

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/04/2025

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		1,088.81400		1,088.81400	0.00000	1,087.62900	1,087.62900		0.00		0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,110.02100		1,110.02100	0.00000	1,108.81300	1,108.81300		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,131.41800		1,131.41800	0.00000	1,130.18300	1,130.18300		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,153.17800		1,153.17800	0.00000	1,151.91700	1,151.91700		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,175.06700		1,175.06700	0.00000	1,173.77900	1,173.77900		0.00		0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,285.77200		1,285.77200	0.00000	1,287.55300	1,287.55300		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,310.81500		1,310.81500	0.00000	1,312.63100	1,312.63100		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,336.08200		1,336.08200	0.00000	1,337.92900	1,337.92900		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,361.77900		1,361.77900	0.00000	1,363.65800	1,363.65800		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,387.62700		1,387.62700	0.00000	1,389.53800	1,389.53800		0.00		0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,105.99400		1,105.99400	0.00000	1,107.47500	1,107.47500		0.00		0.00	0	92.00
ALBI	On 07/08/2025	Index Future	0.00		1,127.53600		1,127.53600	0.00000	1,129.04500	1,129.04500		0.00		0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,149.27000		1,149.27000	0.00000	1,150.80500	1,150.80500		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,171.37400		1,171.37400	0.00000	1,172.93600	1,172.93600		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,193.60800		1,193.60800	0.00000	1,195.19700	1,195.19700		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	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.54637		79.87712	0.00000	11.52255	79.98453		0.00		0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.69876		81.45258	0.00000	11.67386	81.56201		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.87009		79.24518	0.00000	11.84406	79.35652		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		12.05920		80.78575	0.00000	12.03193	80.89906		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		12.26055		78.53689	0.00000	12.23199	78.65209		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	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	0.00
ES42	On 08/05/2025	Bond Future	0.00		12.22798		73.99705	0.00000	12.17372	74.30063		0.00		0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.36507		75.45649	0.00000	12.30874	75.76594		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.51416		72.66277	0.00000	12.45560	72.97808		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.67002		74.07442	0.00000	12.60916	74.39563		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.83944		71.22787	0.00000	12.77608	71.55502		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	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	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	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,089.89600		1,089.89600	0.00000	1,091.19300	1,091.19300		0.00		0.00	0	634.00
GOVI	On 07/08/2025	GOVI	0.00		1,111.12400		1,111.12400	0.00000	1,112.44600	1,112.44600		0.00		0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,132.54200		1,132.54200	0.00000	1,133.88600	1,133.88600		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,154.32400		1,154.32400	0.00000	1,155.69200	1,155.69200		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,176.23500		1,176.23500	0.00000	1,177.62500	1,177.62500		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	0.00
I2029	On 08/05/2025	Bond Future	0.00		136.50267		136.50267	0.00000	136.55333	136.55333		0.00		0.00	0	5,933.00
I2029	On 07/08/2025	Bond Future	0.00		139.19492		139.19492	0.00000	139.24652	139.24652		0.00		0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.47112		140.47112	0.00000	140.52316	140.52316		0.00		0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		143.20407		143.20407	0.00000	143.25676	143.25676		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.48374		144.48374	0.00000	144.53677	144.53677		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

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	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	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		128.20375	128.20375	0.00000	128.42911	128.42911			0.00	0.00	0.00	0.00	0	9,939.00
I2033	On 07/08/2025	Bond Future	0.00		130.73232	130.73232	0.00000	130.96202	130.96202			0.00	0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		131.74380	131.74380	0.00000	131.97750	131.97750			0.00	0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		134.30701	134.30701	0.00000	134.54491	134.54491			0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		135.31314	135.31314	0.00000	135.55491	135.55491			0.00	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	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		139.45118	139.45118	0.00000	139.88991	139.88991			0.00	0.00	0.00	0.00	0	2,918.00
I2038	On 07/08/2025	Bond Future	0.00		140.06927	140.06927	0.00000	140.51648	140.51648			0.00	0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		142.80167	142.80167	0.00000	143.25713	143.25713			0.00	0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		143.40460	143.40460	0.00000	143.86821	143.86821			0.00	0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		146.15527	146.15527	0.00000	146.62729	146.62729			0.00	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	0.00	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	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		118.86913	118.86913	0.00000	119.39714	119.39714			0.00	0.00	0.00	0.00	0	19,602.00
I2046	On 07/08/2025	Bond Future	0.00		121.21350	121.21350	0.00000	121.75203	121.75203			0.00	0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		121.31624	121.31624	0.00000	121.86475	121.86475			0.00	0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		123.67616	123.67616	0.00000	124.23485	124.23485			0.00	0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.74113	123.74113	0.00000	124.30988	124.30988			0.00	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	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		120.16577	120.16577	0.00000	120.66047	120.66047			0.00	0.00	0.00	0.00	0	16,080.00
I2050	On 07/08/2025	Bond Future	0.00		120.15990	120.15990	0.00000	120.66418	120.66418			0.00	0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		122.50391	122.50391	0.00000	123.01757	123.01757			0.00	0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		122.46405	122.46405	0.00000	122.98716	122.98716			0.00	0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.81298	124.81298	0.00000	125.34558	125.34558			0.00	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	0.00	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	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		376.85800	376.85800	0.00000	377.79100	377.79100			0.00	0.00	3,768,580.00		1	892.00
IGOV	On 07/08/2025	Index Future	0.00		384.29100	384.29100	0.00000	385.24200	385.24200			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		391.78900	391.78900	0.00000	392.75800	392.75800			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		399.41300	399.41300	0.00000	400.40000	400.40000			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		407.08200	407.08200	0.00000	408.08700	408.08700			0.00	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	0.00	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	0.00	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	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000			0.00	0.00	0.00	0.00	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

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
JBAF	On 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		8.30141		107.35231	0.00000	8.33440	107.30249		1.07	0.00	14,170,504.92	132	156,815.00
R186	On 07/08/2025	Bond Future	0.00		8.38296		104.13476	0.00000	8.42255	104.08392		1.12	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,117.63000		1.11763	0.00000	1,073.63000	1.07363	1,117.630	1.46	0.89	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	7.46000		0.00746	0.00000	8.65000	0.00865	7.460	1.87	(0.02)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.51725		106.14095	0.00000	8.56665	106.08883		1.03	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.74422		102.87321	0.00000	8.80911	102.81981		0.92	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		9.21590		104.82079	0.00000	9.30927	104.76607		0.71	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00		270.35352		270.35352	0.00000	270.83505	270.83505		0.00	0.00	0.00	0	2,157.00
R202	On 07/08/2025	Bond Future	0.00		270.43167		270.43167	0.00000	270.92249	270.92249		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		275.70736		275.70736	0.00000	276.20705	276.20705		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		275.71446		275.71446	0.00000	276.22221	276.22221		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.00328		281.00328	0.00000	281.51993	281.51993		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		9.26163		97.49617	0.00000	9.29860	97.36152		4.47	0.00	87,746,553.00	900	73,930.00
R2030	On 08/05/2025	Bond Future	8.68	Call	38.59000		0.03859	0.00000	32.90000	0.03290	38.590	4.61	0.06	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	50.27000		0.05027	0.00000	43.05000	0.04305	50.270	4.64	0.08	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	182.37000		0.18237	0.00000	160.27000	0.16027	182.370	4.83	0.22	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	468.71000		0.46871	0.00000	422.03000	0.42203	468.710	5.03	0.43	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	536.85000		0.53685	0.00000	485.28000	0.48528	536.850	5.06	0.46	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	1,030.82000		1.03082	0.00000	951.10000	0.95110	1,030.820	5.26	0.67	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	257.57000		0.25757	0.00000	302.52000	0.30252	257.570	5.33	(0.26)	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	45.91000		0.04591	0.00000	58.19000	0.05819	45.910	5.71	(0.06)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	3,740.37000		3.74037	0.00000	3,609.54000	3.60954	3,740.370	5.97	0.98	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	5,037.79000		5.03779	0.00000	4,903.78000	4.90378	5,037.790	6.13	1.00	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	0.00000		0.00000	0.00000	0.00000	0.00000		6.13	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	0.00000		0.00000	0.00000	0.00000	0.00000		6.13	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.35893		95.38486	0.00000	9.39847	95.24754		4.37	0.00	0.00	0	47,753.00
R2030	On 07/08/2025	Bond Future	8.72	Call	260.63000		0.26063	0.00000	238.00000	0.23800	260.630	4.48	0.19	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	844.55000		0.84455	0.00000	790.49000	0.79049	844.550	4.77	0.43	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	531.32000		0.53132	0.00000	576.13000	0.57613	531.320	5.16	(0.29)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	3,961.52000		3.96152	0.00000	3,841.65000	3.84165	3,961.520	5.61	0.89	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1.10000		0.00110	0.00000	1.34000	0.00134	1.100	5.62	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.46281		97.22220	0.00000	9.50521	97.08197		4.15	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	380.55000		0.38055	0.00000	352.95000	0.35295	380.550	4.14	0.22	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	959.90000		0.95990	0.00000	906.41000	0.90641	959.900	4.41	0.41	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	670.62000		0.67062	0.00000	714.41000	0.71441	670.620	4.94	(0.28)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.58436		95.08226	0.00000	9.63004	94.93909		4.06	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.74069		96.88223	0.00000	9.79012	96.73603		3.83	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

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
R2032	On 08/05/2025	Bond Future	0.00		10.07018		92.06815	0.00000	10.08663	91.99248			6.41	0.00	36,827,260.00	400	129,849.00
R2032	On 08/05/2025	Bond Future	9.40	Call	44.28000		0.04428	0.00000	43.18000	0.04318	44.280		6.75	0.05	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	51.11000		0.05111	0.00000	49.82000	0.04982	51.110		6.79	0.06	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	550.19000		0.55019	0.00000	534.65000	0.53465	550.190		7.78	0.37	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	588.49000		0.58849	0.00000	571.96000	0.57196	588.490		7.82	0.38	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	559.44000		0.55944	0.00000	598.47000	0.59847	559.440		8.52	(0.34)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	80.95000		0.08095	0.00000	91.41000	0.09141	80.950		9.69	(0.07)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.17815		93.86142	0.00000	10.19546	93.78421			6.20	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	9.40	Call	293.07000		0.29307	0.00000	284.07000	0.28407	293.070		6.31	0.16	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	943.53000		0.94353	0.00000	920.33000	0.92033	943.530		6.71	0.38	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	849.50000		0.84950	0.00000	880.01000	0.88001	849.500		7.32	(0.32)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.30094		91.50829	0.00000	10.31923	91.42934			6.23	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	480.03000		0.48003	0.00000	467.45000	0.46745	480.030		6.34	0.20	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,160.50000		1.16050	0.00000	1,135.86000	1.13586	1,160.500		6.72	0.37	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,078.27000		1.07827	0.00000	1,107.03000	1.10703	1,078.270		7.55	(0.31)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.43671		93.26648	0.00000	10.45606	93.18578			5.96	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.58957		90.87183	0.00000	10.61009	90.78933			5.96	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		10.14423		100.38269	0.00000	10.15045	100.34964			7.13	0.00	0.00	0	9,501.00
R2033	On 07/08/2025	Bond Future	0.00		10.24938		102.33793	0.00000	10.25592	102.30415			6.93	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.36789		99.26525	0.00000	10.37482	99.23052			7.09	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.49772		101.17226	0.00000	10.50506	101.13661			6.86	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.64271		98.04309	0.00000	10.65050	98.00648			6.95	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		10.85893		89.96884	0.00000	10.84495	90.04523			8.10	0.00	231,399,856.48	2,572	91,052.00
R2035	On 08/05/2025	Bond Future	10.08	Call	20.66000		0.02066	0.00000	24.67000	0.02467	20.660		7.83	0.03	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	204.50000		0.20450	0.00000	226.13000	0.22613	204.500		8.40	0.17	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	385.65000		0.38565	0.00000	417.90000	0.41790	385.650		8.63	0.27	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	791.92000		0.79192	0.00000	774.59000	0.77459	791.920		9.21	(0.42)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	670.53000		0.67053	0.00000	656.46000	0.65646	670.530		9.30	(0.37)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	3,362.87000		3.36287	0.00000	3,438.10000	3.43810	3,362.870		9.97	0.88	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	67.61000		0.06761	0.00000	67.94000	0.06794	67.610		10.31	(0.05)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	0.57000		0.00057	0.00000	0.62000	0.00062	0.570		11.09	0.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	0.01000		0.00001	0.00000	0.01000	0.00001	0.010		11.09	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.97662		91.72123	0.00000	10.96205	91.79904			7.96	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	10.08	Call	264.23000		0.26423	0.00000	277.97000	0.27797	264.230		7.77	0.13	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	938.52000		0.93852	0.00000	970.68000	0.97068	938.520		8.35	0.33	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1,225.65000		1.22565	0.00000	1,205.58000	1.20558	1,225.650		9.21	(0.35)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,158.62000		1.15862	0.00000	1,139.63000	1.13963	1,158.620		9.25	(0.34)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		11.10913		88.98281	0.00000	11.09397	89.06186			8.25	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	340.81000		0.34081	0.00000	353.78000	0.35378	340.810		7.93	0.13	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	497.36000		0.49736	0.00000	514.42000	0.51442	497.360		8.09	0.17	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	936.10000		0.93610	0.00000	962.32000	0.96232	936.100		8.41	0.27	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	985.39000		0.98539	0.00000	1,012.50000	1.01250	985.390		8.44	0.28	6,407,686.00	2,000	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,238.04000		1.23804	0.00000	1,269.33000	1.26933	1,238.040		8.59	0.33	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	2,051.07000		2.05107	0.00000	2,093.01000	2.09301	2,051.070		8.98	0.46	10,340,601.40	2,000	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	2,076.82000		2.07682	0.00000	2,119.05000	2.11905	2,076.820		8.99	0.46	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,836.99000		1.83699	0.00000	1,812.45000	1.81245	1,836.990		9.51	(0.39)	0.00	0	2,000.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2035	On 06/11/2025	Bond Future	11.45	Put	1,801.08	000	1.80108	0.00000	1,776.99	000	1.77699	1,801.080	9.53	(0.38)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,444.37	000	1.44437	0.00000	1,424.82	000	1.42482	1,444.370	9.77	(0.32)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,084.83	000	1.08483	0.00000	1,070.07	000	1.07007	1,084.830	10.07	(0.25)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	1,040.98	000	1.04098	0.00000	1,026.83	000	1.02683	1,040.980	10.11	(0.24)	(5,517,855.40)	2,000	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		11.25	435	90.69259	0.00000	11.23	854	90.77294		8.08	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,110.61	000	1.11061	0.00000	1,136.83	000	1.13683	1,110.610	8.03	0.28	6,433,644.21	2,013	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	2,105.73	000	2.10573	0.00000	2,144.59	000	2.14459	2,105.730	8.48	0.43	9,818,187.72	2,013	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	1,099.08	000	1.09908	0.00000	1,085.33	000	1.08533	1,099.080	9.89	(0.22)	(5,117,167.65)	2,013	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.40	518	87.90391	0.00000	11.38	871	87.98551		8.27	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.36	993	84.03232	0.00000	11.34	089	84.19354		9.07	0.00	84,032,320.00	1,000	64,025.00
R2037	On 08/05/2025	Bond Future	10.50	Call	12.95	000	0.01295	0.00000	17.34	000	0.01734	12.950	8.71	0.02	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	278.59	000	0.27859	0.00000	323.60	000	0.32360	278.590	9.44	0.20	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	819.05	000	0.81905	0.00000	767.88	000	0.76788	819.050	10.14	(0.42)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,207.37	000	6.20737	0.00000	6,367.73	000	6.36773	6,207.370	11.70	0.98	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,780.02	000	9.78002	0.00000	9,941.24	000	9.94124	9,780.020	11.98	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	10,010.49	000	10.01049	0.00000	10,171.71	000	10.17171	10,010.490	11.98	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.50	219	81.40814	0.00000	11.47	197	81.57242		9.40	0.00	0.00	0	74,658.00
R2037	On 07/08/2025	Bond Future	10.34	Call	125.70	000	0.12570	0.00000	139.77	000	0.13977	125.700	8.86	0.07	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	216.32	000	0.21632	0.00000	237.70	000	0.23770	216.320	9.06	0.11	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	253.36	000	0.25336	0.00000	277.43	000	0.27743	253.360	9.13	0.12	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	331.38	000	0.33138	0.00000	360.72	000	0.36072	331.380	9.25	0.15	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	814.62	000	0.81462	0.00000	869.32	000	0.86932	814.620	9.75	0.29	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,338.42	000	3.33842	0.00000	3,234.27	000	3.23427	3,338.420	9.85	(0.68)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,213.03	000	2.21303	0.00000	2,135.90	000	2.13590	2,213.030	10.36	(0.52)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	1,848.49	000	1.84849	0.00000	1,937.86	000	1.93786	1,848.490	10.40	0.49	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	2,132.49	000	2.13249	0.00000	2,057.58	000	2.05758	2,132.490	10.40	(0.51)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,323.26	000	1.32326	0.00000	1,272.88	000	1.27288	1,323.260	10.93	(0.36)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,305.66	000	1.30566	0.00000	1,255.87	000	1.25587	1,305.660	10.94	(0.36)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	817.31	000	0.81731	0.00000	784.58	000	0.78458	817.310	11.41	(0.24)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.63	577	82.97600	0.00000	11.60	438	83.14321		9.37	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	414.45	000	0.41445	0.00000	442.63	000	0.44263	414.450	8.84	0.15	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,084.55	000	1.08455	0.00000	1,139.88	000	1.13988	1,084.550	9.37	0.30	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,562.78	000	1.56278	0.00000	1,514.18	000	1.51418	1,562.780	10.80	(0.33)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.78	070	80.31143	0.00000	11.74	803	80.48165		9.75	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	780.64	000	0.78064	0.00000	819.85	000	0.81985	780.640	9.42	0.21	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,137.13	000	1.13713	0.00000	1,188.03	000	1.18803	1,137.130	9.65	0.27	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	4,266.97	000	4.26697	0.00000	4,170.67	000	4.17067	4,266.970	10.13	(0.60)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,933.63	000	2.93363	0.00000	2,861.19	000	2.86119	2,933.630	10.68	(0.46)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,132.86	000	2.13286	0.00000	2,077.23	000	2.07723	2,132.860	11.14	(0.36)	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00		11.94	183	81.83073	0.00000	11.90	782	82.00393		9.60	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.41	343	97.66220	0.00000	11.37	928	97.88421		9.30	0.00	0.00	0	9,260.00
R2038	On 07/08/2025	Bond Future	0.00		11.54	330	99.56446	0.00000	11.50	775	99.79075		9.17	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.68	454	95.99686	0.00000	11.64	754	96.22721		9.64	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,051.74	000	1.05174	0.00000	1,119.58	000	1.11958	1,051.740	9.08	0.27	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,527.48	000	1.52748	0.00000	1,467.20	000	1.46720	1,527.480	10.69	(0.29)	0.00	0	1,770.00

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
R2038	On 05/02/2026	Bond Future	0.00		11.83502	97.84083	0.00000	11.79647	98.07538		9.53	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.99749	94.20656	0.00000	11.95730	94.44527		9.92	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00		11.74123	83.51169	0.00000	11.69702	83.77400		9.88	0.00	15,616,686.03	187	32,661.00
R2040	On 08/05/2025	Bond Future	12.75	Call	5,691.69000	5.69169	0.00000	5,949.30000	5.94930	5,691.690	12.28	0.97	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	9,130.26000	9.13026	0.00000	9,392.37000	9.39237	9,130.260	13.05	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	9,473.26000	9.47326	0.00000	9,735.43000	9.73543	9,473.260	13.05	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.87687	80.62668	0.00000	11.83089	80.89413		10.29	0.00	0.00	0	37,122.00
R2040	On 07/08/2025	Bond Future	10.80	Call	176.37000	0.17637	0.00000	203.70000	0.20370	176.370	9.65	0.09	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	332.69000	0.33269	0.00000	376.89000	0.37689	332.690	9.92	0.14	424,212.20	250	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	911.53000	0.91153	0.00000	1,000.88000	1.00088	911.530	10.52	0.30	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.70	Call	1,612.75000	1.61275	0.00000	1,739.81000	1.73981	1,612.750	10.99	0.43	1,296,519.05	250	250.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,820.49000	1.82049	0.00000	1,715.28000	1.71528	1,820.490	11.47	(0.43)	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.40	Put	1,068.23000	1.06823	0.00000	1,000.99000	1.00099	1,068.230	12.09	(0.29)	(858,275.91)	250	250.00
R2040	On 06/11/2025	Bond Future	0.00		12.01302	82.17941	0.00000	11.96530	82.45175		10.28	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.15996	79.24894	0.00000	12.11035	79.52625		10.75	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		12.32134	80.74774	0.00000	12.26973	81.03014		10.61	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00		11.91486	78.91594	0.00000	11.85540	79.27390		10.69	0.00	0.00	0	72,436.00
R2044	On 08/05/2025	Bond Future	10.85	Call	2.92000	0.00292	0.00000	5.28000	0.00528	2.920	10.04	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	5.68000	0.00568	0.00000	9.80000	0.00980	5.680	10.15	0.01	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	125.00000	0.12500	0.00000	173.46000	0.17346	125.000	10.87	0.10	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,110.19000	2.11019	0.00000	1,878.13000	1.87813	2,110.190	11.40	(0.71)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	1,666.52000	1.66652	0.00000	1,468.31000	1.46831	1,666.520	11.59	(0.62)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	292.39000	0.29239	0.00000	245.90000	0.24590	292.390	12.71	(0.17)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		12.04669	76.06674	0.00000	11.98492	76.43164		11.16	0.00	0.00	0	16.00
R2044	On 07/08/2025	Bond Future	10.63	Call	47.53000	0.04753	0.00000	60.23000	0.06023	47.530	9.98	0.03	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	478.54000	0.47854	0.00000	555.71000	0.55571	478.540	10.83	0.19	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	2,746.78000	2.74678	0.00000	2,550.51000	2.55051	2,746.780	11.74	(0.57)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		12.17844	77.53160	0.00000	12.11437	77.90332		11.16	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		12.32009	74.63703	0.00000	12.25352	75.01571		11.69	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.47462	76.04842	0.00000	12.40543	76.43405		11.55	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00		11.85455	77.43649	0.00000	11.79497	77.80661		11.19	0.00	1,267,712,777.79	16,371	269,900.00
R2048	On 07/08/2025	Bond Future	0.00		11.97346	78.94480	0.00000	11.91165	79.32205		11.07	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		12.10265	76.02356	0.00000	12.03851	76.40788		11.69	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		12.24133	77.48416	0.00000	12.17467	77.87567		11.60	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.38207	74.50825	0.00000	12.31284	74.90699		12.12	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		11.80449	99.87756	0.00000	11.74997	100.31660		11.27	0.00	0.00	0	22,588.00
R2053	On 07/08/2025	Bond Future	0.00		11.92332	101.82297	0.00000	11.86671	102.27052		11.15	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		12.05091	97.92048	0.00000	11.99210	98.37640		11.77	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.18528	99.80125	0.00000	12.12414	100.26571		11.69	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.32839	95.82678	0.00000	12.26478	96.29977		12.21	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		11.11250	70.44925	0.00000	11.08837	70.56746		9.32	0.00	0.00	0	22,597.00

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						
R209	On 07/08/2025	Bond Future	0.00		11.22591		71.82143	0.00000	11.20087	71.94190		9.20	0.00	0.00	0		0.00
R209	On 06/11/2025	Bond Future	0.00		11.34962		70.05250	0.00000	11.32364	70.17513		9.57	0.00	0.00	0		0.00
R209	On 05/02/2026	Bond Future	0.00		11.48175		71.39849	0.00000	11.45478	71.52329		9.47	0.00	0.00	0		0.00
R209	On 07/05/2026	Bond Future	0.00		11.62457		69.59841	0.00000	11.59655	69.72540		9.72	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		246.56818		246.56818	0.00000	246.77740	246.77740		0.00	0.00	0.00	0		4,096.00
R210	On 07/08/2025	Bond Future	0.00		251.43132		251.43132	0.00000	251.64452	251.64452		0.00	0.00	0.00	0		0.00
R210	On 06/11/2025	Bond Future	0.00		252.90772		252.90772	0.00000	253.12403	253.12403		0.00	0.00	0.00	0		0.00
R210	On 05/02/2026	Bond Future	0.00		257.82777		257.82777	0.00000	258.04770	258.04770		0.00	0.00	0.00	0		0.00
R210	On 07/05/2026	Bond Future	0.00		259.27700		259.27700	0.00000	259.49969	259.49969		0.00	0.00	0.00	0		0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0		0.00
R213	On 08/05/2025	Bond Future	0.00		9.70624		89.59849	0.00000	9.72771	89.51194		5.70	0.00	0.00	0		92,719.00
R213	On 07/08/2025	Bond Future	0.00		9.80351		91.34364	0.00000	9.82621	91.25534		5.46	0.00	0.00	0		17.00
R213	On 06/11/2025	Bond Future	0.00		9.92137		89.55002	0.00000	9.94547	89.45977		5.40	0.00	0.00	0		0.00
R213	On 05/02/2026	Bond Future	0.00		10.05594		91.27107	0.00000	10.08161	91.17884		5.11	0.00	0.00	0		0.00
R213	On 07/05/2026	Bond Future	0.00		10.20198		89.44620	0.00000	10.22934	89.35198		5.03	0.00	0.00	0		0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0		0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0		0.00
R214	On 08/05/2025	Bond Future	0.00		11.63760		64.53050	0.00000	11.58308	64.80954		10.87	0.00	0.00	0		20,618.00
R214	On 07/08/2025	Bond Future	0.00		11.75104		65.78740	0.00000	11.69460	66.07181		10.76	0.00	0.00	0		0.00
R214	On 06/11/2025	Bond Future	0.00		11.87496		63.75506	0.00000	11.81654	64.04473		11.29	0.00	0.00	0		0.00
R214	On 05/02/2026	Bond Future	0.00		12.00798		64.98009	0.00000	11.94741	65.27521		11.21	0.00	0.00	0		0.00
R214	On 07/05/2026	Bond Future	0.00		12.14336		62.91028	0.00000	12.08062	63.21079		11.65	0.00	0.00	0		0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0		0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0		0.00
Total for Derivatives :													1,764,502,089.84		34,352	1,518,017.00	
Grand Total:													1,764,502,089.84		34,352	1,518,017.00	