

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/04/2025

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	1,083.65800	1,083.65800	0.00000	1,080.90800	1,080.90800			0.00	0.00	0.00	0	0.00
AL37	On	07/08/2025	Index Future	0.00	1,104.83500	1,104.83500	0.00000	1,102.03000	1,102.03000			0.00	0.00	0.00	0	0.00
AL37	On	06/11/2025	Index Future	0.00	1,126.19400	1,126.19400	0.00000	1,123.32600	1,123.32600			0.00	0.00	0.00	0	0.00
AL37	On	05/02/2026	Index Future	0.00	1,147.90000	1,147.90000	0.00000	1,144.96800	1,144.96800			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,169.81900	1,169.81900	0.00000	1,166.82200	1,166.82200			0.00	0.00	0.00	0	0.00
AL7T	On	08/05/2025	Index Future	0.00	1,263.94700	1,263.94700	0.00000	1,263.76200	1,263.76200			0.00	0.00	0.00	0	0.00
AL7T	On	07/08/2025	Index Future	0.00	1,288.64800	1,288.64800	0.00000	1,288.45700	1,288.45700			0.00	0.00	0.00	0	0.00
AL7T	On	06/11/2025	Index Future	0.00	1,313.56000	1,313.56000	0.00000	1,313.35600	1,313.35600			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,338.87800	1,338.87800	0.00000	1,338.65900	1,338.65900			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,364.44300	1,364.44300	0.00000	1,364.21000	1,364.21000			0.00	0.00	0.00	0	0.00
ALBI	On	08/05/2025	Index Future	0.00	1,090.68900	1,090.68900	0.00000	1,090.43300	1,090.43300			0.00	0.00	0.00	0	92.00
ALBI	On	07/08/2025	Index Future	0.00	1,112.00300	1,112.00300	0.00000	1,111.74100	1,111.74100			0.00	0.00	0.00	0	0.00
ALBI	On	06/11/2025	Index Future	0.00	1,133.50100	1,133.50100	0.00000	1,133.22500	1,133.22500			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,155.34800	1,155.34800	0.00000	1,155.05800	1,155.05800			0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026	Index Future	0.00	1,177.40900	1,177.40900	0.00000	1,177.10500	1,177.10500			0.00	0.00	0.00	0	0.00
ES26A	On	02/04/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
ES33	On	08/05/2025	Bond Future	0.00	11.81724	78.66904	0.00000	11.81899	78.66131			0.00	0.00	0.00	0	0.00
ES33	On	07/08/2025	Bond Future	0.00	11.98103	80.22571	0.00000	11.98287	80.21779			0.00	0.00	0.00	0	0.00
ES33	On	06/11/2025	Bond Future	0.00	12.16489	77.99839	0.00000	12.16688	77.99007			0.00	0.00	0.00	0	0.00
ES33	On	05/02/2026	Bond Future	0.00	12.36796	79.51750	0.00000	12.37010	79.50880			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	12.58262	77.25281	0.00000	12.58492	77.24374			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	12.53395	72.32166	0.00000	12.50522	72.47638			0.00	0.00	0.00	0	0.00
ES42	On	07/08/2025	Bond Future	0.00	12.68214	73.75265	0.00000	12.65228	73.91040			0.00	0.00	0.00	0	0.00
ES42	On	06/11/2025	Bond Future	0.00	12.84343	70.92950	0.00000	12.81238	71.09011			0.00	0.00	0.00	0	0.00
ES42	On	05/02/2026	Bond Future	0.00	13.01219	72.30997	0.00000	12.97991	72.47348			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	13.19454	69.43747	0.00000	13.16091	69.60395			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	1,075.41100	1,075.41100	0.00000	1,075.04000	1,075.04000			0.00	10,754,110.00		1	633.00
GOVI	On	07/08/2025	GOVI	0.00	1,096.42700	1,096.42700	0.00000	1,096.04800	1,096.04800			0.00		0.00	0	0.00
GOVI	On	06/11/2025	GOVI	0.00	1,117.62300	1,117.62300	0.00000	1,117.22800	1,117.22800			0.00		0.00	0	0.00
GOVI	On	05/02/2026	GOVI	0.00	1,139.16400	1,139.16400	0.00000	1,138.75300	1,138.75300			0.00		0.00	0	0.00
GOVI	On	07/05/2026	GOVI	0.00	1,160.91600	1,160.91600	0.00000	1,160.48900	1,160.48900			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	136.22399	136.22399	0.00000	136.47934	136.47934			0.00		0.00	0	5,933.00
I2029	On	07/08/2025	Bond Future	0.00	138.91951	138.91951	0.00000	139.17987	139.17987			0.00		0.00	0	0.00
I2029	On	06/11/2025	Bond Future	0.00	140.19779	140.19779	0.00000	140.46243	140.46243			0.00		0.00	0	68.00
I2029	On	05/02/2026	Bond Future	0.00	142.93046	142.93046	0.00000	143.19990	143.19990			0.00		0.00	0	0.00
I2029	On	07/05/2026	Bond Future	0.00	144.22131	144.22131	0.00000	144.49437	144.49437			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	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		128.02879	128.02879	0.00000	128.29910	128.29910	128.29910		0.00		0.00	0.00	0	9,939.00
I2033	On 07/08/2025	Bond Future	0.00		130.56216	130.56216	0.00000	130.83776	130.83776	130.83776		0.00		0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		131.57724	131.57724	0.00000	131.85744	131.85744	131.85744		0.00		0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		134.14191	134.14191	0.00000	134.42729	134.42729	134.42729		0.00		0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		135.16020	135.16020	0.00000	135.44962	135.44962	135.44962		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	0.00000		0.00		0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		139.45978	139.45978	0.00000	139.45643	139.45643	139.45643		0.00		0.00	0.00	0	2,918.00
I2038	On 07/08/2025	Bond Future	0.00		140.08723	140.08723	0.00000	140.08345	140.08345	140.08345		0.00		0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		142.82715	142.82715	0.00000	142.82287	142.82287	142.82287		0.00		0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		143.43693	143.43693	0.00000	143.43064	143.43064	143.43064		0.00		0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		146.20382	146.20382	0.00000	146.19711	146.19711	146.19711		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	0.00000		0.00		0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00		0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		119.31823	119.31823	0.00000	119.49287	119.49287	119.49287		0.00		0.00	0.00	0	19,602.00
I2046	On 07/08/2025	Bond Future	0.00		121.67925	121.67925	0.00000	121.85740	121.85740	121.85740		0.00		0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		121.79798	121.79798	0.00000	121.97848	121.97848	121.97848		0.00		0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		124.17154	124.17154	0.00000	124.35524	124.35524	124.35524		0.00		0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		124.26083	124.26083	0.00000	124.44607	124.44607	124.44607		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	0.00000		0.00		0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		120.37206	120.37206	0.00000	120.86771	120.86771	120.86771		0.00		0.00	0.00	0	16,080.00
I2050	On 07/08/2025	Bond Future	0.00		120.37794	120.37794	0.00000	120.88335	120.88335	120.88335		0.00		0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		122.73242	122.73242	0.00000	123.24728	123.24728	123.24728		0.00		0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		122.70246	122.70246	0.00000	123.22586	123.22586	123.22586		0.00		0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		125.06920	125.06920	0.00000	125.60224	125.60224	125.60224		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	0.00000		0.00		0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00		0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		376.81200	376.81200	0.00000	377.69200	377.69200	377.69200		0.00		0.00	11,304,360.00	3	889.00
IGOV	On 07/08/2025	Index Future	0.00		384.26900	384.26900	0.00000	385.16500	385.16500	385.16500		0.00		0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		391.78900	391.78900	0.00000	392.69900	392.69900	392.69900		0.00		0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		399.42900	399.42900	0.00000	400.35400	400.35400	400.35400		0.00		0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		407.14300	407.14300	0.00000	408.08300	408.08300	408.08300		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	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	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	75.24000		0.00		0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000	77.27000		0.00		0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000	81.30000		0.00		0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000	79.80000		0.00		0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000	81.86000		0.00		0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000	87.61000		0.00		0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000	87.94000		0.00		0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000	80.89000		0.00		0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000	88.68000		0.00		0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000	92.02000		0.00		0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00		0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000	0.00000		0.00		0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300	8.68300		15.00		0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	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		8.27743		107.38854	0.00000	8.36343	107.25868			1.03	0.00	336,233,518.74	3,131	163,597.00
R186	On 07/08/2025	Bond Future	0.00		8.34900		104.17841	0.00000	8.45211	104.04598			1.08	0.00	0.00	0	19,834.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,150.14000		1.15014	0.00000	1,034.47000	1.03447	1,150.140		1.43	0.90	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	5.19000		0.00519	0.00000	7.88000	0.00788	5.190		1.83	(0.01)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.47002		106.19082	0.00000	8.59824	106.05552			1.00	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.67804		102.92771	0.00000	8.84594	102.78953			0.89	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		9.10175		104.88775	0.00000	9.34246	104.74663			0.69	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		269.59150		269.59150	0.00000	270.94836	270.94836			0.00	0.00	0.00	0	2,157.00
R202	On 07/08/2025	Bond Future	0.00		269.67187		269.67187	0.00000	271.05538	271.05538			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		274.94662		274.94662	0.00000	276.35645	276.35645			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		274.95048		274.95048	0.00000	276.38461	276.38461			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		280.25476		280.25476	0.00000	281.71566	281.71566			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		9.34107		97.20712	0.00000	9.41389	96.94311			4.43	0.00	78,057,317.36	803	68,269.00
R2030	On 08/05/2025	Bond Future	8.68	Call	12.42000		0.01242	0.00000	9.52000	0.00952	12.420		4.38	0.03	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	17.49000		0.01749	0.00000	13.41000	0.01341	17.490		4.41	0.04	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	91.89000		0.09189	0.00000	71.78000	0.07178	91.890		4.61	0.14	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	301.11000		0.30111	0.00000	242.77000	0.24277	301.110		4.81	0.34	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	356.17000		0.35617	0.00000	288.93000	0.28893	356.170		4.84	0.38	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	788.49000		0.78849	0.00000	663.25000	0.66325	788.490		5.05	0.61	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	287.98000		0.28798	0.00000	403.75000	0.40375	287.980		5.13	(0.31)	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	45.36000		0.04536	0.00000	78.33000	0.07833	45.360		5.53	(0.07)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	3,449.80000		3.44980	0.00000	3,195.85000	3.19585	3,449.800		5.81	0.98	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	4,748.63000		4.74863	0.00000	4,486.59000	4.48659	4,748.630		6.14	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			6.19	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			6.19	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.44208		95.09637	0.00000	9.51995	94.82717			4.32	0.00	0.00	0	79,434.00
R2030	On 07/08/2025	Bond Future	8.72	Call	178.72000		0.17872	0.00000	148.26000	0.14826	178.720		4.31	0.15	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	665.34000		0.66534	0.00000	578.55000	0.57855	665.340		4.56	0.38	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	560.58000		0.56058	0.00000	662.39000	0.66239	560.580		4.94	(0.31)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	3,673.32000		3.67332	0.00000	3,444.04000	3.44404	3,673.320		5.40	0.89	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1.16000		0.00116	0.00000	1.80000	0.00180	1.160		5.58	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.55032		96.93306	0.00000	9.63376	96.65837			4.12	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	307.67000		0.30767	0.00000	264.76000	0.26476	307.670		4.11	0.19	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	826.08000		0.82608	0.00000	735.88000	0.73588	826.080		4.38	0.37	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	738.74000		0.73874	0.00000	836.79000	0.83679	738.740		4.92	(0.31)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.67738		94.79099	0.00000	9.76720	94.51078			4.02	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.83757		96.59595	0.00000	9.93466	96.31011			3.78	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	Volatility	Delta	Delta Value		Contracts	Traded	Open Interest	
R2032	On	08/05/2025	Bond Future	0.00	10.20501	91.45029	0.00000	10.24697	91.25910						6.30	0.00	102,424,324.80			1,120	125,144.00	
R2032	On	08/05/2025	Bond Future	9.40 Call	12.49000	0.01249	0.00000	12.75000	0.01275	12.490	6.67	0.02	0.00							0	300.00	
R2032	On	08/05/2025	Bond Future	9.42 Call	15.09000	0.01509	0.00000	15.32000	0.01532	15.090	6.72	0.02	0.00							0	800.00	
R2032	On	08/05/2025	Bond Future	9.90 Call	315.77000	0.31577	0.00000	299.72000	0.29972	315.770	7.82	0.26	0.00							0	300.00	
R2032	On	08/05/2025	Bond Future	9.92 Call	343.27000	0.34327	0.00000	325.52000	0.32552	343.270	7.86	0.27	0.00							0	800.00	
R2032	On	08/05/2025	Bond Future	10.28 Put	753.59000	0.75359	0.00000	883.14000	0.88314	753.590	8.61	(0.44)	0.00							0	300.00	
R2032	On	08/05/2025	Bond Future	10.97 Put	112.02000	0.11202	0.00000	153.61000	0.15361	112.020	9.86	(0.09)	0.00							0	800.00	
R2032	On	07/08/2025	Bond Future	0.00	10.31859	93.23739	0.00000	10.36272	93.04242						6.08	0.00	0.00			0	27,670.00	
R2032	On	07/08/2025	Bond Future	9.40 Call	164.08000	0.16408	0.00000	151.12000	0.15112	164.080	6.02	0.11	0.00							0	300.00	
R2032	On	07/08/2025	Bond Future	9.90 Call	646.87000	0.64687	0.00000	604.25000	0.60425	646.870	6.39	0.30	0.00							0	300.00	
R2032	On	07/08/2025	Bond Future	10.59 Put	975.25000	0.97525	0.00000	1,066.49000	1.06649	975.250	7.00	(0.37)	0.00							0	300.00	
R2032	On	06/11/2025	Bond Future	0.00	10.44776	90.87696	0.00000	10.49431	90.67795						6.14	0.00	0.00			0	0.00	
R2032	On	06/11/2025	Bond Future	9.40 Call	314.35000	0.31435	0.00000	292.57000	0.29257	314.350	6.08	0.15	0.00							0	300.00	
R2032	On	06/11/2025	Bond Future	9.90 Call	857.94000	0.85794	0.00000	809.00000	0.80900	857.940	6.43	0.31	0.00							0	300.00	
R2032	On	06/11/2025	Bond Future	10.89 Put	1,193.74000	1.19374	0.00000	1,276.79000	1.27679	1,193.740	7.26	(0.34)	0.00							0	300.00	
R2032	On	05/02/2026	Bond Future	0.00	10.59084	92.62620	0.00000	10.64001	92.42314						5.88	0.00	0.00			0	0.00	
R2032	On	07/05/2026	Bond Future	0.00	10.74996	90.22945	0.00000	10.80200	90.02225						5.89	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	10.27393	99.69658	0.00000	10.31582	99.47632						7.02	0.00	0.00			0	9,501.00	
R2033	On	07/08/2025	Bond Future	0.00	10.38417	101.64484	0.00000	10.42812	101.42023						6.82	0.00	0.00			0	0.00	
R2033	On	06/11/2025	Bond Future	0.00	10.50845	98.56390	0.00000	10.55467	98.33470						6.98	0.00	0.00			0	0.00	
R2033	On	05/02/2026	Bond Future	0.00	10.64483	100.46092	0.00000	10.69351	100.22702						6.75	0.00	0.00			0	0.00	
R2033	On	07/05/2026	Bond Future	0.00	10.79532	97.32915	0.00000	10.84666	97.09050						6.86	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	11.12518	88.53089	0.00000	11.12657	88.52347						8.01	0.00	433,624,299.22			4,898	74,421.00	
R2035	On	08/05/2025	Bond Future	10.08 Call	1.39000	0.00139	0.00000	2.21000	0.00221	1.390	7.73	0.00	0.00							0	300.00	
R2035	On	08/05/2025	Bond Future	10.44 Call	38.55000	0.03855	0.00000	48.31000	0.04831	38.550	8.33	0.04	0.00							0	150.00	
R2035	On	08/05/2025	Bond Future	10.58 Call	96.72000	0.09672	0.00000	114.25000	0.11425	96.720	8.56	0.09	0.00							0	300.00	
R2035	On	08/05/2025	Bond Future	10.95 Put	1,493.64000	1.49364	0.00000	1,540.02000	1.54002	1,493.640	9.17	(0.65)	0.00							0	150.00	
R2035	On	08/05/2025	Bond Future	11.01 Put	1,297.70000	1.29770	0.00000	1,345.92000	1.34592	1,297.700	9.27	(0.60)	0.00							0	300.00	
R2035	On	08/05/2025	Bond Future	11.46 Call	2,131.05000	2.13105	0.00000	2,163.61000	2.16361	2,131.050	9.96	0.76	0.00							0	400.00	
R2035	On	08/05/2025	Bond Future	11.70 Put	163.57000	0.16357	0.00000	190.89000	0.19089	163.570	10.31	(0.12)	0.00							0	150.00	
R2035	On	08/05/2025	Bond Future	12.70 Put	1.60000	0.00160	0.00000	2.61000	0.00261	1.600	11.12	0.00	0.00							0	400.00	
R2035	On	08/05/2025	Bond Future	13.35 Put	0.02000	0.00002	0.00000	0.04000	0.00004	0.020	11.12	0.00	0.00							0	400.00	
R2035	On	07/08/2025	Bond Future	0.00	11.25333	90.26093	0.00000	11.25478	90.25336						7.84	0.00	0.00			0	24,120.00	
R2035	On	07/08/2025	Bond Future	10.08 Call	90.20000	0.09020	0.00000	95.16000	0.09516	90.200	7.38	0.06	0.00							0	300.00	
R2035	On	07/08/2025	Bond Future	10.58 Call	459.61000	0.45961	0.00000	472.39000	0.47239	459.610	7.93	0.20	0.00							0	300.00	
R2035	On	07/08/2025	Bond Future	11.30 Put	1,712.87000	1.71287	0.00000	1,738.77000	1.73877	1,712.870	8.81	(0.47)	0.00							0	8,500.00	
R2035	On	07/08/2025	Bond Future	11.34 Put	1,623.55000	1.62355	0.00000	1,649.35000	1.64935	1,623.550	8.86	(0.45)	0.00							0	300.00	
R2035	On	06/11/2025	Bond Future	0.00	11.39719	87.49881	0.00000	11.39876	87.49082						8.10	0.00	0.00			0	0.00	
R2035	On	06/11/2025	Bond Future	9.91 Call	148.89000	0.14889	0.00000	153.05000	0.15305	148.890	7.58	0.07	0.00							0	2,000.00	
R2035	On	06/11/2025	Bond Future	10.08 Call	233.20000	0.23320	0.00000	238.71000	0.23871	233.200	7.71	0.10	0.00							0	300.00	
R2035	On	06/11/2025	Bond Future	10.41 Call	505.38000	0.50538	0.00000	513.79000	0.51379	505.380	8.01	0.18	0.00							0	2,000.00	
R2035	On	06/11/2025	Bond Future	10.44 Call	538.40000	0.53840	0.00000	547.08000	0.54708	538.400	8.04	0.19	0.00							0	2,000.00	
R2035	On	06/11/2025	Bond Future	10.58 Call	712.56000	0.71256	0.00000	722.40000	0.72240	712.560	8.18	0.23	0.00							0	300.00	
R2035	On	06/11/2025	Bond Future	10.94 Call	1,321.34000	1.32134	0.00000	1,333.46000	1.33346	1,321.340	8.57	0.35	0.00							0	2,000.00	
R2035	On	06/11/2025	Bond Future	10.95 Call	1,341.57000	1.34157	0.00000	1,353.74000	1.35374	1,341.570	8.58	0.36	0.00							0	250.00	
R2035	On	06/11/2025</																				

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	
R2035	On 06/11/2025	Bond Future	11.45	Put	2,302.26	000	2.30226	0.00000	2,323.07	000	2.32307	2,302.260	9.14	(0.47)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,856.02	000	1.85602	0.00000	1,876.21	000	1.87621	1,856.020	9.39	(0.40)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,400.39	000	1.40039	0.00000	1,419.22	000	1.41922	1,400.390	9.70	(0.32)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	1,344.43	000	1.34443	0.00000	1,363.02	000	1.36302	1,344.430	9.74	(0.31)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		11.55505		89.18318	0.00000	11.55673		89.17484		7.93	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	651.58	000	0.65158	0.00000	658.43	000	0.65843	651.580	7.68	0.19	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	1,396.98	000	1.39698	0.00000	1,406.00	000	1.40600	1,396.980	8.10	0.33	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	1,361.23	000	1.36123	0.00000	1,376.22	000	1.37622	1,361.230	9.53	(0.27)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.71762		86.37537	0.00000	11.71943		86.36662		8.14	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		11.65095		82.49500	0.00000	11.64743		82.51400		8.96	0.00	28,873,250.00	350	61,510.00
R2037	On 08/05/2025	Bond Future	10.50	Call	0.42	000	0.00042	0.00000	0.76	000	0.00076	0.420	8.27	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	45.76	000	0.04576	0.00000	58.27	000	0.05827	45.760	8.96	0.05	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	1,543.11	000	1.54311	0.00000	1,570.70	000	1.57070	1,543.110	9.66	(0.67)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	4,692.74	000	4.69274	0.00000	4,722.13	000	4.72213	4,692.740	11.28	0.96	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	8,243.31	000	8.24331	0.00000	8,262.93	000	8.26293	8,243.310	11.93	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	8,473.61	000	8.47361	0.00000	8,493.08	000	8.49308	8,473.610	11.93	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.79389		79.84612	0.00000	11.79023		79.86545		9.27	0.00	219,496,983.88	2,749	88,246.00
R2037	On 07/08/2025	Bond Future	10.34	Call	34.21	000	0.03421	0.00000	37.44	000	0.03744	34.210	8.46	0.02	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	67.16	000	0.06716	0.00000	72.48	000	0.07248	67.160	8.61	0.04	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	82.32	000	0.08232	0.00000	88.47	000	0.08847	82.320	8.67	0.05	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	116.43	000	0.11643	0.00000	124.28	000	0.12428	116.430	8.79	0.07	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	372.63	000	0.37263	0.00000	389.13	000	0.38913	372.630	9.27	0.17	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	4,407.47	000	4.40747	0.00000	4,406.52	000	4.40652	4,407.470	9.37	(0.81)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,019.00	000	3.01900	0.00000	3,026.84	000	3.02684	3,019.000	9.88	(0.66)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	1,070.37	000	1.07037	0.00000	1,098.18	000	1.09818	1,070.370	9.93	0.36	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	2,916.39	000	2.91639	0.00000	2,924.87	000	2.92487	2,916.390	9.93	(0.64)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,858.67	000	1.85867	0.00000	1,873.00	000	1.87300	1,858.670	10.47	(0.48)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,835.17	000	1.83517	0.00000	1,849.60	000	1.84960	1,835.170	10.49	(0.47)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,170.48	000	1.17048	0.00000	1,186.58	000	1.18658	1,170.480	10.98	(0.34)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.93851		81.38797	0.00000	11.93474		81.40747		9.19	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	182.47	000	0.18247	0.00000	189.50	000	0.18950	182.470	8.45	0.08	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	585.91	000	0.58591	0.00000	600.58	000	0.60058	585.910	8.91	0.20	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	2,017.91	000	2.01791	0.00000	2,027.41	000	2.02741	2,017.910	10.34	(0.41)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		12.09569		78.69577	0.00000	12.09181		78.71539		9.56	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	423.08	000	0.42308	0.00000	432.65	000	0.43265	423.080	9.03	0.13	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	657.62	000	0.65762	0.00000	670.16	000	0.67016	657.620	9.22	0.19	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	5,167.78	000	5.16778	0.00000	5,166.35	000	5.16635	5,167.780	9.68	(0.69)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.86	Put	3,595.39	000	3.59539	0.00000	3,599.03	000	3.59903	3,595.390	10.24	(0.55)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,630.99	000	2.63099	0.00000	2,637.36	000	2.63736	2,630.990	10.70	(0.44)	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00		12.26856		80.19317	0.00000	12.26455		80.21298		9.45	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		11.68943		95.89515	0.00000	11.69094		95.88562		9.18	0.00	0.00	0	9,260.00
R2038	On 07/08/2025	Bond Future	0.00		11.82979		97.76912	0.00000	11.83137		97.75936		9.03	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.98242		94.17186	0.00000	11.98412		94.16159		9.44	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	550.01	000	0.55001	0.00000	559.36	000	0.55936	550.010	8.66	0.17	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,974.33	000	1.97433	0.00000	1,997.64	000	1.99764	1,974.330	10.19	(0.37)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		12.14526		95.98398	0.00000	12.14706		95.97336		9.33	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
R2038	On 07/05/2026	Bond Future	0.00		12.31964		92.32494	0.00000	12.32158	92.31377			9.75	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		12.06266		81.64246	0.00000	12.04397	81.74935			9.72	0.00	48,985,476.00	600	31,989.00
R2040	On 08/05/2025	Bond Future	12.75	Call	3,901.37000		3.90137	0.00000	4,020.81000	4.02081	3,901.370	12.16	0.91	0.00		0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	7,265.55000		7.26555	0.00000	7,374.58000	7.37458	7,265.550	12.94	0.99	0.00		0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	7,607.12000		7.60712	0.00000	7,715.61000	7.71561	7,607.120	12.94	1.00	0.00		0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		12.21038		78.72628	0.00000	12.19094	78.83517		10.10	0.00	1,417,073.04		18	43,292.00
R2040	On 07/08/2025	Bond Future	10.80	Call	43.69000		0.04369	0.00000	50.32000	0.05032	43.690	9.17	0.03	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	98.31000		0.09831	0.00000	110.67000	0.11067	98.310	9.38	0.06	0.00		0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	376.60000		0.37660	0.00000	408.51000	0.40851	376.600	9.95	0.16	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	11.70	Call	803.03000		0.80303	0.00000	853.99000	0.85399	803.030	10.41	0.28	0.00		0	250.00
R2040	On 07/08/2025	Bond Future	12.00	Put	2,643.73000		2.64373	0.00000	2,604.62000	2.60462	2,643.730	10.89	(0.58)	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	12.40	Put	1,597.38000		1.59738	0.00000	1,578.30000	1.57830	1,597.380	11.54	(0.41)	0.00		0	250.00
R2040	On 06/11/2025	Bond Future	0.00		12.35893		80.24638	0.00000	12.33875	80.35720		10.03	0.00	0.00		0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.51958		77.28156	0.00000	12.49860	77.39430		10.49	0.00	0.00		0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	1,487.12000		1.48712	0.00000	1,537.02000	1.53702	1,487.120	10.57	0.32	0.00		0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,859.58000		1.85958	0.00000	1,839.71000	1.83971	1,859.580	12.33	(0.31)	0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.69426		78.75170	0.00000	12.67244	78.86637		10.39	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		12.26672		76.85211	0.00000	12.22772	77.07636		10.50	0.00	947,509,664.19		12,329	85,149.00
R2044	On 08/05/2025	Bond Future	10.85	Call	0.02000		0.00002	0.00000	0.07000	0.00007	0.020	9.51	0.00	0.00		0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	0.05000		0.00005	0.00000	0.17000	0.00017	0.050	9.59	0.00	0.00		0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	7.61000		0.00761	0.00000	14.16000	0.01416	7.610	10.25	0.01	0.00		0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	3,753.51000		3.75351	0.00000	3,564.84000	3.56484	3,753.510	10.77	(0.93)	0.00		0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	3,142.72000		3.14272	0.00000	2,973.47000	2.97347	3,142.720	10.97	(0.88)	0.00		0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	739.88000		0.73988	0.00000	705.43000	0.70543	739.880	12.11	(0.38)	0.00		0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		12.41166		73.96760	0.00000	12.37108	74.19628		10.94	0.00	0.00		0	470.00
R2044	On 07/08/2025	Bond Future	10.63	Call	7.49000		0.00749	0.00000	9.91000	0.00991	7.490	9.59	0.01	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	144.32000		0.14432	0.00000	170.70000	0.17070	144.320	10.24	0.08	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	3,995.65000		3.99565	0.00000	3,847.88000	3.84788	3,995.650	11.11	(0.74)	0.00		0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		12.55679		75.39585	0.00000	12.51467	75.62869		10.87	0.00	0.00		0	0.00
R2044	On 05/02/2026	Bond Future	0.00		12.71322		72.46286	0.00000	12.66941	72.69999		11.39	0.00	0.00		0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.88225		73.84110	0.00000	12.83667	74.08254		11.30	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		12.20651		75.31200	0.00000	12.16738	75.54307		10.97	0.00	534,188,016.00		7,093	276,840.00
R2048	On 07/08/2025	Bond Future	0.00		12.33815		76.78371	0.00000	12.29749	77.01929		10.83	0.00	0.00		0	166,125.00
R2048	On 06/11/2025	Bond Future	0.00		12.48094		73.82458	0.00000	12.43869	74.06456		11.37	0.00	0.00		0	0.00
R2048	On 05/02/2026	Bond Future	0.00		12.63458		75.24551	0.00000	12.59062	75.48988		11.27	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.78958		72.23515	0.00000	12.74387	72.48397		11.82	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		12.15656		97.12530	0.00000	12.12248	97.38559		11.03	0.00	0.00		0	2,588.00
R2053	On 07/08/2025	Bond Future	0.00		12.28842		99.02329	0.00000	12.25298	99.28863		10.88	0.00	0.00		0	20,000.00
R2053	On 06/11/2025	Bond Future	0.00		12.43009		95.07180	0.00000	12.39323	95.34198		11.43	0.00	0.00		0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.57959		96.90115	0.00000	12.54122	97.17629		11.34	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.73779		92.88218	0.00000	12.69782	93.16227		11.90	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		11.38349		69.13997	0.00000	11.38482	69.13363		9.21	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	ContractsTraded	Open Interest
R209	On 07/08/2025	Bond Future	0.00		11.50632		70.49111	0.00000	11.50771	70.48460		9.07	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.64025		68.70008	0.00000	11.64173	68.69328		9.38	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.78344		70.02251	0.00000	11.78502	70.01540		9.28	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.93683		68.20390	0.00000	11.93852	68.19645		9.55	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		246.08507		246.08507	0.00000	246.71016	246.71016		0.00	0.00	0.00	0	4,096.00
R210	On 07/08/2025	Bond Future	0.00		250.95448		250.95448	0.00000	251.59182	251.59182		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.43522		252.43522	0.00000	253.08331	253.08331		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		257.35520		257.35520	0.00000	258.01528	258.01528		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.82532		258.82532	0.00000	259.49465	259.49465		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		9.82110		89.13667	0.00000	9.87322	88.92809		5.65	0.00	19,520,930.73	219	92,938.00
R213	On 07/08/2025	Bond Future	0.00		9.92339		90.87852	0.00000	9.97846	90.66586		5.37	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00		10.04709		89.08045	0.00000	10.10547	88.86345		5.34	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		10.18860		90.79566	0.00000	10.25069	90.57423		5.03	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		10.34019		88.97151	0.00000	10.40629	88.74560		4.96	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00		11.94381		62.99695	0.00000	11.91476	63.14002		10.68	0.00	59,532,117.75	945	20,160.00
R214	On 07/08/2025	Bond Future	0.00		12.06743		64.22798	0.00000	12.03733	64.37382		10.54	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		12.20221		62.16875	0.00000	12.17104	62.31723		11.00	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		12.34713		63.36547	0.00000	12.31480	63.51666		10.92	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		12.49361		61.27178	0.00000	12.46011	61.42567		11.39	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 :													2,831,921,441.71		34,259	1,804,617.00
Grand Total:													2,831,921,441.71		34,259	1,804,617.00