

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/05/2025

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	1,126.02900	1,126.02900	0.00000	1,128.70600	1,128.70600			0.00	0.00	0.00	0	0.00
AL37	On	06/11/2025	Index Future	0.00	1,147.78000	1,147.78000	0.00000	1,150.50700	1,150.50700			0.00	0.00	0.00	0	0.00
AL37	On	05/02/2026	Index Future	0.00	1,169.31100	1,169.31100	0.00000	1,172.08500	1,172.08500			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,190.81800	1,190.81800	0.00000	1,193.63900	1,193.63900			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,212.32500	1,212.32500	0.00000	1,215.19300	1,215.19300			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	1,334.36500	1,334.36500	0.00000	1,336.84300	1,336.84300			0.00	0.00	0.00	0	0.00
AL7T	On	06/11/2025	Index Future	0.00	1,360.14000	1,360.14000	0.00000	1,362.66400	1,362.66400			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,385.65400	1,385.65400	0.00000	1,388.22100	1,388.22100			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,411.14100	1,411.14100	0.00000	1,413.74900	1,413.74900			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,436.62700	1,436.62700	0.00000	1,439.27800	1,439.27800			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	1,141.52100	1,141.52100	0.00000	1,144.52400	1,144.52400			0.00	0.00	0.00	0	77.00
ALBI	On	06/11/2025	Index Future	0.00	1,163.57100	1,163.57100	0.00000	1,166.63000	1,166.63000			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,185.39800	1,185.39800	0.00000	1,188.51000	1,188.51000			0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026	Index Future	0.00	1,207.20100	1,207.20100	0.00000	1,210.36600	1,210.36600			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,229.00400	1,229.00400	0.00000	1,232.22200	1,232.22200			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	11.44125	82.59394	0.00000	11.41154	82.72701			0.00	0.00	0.00	0	0.00
ES33	On	06/11/2025	Bond Future	0.00	11.59948	80.41273	0.00000	11.56840	80.54826			0.00	0.00	0.00	0	0.00
ES33	On	05/02/2026	Bond Future	0.00	11.78440	81.93734	0.00000	11.75187	82.07511			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	11.98365	79.66315	0.00000	11.94958	79.80317			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	12.20517	81.12810	0.00000	12.16943	81.27034			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	12.12769	76.77470	0.00000	12.07732	77.05923			0.00	0.00	0.00	0	0.00
ES42	On	06/11/2025	Bond Future	0.00	12.26668	74.01023	0.00000	12.21434	74.30028			0.00	0.00	0.00	0	0.00
ES42	On	05/02/2026	Bond Future	0.00	12.41929	75.41241	0.00000	12.36494	75.70763			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	12.58667	72.54730	0.00000	12.53013	72.84771			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	12.76429	73.87863	0.00000	12.70547	74.18425			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	1,124.86400	1,124.86400	0.00000	1,127.75700	1,127.75700			0.00	11,248,640.00		1	655.00
GOVI	On	06/11/2025	GOVI	0.00	1,146.59200	1,146.59200	0.00000	1,149.53900	1,149.53900			0.00	0.00	0.00	0	0.00
GOVI	On	05/02/2026	GOVI	0.00	1,168.10100	1,168.10100	0.00000	1,171.09900	1,171.09900			0.00	0.00	0.00	0	0.00
GOVI	On	07/05/2026	GOVI	0.00	1,189.58600	1,189.58600	0.00000	1,192.63500	1,192.63500			0.00	0.00	0.00	0	0.00
GOVI	On	06/08/2026	GOVI	0.00	1,211.07100	1,211.07100	0.00000	1,214.17000	1,214.17000			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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
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		138.88778		138.88778	0.00000	138.96178	138.96178		0.00	0.00	0.00	0	5,676.00
I2029	On 06/11/2025	Bond Future	0.00		140.16337		140.16337	0.00000	140.23869	140.23869		0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		142.82325		142.82325	0.00000	142.89944	142.89944		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.01207		144.01207	0.00000	144.08872	144.08872		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.66926		146.66926	0.00000	146.74677	146.74677		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	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
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		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		129.61699		129.61699	0.00000	129.67965	129.67965		0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.61108		130.61108	0.00000	130.67494	130.67494		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.08981		133.08981	0.00000	133.15431	133.15431		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		133.99517		133.99517	0.00000	134.06004	134.06004		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.46752		136.46752	0.00000	136.53303	136.53303		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		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		138.78780		138.78780	0.00000	138.75708	138.75708		0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.50134		141.50134	0.00000	141.46980	141.46980		0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.01235		142.01235	0.00000	141.97914	141.97914		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.65193		144.65193	0.00000	144.61774	144.61774		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.10620		145.10620	0.00000	145.06947	145.06947		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		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		120.03181		120.03181	0.00000	120.00566	120.00566		0.00	0.00	0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		120.11579		120.11579	0.00000	120.08929	120.08929		0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.39473		122.39473	0.00000	122.36725	122.36725		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.36429		122.36429	0.00000	122.33495	122.33495		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.62014		124.62014	0.00000	124.58979	124.58979		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		121.16000		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		118.69020		118.69020	0.00000	118.66360	118.66360		0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		121.01077		121.01077	0.00000	120.98366	120.98366		0.00	0.00	0.00	0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		120.88512		120.88512	0.00000	120.85653	120.85653		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.13182		123.13182	0.00000	123.10250	123.10250		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.93653		122.93653	0.00000	122.90463	122.90463		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		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		381.33300		381.33300	0.00000	381.30900	381.30900		0.00	0.00	0.00	0	713.00
IGOV	On 06/11/2025	Index Future	0.00		388.79000		388.79000	0.00000	388.76500	388.76500		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		396.17400		396.17400	0.00000	396.14600	396.14600		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.54900		403.54900	0.00000	403.52000	403.52000		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.92400		410.92400	0.00000	410.89300	410.89300		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 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		8.11423	104.48084	0.00000	8.06733	104.54140			1.01	0.00	0.00	0.00	0	180,617.00
R186	On 07/08/2025	Bond Future	9.22 Call		1,424.92000	1.42492	0.00000	1,483.80000	1.48380	1,424.920	1.56	0.96	0.00	0.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put		0.46000	0.00046	0.00000	0.40000	0.00040	0.460	1.85	0.00	0.00	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.17940	106.49847	0.00000	8.12138	106.56005			0.98	0.00	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.36335	103.18749	0.00000	8.28805	103.24981			0.86	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.77580	105.07941	0.00000	8.66882	105.14246			0.66	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.77187	101.68378	0.00000	9.59110	101.74756			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		269.02931	269.02931	0.00000	268.96978	268.96978			0.00	0.00	0.00	0.00	0	1,405.00
R202	On 06/11/2025	Bond Future	0.00		274.28956	274.28956	0.00000	274.22843	274.22843			0.00	0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.14019	274.14019	0.00000	274.07656	274.07656			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.23667	279.23667	0.00000	279.17091	279.17091			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.93472	278.93472	0.00000	278.86379	278.86379			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		9.02011	96.57162	0.00000	8.96239	96.77561			4.37	0.00	0.00	0.00	0	113,032.00
R2030	On 07/08/2025	Bond Future	8.72 Call		433.33000	0.43333	0.00000	505.73000	0.50573	433.330	4.59	0.32	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22 Call		1,306.98000	1.30698	0.00000	1,442.78000	1.44278	1,306.980	4.90	0.63	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81 Put		161.53000	0.16153	0.00000	139.73000	0.13973	161.530	5.30	(0.13)	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48 Call		5,011.81000	5.01181	0.00000	5,211.99000	5.21199	5,011.810	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		9.09889	98.43633	0.00000	9.03718	98.64409			4.22	0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72 Call		657.08000	0.65708	0.00000	733.34000	0.73334	657.080	4.33	0.34	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22 Call		1,474.77000	1.47477	0.00000	1,596.77000	1.59677	1,474.770	4.62	0.56	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08 Put		330.48000	0.33048	0.00000	298.74000	0.29874	330.480	5.16	(0.17)	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.20789	96.27242	0.00000	9.14166	96.48370			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		9.35348		98.03716	0.00000	9.28210	98.25196			3.88	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.53529		95.81105	0.00000	9.45784	96.02938			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		9.84939		95.34365	0.00000	9.79276	95.60203			6.18	0.00	0.00	0	122,825.00
R2032	On 07/08/2025	Bond Future	9.40	Call	445.31000		0.44531	0.00000	519.90000	0.51990	445.310		6.49	0.25	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,396.26000		1.39626	0.00000	1,546.03000	1.54603	1,396.260		6.93	0.54	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	309.80000		0.30980	0.00000	274.34000	0.27434	309.800		7.56	(0.16)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.95385		93.02309	0.00000	9.89427	93.28631			6.25	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	708.11000		0.70811	0.00000	789.59000	0.78959	708.110		6.35	0.28	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,628.30000		1.62830	0.00000	1,764.76000	1.76476	1,628.300		6.74	0.49	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	539.60000		0.53960	0.00000	494.10000	0.49410	539.600		7.57	(0.19)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.08124		94.76516	0.00000	10.01848	95.03298			6.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.22753		92.34325	0.00000	10.16131	92.61563			5.94	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		10.39559		94.02140	0.00000	10.32556	94.29836			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		9.97976		103.74362	0.00000	9.92850	104.01382			6.84	0.00	0.00	0	6,781.00
R2033	On 06/11/2025	Bond Future	0.00		10.08390		100.70246	0.00000	10.03012	100.97770			7.01	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.20902		102.58806	0.00000	10.15255	102.86810			6.77	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.35128		99.42560	0.00000	10.29191	99.71036			6.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.51250		101.23147	0.00000	10.44996	101.52103			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		10.63473		93.57186	0.00000	10.60991	93.70824			7.90	0.00	31,253,001.24	334	70,647.00
R2035	On 07/08/2025	Bond Future	10.08	Call	372.22000		0.37222	0.00000	405.42000	0.40542	372.220		7.70	0.20	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,362.14000		1.36214	0.00000	1,436.82000	1.43682	1,362.140		8.31	0.48	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	439.42000		0.43942	0.00000	420.82000	0.42082	439.420		9.22	(0.19)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	405.06000		0.40506	0.00000	387.88000	0.38788	405.060		9.27	(0.18)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.75154		90.87332	0.00000	10.72568	91.01215			8.14	0.00	0.00	0	10,866.00
R2035	On 06/11/2025	Bond Future	9.91	Call	487.64000		0.48764	0.00000	517.71000	0.51771	487.640		7.80	0.19	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	709.96000		0.70996	0.00000	749.05000	0.74905	709.960		7.96	0.24	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,319.35000		1.31935	0.00000	1,377.69000	1.37769	1,319.350		8.31	0.37	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,386.29000		1.38629	0.00000	1,446.40000	1.44640	1,386.290		8.35	0.39	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,724.64000		1.72464	0.00000	1,792.95000	1.79295	1,724.640		8.50	0.44	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	2,772.87000		2.77287	0.00000	2,860.67000	2.86067	2,772.870		8.91	0.58	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	2,805.43000		2.80543	0.00000	2,893.73000	2.89373	2,805.430		8.92	0.59	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	983.92000		0.98392	0.00000	953.46000	0.95346	983.920		9.46	(0.26)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	960.07000		0.96007	0.00000	930.29000	0.93029	960.070		9.48	(0.26)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	729.63000		0.72963	0.00000	706.55000	0.70655	729.630		9.73	(0.20)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	511.83000		0.51183	0.00000	495.38000	0.49538	511.830		10.04	(0.15)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	486.32000		0.48632	0.00000	470.67000	0.47067	486.320		10.08	(0.14)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.88892		92.57547	0.00000	10.86195	92.71658			7.97	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,588.01000		1.58801	0.00000	1,645.49000	1.64549	1,588.010		8.15	0.37	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	2,861.85000		2.86185	0.00000	2,942.32000	2.94232	2,861.850		8.63	0.53	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	612.80000		0.61280	0.00000	595.83000	0.59583	612.800		9.92	(0.15)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.03381		89.76896	0.00000	11.00570	89.91230			8.19	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		11.19662		91.40058	0.00000	11.16725	91.54621			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		11.24728		82.80861	0.00000	11.21233	83.00326			9.29	0.00	0.00	0	145,467.00
R2037	On 07/08/2025	Bond Future	10.34	Call	116.70000		0.11670	0.00000	135.34000	0.13534	116.700		8.72	0.08	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	219.95000		0.21995	0.00000	250.10000	0.25010	219.950		8.93	0.13	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	263.67000		0.26367	0.00000	298.12000	0.29812	263.670		9.00	0.14	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	357.69000		0.35769	0.00000	400.56000	0.40056	357.690		9.13	0.18	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	963.76000		0.96376	0.00000	1,046.28000	1.04628	963.760		9.66	0.37	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,121.92000		2.12192	0.00000	2,017.88000	2.01788	2,121.920		9.77	(0.59)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,208.70000		1.20870	0.00000	1,142.00000	1.14200	1,208.700		10.30	(0.40)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	2,264.82000		2.26482	0.00000	2,395.59000	2.39559	2,264.820		10.34	0.62	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	1,148.35000		1.14835	0.00000	1,084.47000	1.08447	1,148.350		10.34	(0.38)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	590.98000		0.59098	0.00000	555.48000	0.55548	590.980		10.89	(0.23)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	579.94000		0.57994	0.00000	545.05000	0.54505	579.940		10.90	(0.22)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	300.04000		0.30004	0.00000	281.27000	0.28127	300.040		11.38	(0.13)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.36993		84.40749	0.00000	11.33361	84.60582			9.24	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	485.83000		0.48583	0.00000	526.63000	0.52663	485.830		8.66	0.18	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,317.81000		1.31781	0.00000	1,397.72000	1.39772	1,317.810		9.24	0.37	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	917.97000		0.91797	0.00000	877.08000	0.87708	917.970		10.74	(0.24)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.51137		81.72991	0.00000	11.47360	81.93162			9.64	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	933.58000		0.93358	0.00000	988.99000	0.98899	933.580		9.29	0.25	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,364.32000		1.36432	0.00000	1,435.73000	1.43573	1,364.320		9.54	0.33	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,245.28000		3.24528	0.00000	3,145.04000	3.14504	3,245.280		10.05	(0.53)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,541.19000		2.54119	0.00000	2,645.18000	2.64518	2,541.190		10.09	0.48	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,114.24000		2.11424	0.00000	2,043.01000	2.04301	2,114.240		10.64	(0.38)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,470.40000		1.47040	0.00000	1,418.25000	1.41825	1,470.400		11.13	(0.29)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	972.24000		0.97224	0.00000	936.32000	0.93632	972.240		11.66	(0.20)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.67055		83.22694	0.00000	11.63125	83.43202			9.55	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	0.00		11.84847		80.47956	0.00000	11.80748	80.68806			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		11.29008		101.19362	0.00000	11.25509	101.42193			8.98	0.00	0.00	0	6,386.00
R2038	On 06/11/2025	Bond Future	0.00		11.42003		97.66175	0.00000	11.38361	97.89433			9.38	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,317.62000		1.31762	0.00000	1,403.51000	1.40351	1,317.620		9.06	0.33	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	892.37000		0.89237	0.00000	850.97000	0.85097	892.370		10.81	(0.21)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.56688		99.49012	0.00000	11.52897	99.72670			9.31	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.72726		95.82892	0.00000	11.68776	96.06951			9.74	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.90226		97.56835	0.00000	11.86107	97.81291			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		11.67759		81.79557	0.00000	11.63235	82.06449			10.12	0.00	0.00	0	63,452.00
R2040	On 07/08/2025	Bond Future	10.80	Call	138.60000		0.13860	0.00000	166.01000	0.16601	138.600		9.44	0.08	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	297.90000		0.29790	0.00000	346.60000	0.34660	297.900		9.73	0.15	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	416.13000		0.41613	0.00000	477.97000	0.47797	416.130		9.89	0.20	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	955.09000		0.95509	0.00000	1,062.44000	1.06244	955.090		10.37	0.35	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	993.32000		0.99332	0.00000	917.54000	0.91754	993.320		11.35	(0.33)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.80535		83.37485	0.00000	11.75840	83.64884			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		11.95094		80.42729	0.00000	11.90216	80.70607		10.59	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,673.53000		2.67353	0.00000	2,814.87000	2.81487	2,673.530	10.99	0.48	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,002.99000		1.00299	0.00000	954.41000	0.95441	1,002.990	12.82	(0.19)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.11247		81.90007	0.00000	12.06176	82.18365		10.51	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		12.29166		78.87748	0.00000	12.23883	79.16588		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		11.93705		76.71639	0.00000	11.87108	77.11164		10.95	0.00	0.00	0	41,547.00
R2044	On 07/08/2025	Bond Future	10.63	Call	17.09000		0.01709	0.00000	24.27000	0.02427	17.090	9.70	0.01	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	352.79000		0.35279	0.00000	431.87000	0.43187	352.790	10.61	0.17	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,998.15000		1.99815	0.00000	1,803.15000	1.80315	1,998.150	11.57	(0.54)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	1,126.22000		1.12622	0.00000	1,001.88000	1.00188	1,126.220	12.20	(0.35)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		12.06401		78.19760	0.00000	11.99560	78.60032		10.94	0.00	0.00	0	71,530.00
R2044	On 06/11/2025	Bond Future	12.20	Put	2,137.80000		2.13780	0.00000	1,974.97000	1.97497	2,137.800	11.63	(0.43)	0.00	0	5,600.00
R2044	On 05/02/2026	Bond Future	0.00		12.20769		75.27823	0.00000	12.13662	75.68827		11.51	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.36578		76.65652	0.00000	12.29193	77.07375		11.44	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		12.54033		73.66371	0.00000	12.46341	74.08823		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		11.89571		79.41986	0.00000	11.83485	79.79535		10.86	0.00	0.00	0	211,228.00
R2048	On 06/11/2025	Bond Future	0.00		12.02132		76.51146	0.00000	11.95817	76.89411		11.43	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		12.16304		77.94434	0.00000	12.09742	78.33387		11.39	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.30846		74.93234	0.00000	12.24032	75.32871		11.98	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		12.46756		76.29327	0.00000	12.39666	76.69656		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		11.81444		102.68706	0.00000	11.75872	103.13462		10.91	0.00	0.00	0	22,570.00
R2053	On 06/11/2025	Bond Future	0.00		11.93719		98.80561	0.00000	11.87931	99.26176		11.48	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.07327		100.65528	0.00000	12.01313	101.11953		11.44	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.21963		96.63810	0.00000	12.15707	97.11051		12.03	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		12.37733		98.39160	0.00000	12.31218	98.87223		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		10.97474		73.04249	0.00000	10.94486	73.18963		9.11	0.00	0.00	0	10,920.00
R209	On 06/11/2025	Bond Future	0.00		11.08809		71.30015	0.00000	11.05708	71.45005		9.44	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.21723		72.63546	0.00000	11.18506	72.78788		9.37	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.35862		70.81616	0.00000	11.32521	70.97113		9.67	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		11.51373		72.10317	0.00000	11.47900	72.26069		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		251.65239		251.65239	0.00000	251.60418	251.60418		0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		253.14259		253.14259	0.00000	253.09336	253.09336		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		257.94604		257.94604	0.00000	257.89484	257.89484		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.24712		259.24712	0.00000	259.19295	259.19295		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		264.02892	264.02892	0.00000	263.97276	263.97276		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		9.43616	92.78786	0.00000	9.37911	93.01474		5.46	0.00	0	14,899.00
R213	On 06/11/2025	Bond Future	0.00		9.53144	91.02610	0.00000	9.47109	91.25724		5.44	0.00	0	77,772.00
R213	On 05/02/2026	Bond Future	0.00		9.65383	92.73150	0.00000	9.58984	92.96662		5.14	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.78987	90.88035	0.00000	9.72195	91.11944		5.03	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.95162	92.53373	0.00000	9.87923	92.77684		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		11.52574	66.93430	0.00000	11.47526	67.19555		10.55	0.00	147	8,388.00
R214	On 06/11/2025	Bond Future	0.00		11.64103	64.92709	0.00000	11.58879	65.19328		11.03	0.00	0	31,342.00
R214	On 05/02/2026	Bond Future	0.00		11.77170	66.14321	0.00000	11.71759	66.41411		10.99	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.90630	64.05720	0.00000	11.85027	64.33289		11.50	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		12.05366	65.22138	0.00000	11.99556	65.50184		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 :											52,340,983.34		482	1,427,594.00
Grand Total:											52,340,983.34		482	1,427,594.00