Future	0.00		388.48100		388.48100	0.00000	388.86100	388.86100		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.85200		395.85200	0.00000	396.23100	396.23100		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.21500		403.21500	0.00000	403.64500	403.64500		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.57900		410.57900	0.00000	410.57900	410.57900		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

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest	
											Option							
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
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		8.48000		107.08301	0.00000	8.48000	107.08301			1.04	0.00	0.00		0	0.00
R186	On 07/08/2025	Bond Future	0.00		8.05613		104.55588	0.00000	8.02687	104.59369			1.01	0.00	162,166,169.88		1,551	180,617.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,498.79000		1.49879	0.00000	1,536.10000	1.53610	1,498.790		1.56	0.97	0.00		0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.46000		0.00046	0.00000	0.45000	0.00045	0.460		1.85	0.00	0.00		0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.10763		106.57465	0.00000	8.07684	106.60736			0.98	0.00	0.00		0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.27060		103.26426	0.00000	8.23331	103.29516			0.86	0.00	0.00		0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.64459		105.15675	0.00000	8.57116	105.20008			0.66	0.00	0.00		0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.55107		101.76169	0.00000	9.55107	101.76169			0.43	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		272.31000		272.31000	0.00000	272.31000	272.31000			0.00	0.00	0.00		0	0.00
R202	On 07/08/2025	Bond Future	0.00		268.91016		268.91016	0.00000	268.67564	268.67564			0.00	0.00	0.00		0	1,405.00
R202	On 06/11/2025	Bond Future	0.00		274.16725		274.16725	0.00000	273.91337	273.91337			0.00	0.00	0.00		0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.01237		274.01237	0.00000	273.74589	273.74589			0.00	0.00	0.00		0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.10428		279.10428	0.00000	278.86372	278.86372			0.00	0.00	0.00		0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.79280		278.79280	0.00000	278.79280	278.79280			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		9.93000		95.09755	0.00000	9.93000	95.09755			4.54	0.00	0.00		0	0.00
R2030	On 07/08/2025	Bond Future	0.00		8.89392		97.01827	0.00000	8.91412	96.94660			4.37	0.00	96,436,160.38		994	113,032.00
R2030	On 07/08/2025	Bond Future	8.72	Call	610.14000		0.61014	0.00000	569.28000	0.56928	610.140		4.59	0.39	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,620.82000		1.62082	0.00000	1,554.88000	1.55488	1,620.820		4.90	0.69	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	121.75000		0.12175	0.00000	119.50000	0.11950	121.750		5.30	(0.10)	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,452.04000		5.45204	0.00000	5,382.61000	5.38261	5,452.040		5.59	0.98	0.00		0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.01000		0.00001	0.00000	0.01000	0.00001	0.010		5.59	0.00	0.00		0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.96396		98.89132	0.00000	8.98719	98.81280			4.22	0.00	0.00		0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	837.22000		0.83722	0.00000	812.23000	0.81223	837.220		4.33	0.40	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,754.88000		1.75488	0.00000	1,711.95000	1.71195	1,754.880		4.62	0.61	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	268.48000		0.26848	0.00000	283.06000	0.28306	268.480		5.16	(0.14)	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.06306		96.73517	0.00000	9.08875	96.65289			4.11	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
R2030	On 07/05/2026	Bond Future	0.00		9.19738		98.50766	0.00000	9.22142	98.43502			3.88	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.36589		96.28938	0.00000	9.36589	96.28938			3.77	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		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		10.91000		88.30481	0.00000	10.91000	88.30481			6.49	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		9.73607		95.86161	0.00000	9.75662	95.76741			6.18	0.00	53,586,639.99	559	123,521.00
R2032	On 07/08/2025	Bond Future	9.40	Call	615.12000		0.61512	0.00000	569.99000	0.56999	615.120	6.49	0.31	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,718.70000		1.71870	0.00000	1,638.83000	1.63883	1,718.700	6.93	0.60	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	251.11000		0.25111	0.00000	248.75000	0.24875	251.110	7.56	(0.14)	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.83463		93.55073	0.00000	9.85743	93.44953			6.25	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	886.01000		0.88601	0.00000	870.46000	0.87046	886.010	6.35	0.33	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,917.91000		1.91791	0.00000	1,882.98000	1.88298	1,917.910	6.74	0.54	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	458.68000		0.45868	0.00000	489.72000	0.48972	458.680	7.57	(0.17)	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.95567		95.30201	0.00000	9.98022	95.19674			6.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.09504		92.88923	0.00000	10.11839	92.79271			5.94	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		10.25547		94.57661	0.00000	10.25547	94.57661			5.67	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2033	On 08/05/2025	Bond Future	0.00		10.33000		99.40190	0.00000	10.33000	99.40190			7.14	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		9.87196		104.31296	0.00000	9.89255	104.20389			6.84	0.00	0.00	0	6,781.00
R2033	On 06/11/2025	Bond Future	0.00		9.97080		101.28244	0.00000	9.99352	101.16558			7.01	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.09027		103.17815	0.00000	10.11462	103.05678			6.77	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.22642		100.02571	0.00000	10.24966	99.91366			6.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.38097		101.84173	0.00000	10.38097	101.84173			6.57	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		11.78000		85.12711	0.00000	11.78000	85.12711			8.20	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	0.00		10.61634		93.67288	0.00000	10.65801	93.44419			7.90	0.00	1,873,457.60	20	70,137.00
R2035	On 07/08/2025	Bond Future	10.08	Call	415.31000		0.41531	0.00000	388.71000	0.38871	415.310	7.70	0.21	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,445.43000		1.44543	0.00000	1,363.64000	1.36364	1,445.430	8.31	0.49	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	446.42000		0.44642	0.00000	509.18000	0.50918	446.420	9.22	(0.19)	0.00		0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	412.35000		0.41235	0.00000	471.60000	0.47160	412.350	9.27	(0.17)	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.73240		90.97605	0.00000	10.77683	90.73782			8.14	0.00	0.00	0	10,082.00
R2035	On 06/11/2025	Bond Future	9.91	Call	522.14000		0.52214	0.00000	507.76000	0.50776	522.140	7.80	0.19	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	753.49000		0.75349	0.00000	730.62000	0.73062	753.490	7.96	0.25	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,380.76000		1.38076	0.00000	1,333.23000	1.33323	1,380.760	8.31	0.38	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,449.25000		1.44925	0.00000	1,399.28000	1.39928	1,449.250	8.35	0.40	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,794.56000		1.79456	0.00000	1,732.68000	1.73268	1,794.560	8.50	0.45	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	2,857.79000		2.85779	0.00000	2,763.14000	2.76314	2,857.790	8.91	0.59	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	2,890.70000		2.89070	0.00000	2,795.14000	2.79514	2,890.700	8.92	0.59	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	979.01000		0.97901	0.00000	1,080.14000	1.08014	979.010	9.46	(0.26)	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	955.52000		0.95552	0.00000	1,055.05000	1.05505	955.520	9.48	(0.25)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	728.32000		0.72832	0.00000	811.58000	0.81158	728.320	9.73	(0.20)	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	513.07000		0.51307	0.00000	578.49000	0.57849	513.070	10.04	(0.15)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	487.81000		0.48781	0.00000	551.03000	0.55103	487.810	10.08	(0.14)	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.86905		92.67941	0.00000	10.91590	92.43460			7.97	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,645.13000		1.64513	0.00000	1,533.36000	1.53336	1,645.130	8.15	0.38	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	2,937.52000		2.93752	0.00000	2,778.94000	2.77894	2,937.520	8.63	0.54	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	611.07000		0.61107	0.00000	665.98000	0.66598	611.070	9.92	(0.14)	0.00		0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.01319		89.87408	0.00000	11.06012	89.63507			8.19	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		11.17517		91.50691	0.00000	11.17517	91.50691			7.98	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
R2035	On 28/02/2035	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
R2037	On 08/05/2025	Bond Future	0.00		12.25000	79.35178	0.00000	12.25000	79.35178			9.16	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	0.00		11.23456	82.87938	0.00000	11.28169	82.61760			9.29	0.00	0.00	0	145,441.00
R2037	On 07/08/2025	Bond Future	10.34	Call	134.24000	0.13424	0.00000	109.10000	0.10910	134.240	8.72	0.08	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.50	Call	246.69000	0.24669	0.00000	202.53000	0.20253	246.690	8.93	0.14	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	293.66000	0.29366	0.00000	242.85000	0.24285	293.660	9.00	0.15	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	393.77000	0.39377	0.00000	330.09000	0.33009	393.770	9.13	0.19	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.00	Call	1,024.16000	1.02416	0.00000	900.99000	0.90099	1,024.160	9.66	0.38	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	2,115.68000	2.11568	0.00000	2,242.81000	2.24281	2,115.680	9.77	(0.58)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	1,217.33000	1.21733	0.00000	1,294.60000	1.29460	1,217.330	10.30	(0.39)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.45	Call	2,345.03000	2.34503	0.00000	2,156.95000	2.15695	2,345.030	10.34	0.62	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	11.45	Put	1,157.79000	1.15779	0.00000	1,231.49000	1.23149	1,157.790	10.34	(0.38)	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	11.82	Put	605.26000	0.60526	0.00000	645.20000	0.64520	605.260	10.89	(0.23)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.83	Put	594.25000	0.59425	0.00000	633.59000	0.63359	594.250	10.90	(0.22)	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	12.17	Put	313.07000	0.31307	0.00000	335.04000	0.33504	313.070	11.38	(0.13)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00		11.35675	84.47939	0.00000	11.40662	84.20783		9.24	0.00	0.00	0	0.00	
R2037	On 06/11/2025	Bond Future	10.50	Call	514.29000	0.51429	0.00000	493.62000	0.49362	514.290	8.66	0.19	0.00	0	300.00	
R2037	On 06/11/2025	Bond Future	11.00	Call	1,367.45000	1.36745	0.00000	1,307.52000	1.30752	1,367.450	9.24	0.37	0.00	0	300.00	
R2037	On 06/11/2025	Bond Future	12.16	Put	922.83000	0.92283	0.00000	1,022.86000	1.02286	922.830	10.74	(0.24)	0.00	0	300.00	
R2037	On 05/02/2026	Bond Future	0.00		11.49776	81.80252	0.00000	11.55008	81.52390		9.64	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	10.65	Call	967.41000	0.96741	0.00000	887.34000	0.88734	967.410	9.29	0.26	0.00	0	1,930.00	
R2037	On 05/02/2026	Bond Future	10.90	Call	1,406.14000	1.40614	0.00000	1,293.23000	1.29323	1,406.140	9.54	0.33	0.00	0	1,970.00	
R2037	On 05/02/2026	Bond Future	11.36	Put	3,227.90000	3.22790	0.00000	3,340.68000	3.34068	3,227.900	10.05	(0.52)	0.00	0	1,930.00	
R2037	On 05/02/2026	Bond Future	11.40	Call	2,597.44000	2.59744	0.00000	2,427.83000	2.42783	2,597.440	10.09	0.49	0.00	0	1,030.00	
R2037	On 05/02/2026	Bond Future	11.86	Put	2,107.60000	2.10760	0.00000	2,177.13000	2.17713	2,107.600	10.64	(0.38)	0.00	0	1,930.00	
R2037	On 05/02/2026	Bond Future	12.27	Put	1,469.34000	1.46934	0.00000	1,515.72000	1.51572	1,469.340	11.13	(0.29)	0.00	0	1,970.00	
R2037	On 05/02/2026	Bond Future	12.73	Put	974.69000	0.97469	0.00000	1,003.40000	1.00340	974.690	11.66	(0.20)	0.00	0	1,030.00	
R2037	On 07/05/2026	Bond Future	0.00		11.65649	83.30023	0.00000	11.70920	83.02596		9.55	0.00	0.00	0	0.00	
R2037	On 06/08/2026	Bond Future	0.00		11.83392	80.55349	0.00000	11.83392	80.55349		9.85	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		11.24000	98.79753	0.00000	11.24000	98.79753		9.31	0.00	0.00	0	0.00	
R2038	On 07/08/2025	Bond Future	0.00		11.27727	101.27711	0.00000	11.32436	100.97070		8.98	0.00	0.00	0	6,301.00	
R2038	On 06/11/2025	Bond Future	0.00		11.40673	97.74659	0.00000	11.45665	97.42872		9.38	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	10.98	Call	1,371.63000	1.37163	0.00000	1,248.93000	1.24893	1,371.630	9.06	0.34	0.00	0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33	Put	898.43000	0.89843	0.00000	939.47000	0.93947	898.430	10.81	(0.21)	0.00	0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00		11.55314	99.57577	0.00000	11.60555	99.24967		9.31	0.00	0.00	0	0.00	
R2038	On 07/05/2026	Bond Future	0.00		11.71305	95.91537	0.00000	11.76590	95.59443		9.74	0.00	0.00	0	0.00	
R2038	On 06/08/2026	Bond Future	0.00		11.88754	97.65564	0.00000	11.88754	97.65564		9.57	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		12.63000	78.49953	0.00000	12.63000	78.49953		9.93	0.00	0.00	0	0.00	
R2040	On 07/08/2025	Bond Future	0.00		11.66501	81.87022	0.00000	11.74862	81.37602		10.12	0.00	9,333,205.08	114	64,188.00	
R2040	On 07/08/2025	Bond Future	10.80	Call	158.68000	0.15868	0.00000	113.87000	0.11387	158.680	9.44	0.09	0.00	0	400.00	
R2040	On 07/08/2025	Bond Future	11.00	Call	330.95000	0.33095	0.00000	244.65000	0.24465	330.950	9.73	0.16	0.00	0	250.00	
R2040	On 07/08/2025	Bond Future	11.10	Call	456.48000	0.45648	0.00000	345.57000	0.34557	456.480	9.89	0.21	0.00	0	250.00	
R2040	On 07/08/2025	Bond Future	11.40	Call	1,017.19000	1.01719	0.00000	820.09000	0.82009	1,017.190	10.37	0.36	0.00	0	400.00	
R2040	On 07/08/2025	Bond Future	12.00	Put	1,006.36000	1.00636	0.00000	1,146.06000	1.14606	1,006.360	11.35	(0.32)	0.00	0	400.00	
R2040	On 06/11/2025	Bond Future	0.00		11.79232	83.45075	0.00000	11.87996	82.94229		10.09	0.00	0.00	0	292.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2040	On 05/02/2026	Bond Future	0.00		11.93750		80.50396	0.00000	12.02902	79.98405		10.59	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,732.91000		2.73291	0.00000	2,443.75000	2.44375	2,732.910	10.99	0.48	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,006.18000		1.00618	0.00000	1,076.02000	1.07602	1,006.180	12.82	(0.19)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.09861		81.97743	0.00000	12.19218	81.45734		10.51	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		12.27732		78.95561	0.00000	12.27732	78.95561		10.91	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		12.72000		74.32482	0.00000	12.72000	74.32482		10.71	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.90889		76.88470	0.00000	11.98730	76.41753		10.95	0.00	0.00	0	41,547.00
R2044	On 07/08/2025	Bond Future	10.63	Call	22.94000		0.02294	0.00000	18.64000	0.01864	22.940	9.70	0.02	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	406.74000		0.40674	0.00000	345.53000	0.34553	406.740	10.61	0.19	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,948.63000		1.94863	0.00000	2,232.23000	2.23223	1,948.630	11.57	(0.52)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	1,106.14000		1.10614	0.00000	1,305.67000	1.30567	1,106.140	12.20	(0.34)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		12.03483		78.36896	0.00000	12.11694	77.88836		10.94	0.00	0.00	0	72,188.00
R2044	On 06/11/2025	Bond Future	12.20	Put	2,092.26000		2.09226	0.00000	2,336.25000	2.33625	2,092.260	11.63	(0.42)	0.00	0	5,600.00
R2044	On 05/02/2026	Bond Future	0.00		12.17746		75.45220	0.00000	12.26314	74.96080		11.51	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.33445		76.83306	0.00000	12.42201	76.34135		11.44	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		12.50779		73.84282	0.00000	12.50779	73.84282		11.91	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		12.60000		73.05654	0.00000	12.60000	73.05654		11.19	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.87246		79.56293	0.00000	11.95068	79.08345		10.86	0.00	0.00	0	211,228.00
R2048	On 06/11/2025	Bond Future	0.00		11.99723		76.65704	0.00000	12.07915	76.16398		11.43	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		12.13809		78.09203	0.00000	12.22360	77.58794		11.39	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.28264		75.08210	0.00000	12.37002	74.57739		11.98	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		12.44077		76.44521	0.00000	12.44077	76.44521		11.79	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		12.64000		93.56722	0.00000	12.64000	93.56722		11.24	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.79116		102.87361	0.00000	11.86422	102.29029		10.91	0.00	0.00	0	22,570.00
R2053	On 06/11/2025	Bond Future	0.00		11.91303		98.99555	0.00000	11.98967	98.39532		11.48	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.04824		100.84801	0.00000	12.12827	100.23421		11.44	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.19368		96.83354	0.00000	12.27550	96.21976		12.03	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		12.35039		98.58981	0.00000	12.35039	98.58981		11.85	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		11.89000		66.77980	0.00000	11.89000	66.77980		9.42	0.00	0.00	0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.95644		73.13256	0.00000	11.00327	72.90236		9.11	0.00	0.00	0	10,899.00
R209	On 06/11/2025	Bond Future	0.00		11.06913		71.39176	0.00000	11.11858	71.15318		9.44	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.19764		72.72822	0.00000	11.24939	72.48352		9.37	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.33835		70.91012	0.00000	11.39043	70.66902		9.67	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		11.49275		72.19827	0.00000	11.49275	72.19827		9.45	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		248.03000		248.03000	0.00000	248.03000	248.03000		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00		251.76169		251.76169	0.00000	252.21338	252.21338		0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		253.25329		253.25329	0.00000	253.69947	253.69947		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		258.05684		258.05684	0.00000	258.50578	258.50578		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.35598		259.35598	0.00000	259.84036	259.84036		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 06/08/2026	Bond Future	0.00		264.13781	264.13781	0.00000	264.13781	264.13781		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		10.52000	86.38977	0.00000	10.52000	86.38977		5.78	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.33255	93.20042	0.00000	9.35287	93.11933		5.46	0.00	30	14,899.00
R213	On 06/11/2025	Bond Future	0.00		9.42185	91.44638	0.00000	9.44468	91.35862		5.44	0.00	0	77,222.00
R213	On 05/02/2026	Bond Future	0.00		9.53765	93.15895	0.00000	9.56246	93.06746		5.14	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.66657	91.31496	0.00000	9.69001	91.23214		5.03	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.82023	92.97557	0.00000	9.82023	92.97557		4.77	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		12.40000	60.81432	0.00000	12.40000	60.81432		10.87	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		11.50750	67.02852	0.00000	11.58541	66.62753		10.55	0.00	49	8,472.00
R214	On 06/11/2025	Bond Future	0.00		11.62219	65.02290	0.00000	11.70358	64.61053		11.03	0.00	0	31,342.00
R214	On 05/02/2026	Bond Future	0.00		11.75227	66.24029	0.00000	11.83696	65.81875		10.99	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.88626	64.15560	0.00000	11.97253	63.73362		11.50	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		12.03297	65.32104	0.00000	12.03297	65.32104		11.34	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 :											398,061,623.01		3,335	1,427,791.00
Grand Total:											398,061,623.01		3,335	1,427,791.00