

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/05/2025

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	1,128.70600	1,128.70600	0.00000	1,131.35500	1,131.35500			0.00	0.00	0.00	0	0.00
AL37	On	06/11/2025	Index Future	0.00	1,150.50700	1,150.50700	0.00000	1,153.20200	1,153.20200			0.00	0.00	0.00	0	0.00
AL37	On	05/02/2026	Index Future	0.00	1,172.08500	1,172.08500	0.00000	1,174.81800	1,174.81800			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,193.63900	1,193.63900	0.00000	1,196.40900	1,196.40900			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,215.19300	1,215.19300	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	1,336.84300	1,336.84300	0.00000	1,290.51900	1,290.51900			0.00	0.00	0.00	0	0.00
AL7T	On	06/11/2025	Index Future	0.00	1,362.66400	1,362.66400	0.00000	1,315.44000	1,315.44000			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,388.22100	1,388.22100	0.00000	1,340.09700	1,340.09700			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,413.74900	1,413.74900	0.00000	1,364.72500	1,364.72500			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,439.27800	1,439.27800	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	1,144.52400	1,144.52400	0.00000	1,122.68900	1,122.68900			0.00	0.00	0.00	0	77.00
ALBI	On	06/11/2025	Index Future	0.00	1,166.63000	1,166.63000	0.00000	1,144.36800	1,144.36800			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,188.51000	1,188.51000	0.00000	1,165.81800	1,165.81800			0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026	Index Future	0.00	1,210.36600	1,210.36600	0.00000	1,187.24400	1,187.24400			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,232.22200	1,232.22200	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	11.41154	82.72701	0.00000	11.42362	82.67287			0.00	0.00	0.00	0	0.00
ES33	On	06/11/2025	Bond Future	0.00	11.56840	80.54826	0.00000	11.58108	80.49293			0.00	0.00	0.00	0	0.00
ES33	On	05/02/2026	Bond Future	0.00	11.75187	82.07511	0.00000	11.76525	82.01841			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	11.94958	79.80317	0.00000	11.96371	79.74506			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	12.16943	81.27034	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	12.07732	77.05923	0.00000	12.10991	76.87494			0.00	0.00	0.00	0	0.00
ES42	On	06/11/2025	Bond Future	0.00	12.21434	74.30028	0.00000	12.24823	74.11227			0.00	0.00	0.00	0	0.00
ES42	On	05/02/2026	Bond Future	0.00	12.36494	75.70763	0.00000	12.40022	75.51578			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	12.53013	72.84771	0.00000	12.56693	72.65196			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	12.70547	74.18425	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	1,127.75700	1,127.75700	0.00000	1,127.35900	1,127.35900			0.00	0.00	0.00	0	654.00
GOVI	On	06/11/2025	GOVI	0.00	1,149.53900	1,149.53900	0.00000	1,149.12900	1,149.12900			0.00	0.00	0.00	0	0.00
GOVI	On	05/02/2026	GOVI	0.00	1,171.09900	1,171.09900	0.00000	1,170.66800	1,170.66800			0.00	0.00	0.00	0	0.00
GOVI	On	07/05/2026	GOVI	0.00	1,192.63500	1,192.63500	0.00000	1,192.18300	1,192.18300			0.00	0.00	0.00	0	0.00
GOVI	On	06/08/2026	GOVI	0.00	1,214.17000	1,214.17000	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	0.00
I2029	On 07/08/2025	Bond Future	0.00		138.96178		138.96178	0.00000	139.08690	139.08690		0.00		0.00	0	5,676.00
I2029	On 06/11/2025	Bond Future	0.00		140.23869		140.23869	0.00000	140.36594	140.36594		0.00		0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		142.89944		142.89944	0.00000	143.02857	143.02857		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.08872		144.08872	0.00000	144.21928	144.21928		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.74677		146.74677	0.00000	146.87919	146.87919		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	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	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	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	0.00
I2033	On 07/08/2025	Bond Future	0.00		129.67965		129.67965	0.00000	129.65163	129.65163		0.00		0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.67494		130.67494	0.00000	130.64613	130.64613		0.00		0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.15431		133.15431	0.00000	133.12441	133.12441		0.00		0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.06004		134.06004	0.00000	134.02871	134.02871		0.00		0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.53303		136.53303	0.00000	136.50058	136.50058		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	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	0.00
I2038	On 07/08/2025	Bond Future	0.00		138.75708		138.75708	0.00000	138.72616	138.72616		0.00		0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.46980		141.46980	0.00000	141.43807	141.43807		0.00		0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		141.97914		141.97914	0.00000	141.94587	141.94587		0.00		0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.61774		144.61774	0.00000	144.58323	144.58323		0.00		0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.06947		145.06947	0.00000	145.03297	145.03297		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	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	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	0.00
I2046	On 07/08/2025	Bond Future	0.00		120.00566		120.00566	0.00000	119.71554	119.71554		0.00		0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		120.08929		120.08929	0.00000	119.79301	119.79301		0.00		0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.36725		122.36725	0.00000	122.06479	122.06479		0.00		0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.33495		122.33495	0.00000	122.02583	122.02583		0.00		0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.58979		124.58979	0.00000	124.27448	124.27448		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	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	0.00
I2050	On 07/08/2025	Bond Future	0.00		118.66360		118.66360	0.00000	118.63716	118.63716		0.00		0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.98366		120.98366	0.00000	120.95638	120.95638		0.00		0.00	0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		120.85653		120.85653	0.00000	120.82789	120.82789		0.00		0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.10250		123.10250	0.00000	123.07274	123.07274		0.00		0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.90463		122.90463	0.00000	122.87311	122.87311		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	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	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	0.00
IGOV	On 07/08/2025	Index Future	0.00		381.30900		381.30900	0.00000	381.03100	381.03100		0.00		0.00	0	713.00
IGOV	On 06/11/2025	Index Future	0.00		388.76500		388.76500	0.00000	388.48100	388.48100		0.00		0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		396.14600		396.14600	0.00000	395.85200	395.85200		0.00		0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.52000		403.52000	0.00000	403.21500	403.21500		0.00		0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.89300		410.89300	0.00000	410.57900	410.57900		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	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	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	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
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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		8.06733	104.54140	0.00000	8.05613	104.55588			1.01	0.00	0.00	0.00	0	180,617.00
R186	On 07/08/2025	Bond Future	9.22 Call		1,483.80000	1.48380	0.00000	1,498.79000	1.49879	1,483.800	1.56	0.97	0.00	0.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put		0.40000	0.00040	0.00000	0.46000	0.00046	0.400	1.85	0.00	0.00	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.12138	106.56005	0.00000	8.10763	106.57465			0.98	0.00	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.28805	103.24981	0.00000	8.27060	103.26426			0.86	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.66882	105.14246	0.00000	8.64459	105.15675			0.66	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.59110	101.74756	0.00000	9.55107	101.76169			0.43	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00		268.96978	268.96978	0.00000	268.91016	268.91016			0.00	0.00	0.00	0.00	0	1,405.00
R202	On 06/11/2025	Bond Future	0.00		274.22843	274.22843	0.00000	274.16725	274.16725			0.00	0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.07656	274.07656	0.00000	274.01237	274.01237			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.17091	279.17091	0.00000	279.10428	279.10428			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.86379	278.86379	0.00000	278.79280	278.79280			0.00	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	0.00	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	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	0.00		8.96239	96.77561	0.00000	8.89392	97.01827			4.37	0.00	0.00	0.00	0	113,032.00
R2030	On 07/08/2025	Bond Future	8.72 Call		505.73000	0.50573	0.00000	610.14000	0.61014	505.730	4.59	0.35	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22 Call		1,442.78000	1.44278	0.00000	1,620.82000	1.62082	1,442.780	4.90	0.66	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81 Put		139.73000	0.13973	0.00000	121.75000	0.12175	139.730	5.30	(0.11)	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48 Call		5,211.99000	5.21199	0.00000	5,452.04000	5.45204	5,211.990	5.59	0.98	0.00	0.00	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	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.03718	98.64409	0.00000	8.96396	98.89132			4.22	0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72 Call		733.34000	0.73334	0.00000	837.22000	0.83722	733.340	4.33	0.37	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22 Call		1,596.77000	1.59677	0.00000	1,754.88000	1.75488	1,596.770	4.62	0.58	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08 Put		298.74000	0.29874	0.00000	268.48000	0.26848	298.740	5.16	(0.16)	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.14166	96.48370	0.00000	9.06306	96.73517			4.11	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
R2030	On 07/05/2026	Bond Future	0.00		9.28210		98.25196	0.00000	9.19738	98.50766			3.88	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.45784		96.02938	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		9.79276		95.60203	0.00000	9.73607	95.86161			6.18	0.00	68,164,247.39	713	122,825.00
R2032	On 07/08/2025	Bond Future	9.40	Call	519.90000		0.51990	0.00000	615.12000	0.61512	519.900		6.49	0.28	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,546.03000		1.54603	0.00000	1,718.70000	1.71870	1,546.030		6.93	0.57	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	274.34000		0.27434	0.00000	251.11000	0.25111	274.340		7.56	(0.15)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.89427		93.28631	0.00000	9.83463	93.55073			6.25	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	789.59000		0.78959	0.00000	886.01000	0.88601	789.590		6.35	0.31	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,764.76000		1.76476	0.00000	1,917.91000	1.91791	1,764.760		6.74	0.51	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	494.10000		0.49410	0.00000	458.68000	0.45868	494.100		7.57	(0.18)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.01848		95.03298	0.00000	9.95567	95.30201			6.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.16131		92.61563	0.00000	10.09504	92.88923			5.94	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		10.32556		94.29836	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		9.92850		104.01382	0.00000	9.87196	104.31296			6.84	0.00	0.00	0	6,781.00
R2033	On 06/11/2025	Bond Future	0.00		10.03012		100.97770	0.00000	9.97080	101.28244			7.01	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.15255		102.86810	0.00000	10.09027	103.17815			6.77	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.29191		99.71036	0.00000	10.22642	100.02571			6.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.44996		101.52103	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		10.60991		93.70824	0.00000	10.61634	93.67288			7.90	0.00	32,985,300.48	352	70,489.00
R2035	On 07/08/2025	Bond Future	10.08	Call	405.42000		0.40542	0.00000	415.31000	0.41531	405.420		7.70	0.21	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,436.82000		1.43682	0.00000	1,445.43000	1.44543	1,436.820		8.31	0.49	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	420.82000		0.42082	0.00000	446.42000	0.44642	420.820		9.22	(0.18)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	387.88000		0.38788	0.00000	412.35000	0.41235	387.880		9.27	(0.17)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.72568		91.01215	0.00000	10.73240	90.97605			8.14	0.00	132,877,739.00	1,460	10,866.00
R2035	On 06/11/2025	Bond Future	9.91	Call	517.71000		0.51771	0.00000	522.14000	0.52214	517.710		7.80	0.19	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	749.05000		0.74905	0.00000	753.49000	0.75349	749.050		7.96	0.25	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,377.69000		1.37769	0.00000	1,380.76000	1.38076	1,377.690		8.31	0.38	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,446.40000		1.44640	0.00000	1,449.25000	1.44925	1,446.400		8.35	0.40	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,792.95000		1.79295	0.00000	1,794.56000	1.79456	1,792.950		8.50	0.45	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	2,860.67000		2.86067	0.00000	2,857.79000	2.85779	2,860.670		8.91	0.59	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	2,893.73000		2.89373	0.00000	2,890.70000	2.89070	2,893.730		8.92	0.60	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	953.46000		0.95346	0.00000	979.01000	0.97901	953.460		9.46	(0.26)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	930.29000		0.93029	0.00000	955.52000	0.95552	930.290		9.48	(0.25)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	706.55000		0.70655	0.00000	728.32000	0.72832	706.550		9.73	(0.20)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	495.38000		0.49538	0.00000	513.07000	0.51307	495.380		10.04	(0.15)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	470.67000		0.47067	0.00000	487.81000	0.48781	470.670		10.08	(0.14)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.86195		92.71658	0.00000	10.86905	92.67941			7.97	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,645.49000		1.64549	0.00000	1,645.13000	1.64513	1,645.490		8.15	0.38	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	2,942.32000		2.94232	0.00000	2,937.52000	2.93752	2,942.320		8.63	0.54	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	595.83000		0.59583	0.00000	611.07000	0.61107	595.830		9.92	(0.14)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.00570		89.91230	0.00000	11.01319	89.87408			8.19	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		11.16725		91.54621	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	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		11.21233		83.00326	0.00000	11.23456	82.87938			9.29	0.00	2,158,084.76	26	145,467.00
R2037	On 07/08/2025	Bond Future	10.34	Call	135.34000		0.13534	0.00000	134.24000	0.13424	135.340		8.72	0.09	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	250.10000		0.25010	0.00000	246.69000	0.24669	250.100		8.93	0.14	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	298.12000		0.29812	0.00000	293.66000	0.29366	298.120		9.00	0.16	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	400.56000		0.40056	0.00000	393.77000	0.39377	400.560		9.13	0.20	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,046.28000		1.04628	0.00000	1,024.16000	1.02416	1,046.280		9.66	0.39	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,017.88000		2.01788	0.00000	2,115.68000	2.11568	2,017.880		9.77	(0.57)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,142.00000		1.14200	0.00000	1,217.33000	1.21733	1,142.000		10.30	(0.38)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	2,395.59000		2.39559	0.00000	2,345.03000	2.34503	2,395.590		10.34	0.63	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	1,084.47000		1.08447	0.00000	1,157.79000	1.15779	1,084.470		10.34	(0.37)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	555.48000		0.55548	0.00000	605.26000	0.60526	555.480		10.89	(0.22)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	545.05000		0.54505	0.00000	594.25000	0.59425	545.050		10.90	(0.21)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	281.27000		0.28127	0.00000	313.07000	0.31307	281.270		11.38	(0.12)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.33361		84.60582	0.00000	11.35675	84.47939			9.24	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	526.63000		0.52663	0.00000	514.29000	0.51429	526.630		8.66	0.19	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,397.72000		1.39772	0.00000	1,367.45000	1.36745	1,397.720		9.24	0.38	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	877.08000		0.87708	0.00000	922.83000	0.92283	877.080		10.74	(0.23)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.47360		81.93162	0.00000	11.49776	81.80252			9.64	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	988.99000		0.98899	0.00000	967.41000	0.96741	988.990		9.29	0.26	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,435.73000		1.43573	0.00000	1,406.14000	1.40614	1,435.730		9.54	0.34	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,145.04000		3.14504	0.00000	3,227.90000	3.22790	3,145.040		10.05	(0.52)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,645.18000		2.64518	0.00000	2,597.44000	2.59744	2,645.180		10.09	0.50	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,043.01000		2.04301	0.00000	2,107.60000	2.10760	2,043.010		10.64	(0.37)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,418.25000		1.41825	0.00000	1,469.34000	1.46934	1,418.250		11.13	(0.28)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	936.32000		0.93632	0.00000	974.69000	0.97469	936.320		11.66	(0.20)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.63125		83.43202	0.00000	11.65649	83.30023			9.55	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	0.00		11.80748		80.68806	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		11.25509		101.42193	0.00000	11.27727	101.27711			8.98	0.00	8,620,864.05	85	6,386.00
R2038	On 06/11/2025	Bond Future	0.00		11.38361		97.89433	0.00000	11.40673	97.74659			9.38	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,403.51000		1.40351	0.00000	1,371.63000	1.37163	1,403.510		9.06	0.35	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	850.97000		0.85097	0.00000	898.43000	0.89843	850.970		10.81	(0.20)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.52897		99.72670	0.00000	11.55314	99.57577			9.31	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.68776		96.06951	0.00000	11.71305	95.91537			9.74	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.86107		97.81291	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		11.63235		82.06449	0.00000	11.66501	81.87022			10.12	0.00	129,908,087.67	1,583	63,452.00
R2040	On 07/08/2025	Bond Future	10.80	Call	166.01000		0.16601	0.00000	158.68000	0.15868	166.010		9.44	0.10	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	346.60000		0.34660	0.00000	330.95000	0.33095	346.600		9.73	0.17	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	477.97000		0.47797	0.00000	456.48000	0.45648	477.970		9.89	0.22	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	1,062.44000		1.06244	0.00000	1,017.19000	1.01719	1,062.440		10.37	0.38	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	917.54000		0.91754	0.00000	1,006.36000	1.00636	917.540		11.35	(0.31)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.75840		83.64884	0.00000	11.79232	83.45075			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	Volatility	Delta	Delta Value		Contracts	Traded	Open Interest	
															Option									
R2040	On	05/02/2026	Bond Future	0.00	11.90216	80.70607	0.00000	11.93750	80.50396							10.59		0.00	0.00		0	0.00		
R2040	On	05/02/2026	Bond Future	11.82 Call	2,814.87000	2.81487	0.00000	2,732.91000	2.73291	2,814.870	10.99							0.49	0.00		0	475.00		
R2040	On	05/02/2026	Bond Future	13.23 Put	954.41000	0.95441	0.00000	1,006.18000	1.00618	954.410	12.82							(0.19)	0.00		0	475.00		
R2040	On	07/05/2026	Bond Future	0.00	12.06176	82.18365	0.00000	12.09861	81.97743							10.51		0.00	0.00		0	0.00		
R2040	On	06/08/2026	Bond Future	0.00	12.23883	79.16588	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	11.87108	77.11164	0.00000	11.90889	76.88470							10.95		0.00	0.00		0	41,547.00		
R2044	On	07/08/2025	Bond Future	10.63 Call	24.27000	0.02427	0.00000	22.94000	0.02294	24.270	9.70							0.02	0.00		0	9,000.00		
R2044	On	07/08/2025	Bond Future	11.30 Call	431.87000	0.43187	0.00000	406.74000	0.40674	431.870	10.61							0.20	0.00		0	9,000.00		
R2044	On	07/08/2025	Bond Future	11.85 Put	1,803.15000	1.80315	0.00000	1,948.63000	1.94863	1,803.150	11.57							(0.50)	0.00		0	9,000.00		
R2044	On	07/08/2025	Bond Future	12.20 Put	1,001.88000	1.00188	0.00000	1,106.14000	1.10614	1,001.880	12.20							(0.32)	0.00		0	5,600.00		
R2044	On	06/11/2025	Bond Future	0.00	11.99560	78.60032	0.00000	12.03483	78.36896							10.94		0.00	65,867,068.16		838	71,530.00		
R2044	On	06/11/2025	Bond Future	12.20 Put	1,974.97000	1.97497	0.00000	2,092.26000	2.09226	1,974.970	11.63							(0.41)	0.00		0	5,600.00		
R2044	On	05/02/2026	Bond Future	0.00	12.13662	75.68827	0.00000	12.17746	75.45220							11.51		0.00	0.00		0	0.00		
R2044	On	07/05/2026	Bond Future	0.00	12.29193	77.07375	0.00000	12.33445	76.83306							11.44		0.00	0.00		0	0.00		
R2044	On	06/08/2026	Bond Future	0.00	12.46341	74.08823	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	11.83485	79.79535	0.00000	11.87246	79.56293							10.86		0.00	0.00		0	211,228.00		
R2048	On	06/11/2025	Bond Future	0.00	11.95817	76.89411	0.00000	11.99723	76.65704							11.43		0.00	0.00		0	18,439.00		
R2048	On	05/02/2026	Bond Future	0.00	12.09742	78.33387	0.00000	12.13809	78.09203							11.39		0.00	0.00		0	0.00		
R2048	On	07/05/2026	Bond Future	0.00	12.24032	75.32871	0.00000	12.28264	75.08210							11.98		0.00	0.00		0	260.00		
R2048	On	06/08/2026	Bond Future	0.00	12.39666	76.69656	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	11.75872	103.13462	0.00000	11.79116	102.87361							10.91		0.00	0.00		0	22,570.00		
R2053	On	06/11/2025	Bond Future	0.00	11.87931	99.26176	0.00000	11.91303	98.99555							11.48		0.00	0.00		0	0.00		
R2053	On	05/02/2026	Bond Future	0.00	12.01313	101.11953	0.00000	12.04824	100.84801							11.44		0.00	0.00		0	0.00		
R2053	On	07/05/2026	Bond Future	0.00	12.15707	97.11051	0.00000	12.19368	96.83354							12.03		0.00	0.00		0	0.00		
R2053	On	06/08/2026	Bond Future	0.00	12.31218	98.87223	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	10.94486	73.18963	0.00000	10.95644	73.13256							9.11		0.00	1,536,982.23		21	10,920.00		
R209	On	06/11/2025	Bond Future	0.00	11.05708	71.45005	0.00000	11.06913	71.39176							9.44		0.00	0.00		0	6,367.00		
R209	On	05/02/2026	Bond Future	0.00	11.18506	72.78788	0.00000	11.19764	72.72822							9.37		0.00	0.00		0	0.00		
R209	On	07/05/2026	Bond Future	0.00	11.32521	70.97113	0.00000	11.33835	70.91012							9.67		0.00	0.00		0	0.00		
R209	On	06/08/2026	Bond Future	0.00	11.47900	72.26069	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	251.60418	251.60418	0.00000	251.76169	251.76169							0.00		0.00	0.00		0	967.00		
R210	On	06/11/2025	Bond Future	0.00	253.09336	253.09336	0.00000	253.25329	253.25329							0.00		0.00	0.00		0	300.00		
R210	On	05/02/2026	Bond Future	0.00	257.89484	257.89484	0.00000	258.05684	258.05684							0.00		0.00	0.00		0	0.00		
R210	On	07/05/2026	Bond Future	0.00	259.19295	259.19295	0.00000	259.35598	259.35598							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 06/08/2026	Bond Future	0.00		263.97276	263.97276	0.00000	264.13781	264.13781		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		10.52000	86.38977	0.00000	10.52000	86.38977		5.78	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.37911	93.01474	0.00000	9.33255	93.20042		5.46	0.00	0.00	0	14,899.00
R213	On 06/11/2025	Bond Future	0.00		9.47109	91.25724	0.00000	9.42185	91.44638		5.44	0.00	50,191,482.00	550	77,772.00
R213	On 05/02/2026	Bond Future	0.00		9.58984	92.96662	0.00000	9.53765	93.15895		5.14	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.72195	91.11944	0.00000	9.66657	91.31496		5.03	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.87923	92.77684	0.00000	9.82023	92.97557		4.77	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		12.40000	60.81432	0.00000	12.40000	60.81432		10.87	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00		11.47526	67.19555	0.00000	11.50750	67.02852		10.55	0.00	5,644,426.20	84	8,388.00
R214	On 06/11/2025	Bond Future	0.00		11.58879	65.19328	0.00000	11.62219	65.02290		11.03	0.00	0.00	0	31,342.00
R214	On 05/02/2026	Bond Future	0.00		11.71759	66.41411	0.00000	11.75227	66.24029		10.99	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.85027	64.33289	0.00000	11.88626	64.15560		11.50	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.99556	65.50184	0.00000	12.03297	65.32104		11.34	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 :											497,954,281.94		5,712	1,427,435.00	
Grand Total:											497,954,281.94		5,712	1,427,435.00	