

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/04/2025

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				
Derivatives																
AL37	On 08/05/2025	Index Future	0.00		1,089.20400		1,089.20400	0.00000	1,083.65800	1,083.65800		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,110.49000		1,110.49000	0.00000	1,104.83500	1,104.83500		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,131.96200		1,131.96200	0.00000	1,126.19400	1,126.19400		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,153.78200		1,153.78200	0.00000	1,147.90000	1,147.90000		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,175.81600		1,175.81600	0.00000	1,169.81900	1,169.81900		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,274.92100		1,274.92100	0.00000	1,263.94700	1,263.94700		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,299.83700		1,299.83700	0.00000	1,288.64800	1,288.64800		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,324.96900		1,324.96900	0.00000	1,313.56000	1,313.56000		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,350.51000		1,350.51000	0.00000	1,338.87800	1,338.87800		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,376.30100		1,376.30100	0.00000	1,364.44300	1,364.44300		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,098.79000		1,098.79000	0.00000	1,090.68900	1,090.68900		0.00	0.00	0.00	0	92.00
ALBI	On 07/08/2025	Index Future	0.00		1,120.26400		1,120.26400	0.00000	1,112.00300	1,112.00300		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,141.92400		1,141.92400	0.00000	1,133.50100	1,133.50100		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,163.93700		1,163.93700	0.00000	1,155.34800	1,155.34800		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,186.16500		1,186.16500	0.00000	1,177.40900	1,177.40900		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		11.68854		79.24001	0.00000	11.81724	78.66904		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.84634		80.80800	0.00000	11.98103	80.22571		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		12.02370		78.59229	0.00000	12.16489	77.99839		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		12.21969		80.12318	0.00000	12.36796	79.51750		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		12.42684		77.87046	0.00000	12.58262	77.25281		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		12.38525		73.12823	0.00000	12.53395	72.32166		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.52757		74.57529	0.00000	12.68214	73.75265		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.68247		71.76846	0.00000	12.84343	70.92950		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.84461		73.16543	0.00000	13.01219	72.30997		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		13.01975		70.30971	0.00000	13.19454	69.43747		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		1,083.18600		1,083.18600	0.00000	1,075.41100	1,075.41100		0.00	0.00	32,495,580.00	3	636.00
GOVI	On 07/08/2025	GOVI	0.00		1,104.35500		1,104.35500	0.00000	1,096.42700	1,096.42700		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,125.70800		1,125.70800	0.00000	1,117.62300	1,117.62300		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,147.40700		1,147.40700	0.00000	1,139.16400	1,139.16400		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,169.32000		1,169.32000	0.00000	1,160.91600	1,160.91600		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
I2029	On 08/05/2025	Bond Future	0.00		136.22483		136.22483	0.00000	136.22399	136.22399		0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025	Bond Future	0.00		138.92045		138.92045	0.00000	138.91951	138.91951		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.19932		140.19932	0.00000	140.19779	140.19779		0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		142.93241		142.93241	0.00000	142.93046	142.93046		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.22405		144.22405	0.00000	144.22131	144.22131		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

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		128.12230	128.12230	0.00000	128.02879	128.02879			0.00		0.00	0.00	0	9,939.00
I2033	On 07/08/2025	Bond Future	0.00		130.65761	130.65761	0.00000	130.56216	130.56216			0.00		0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		131.67513	131.67513	0.00000	131.57724	131.57724			0.00		0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		134.24199	134.24199	0.00000	134.14191	134.14191			0.00		0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		135.26322	135.26322	0.00000	135.16020	135.16020			0.00		0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		139.46327	139.46327	0.00000	139.45978	139.45978			0.00		0.00	0.00	0	2,918.00
I2038	On 07/08/2025	Bond Future	0.00		140.09104	140.09104	0.00000	140.08723	140.08723			0.00		0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		142.83144	142.83144	0.00000	142.82715	142.82715			0.00		0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		143.44228	143.44228	0.00000	143.43693	143.43693			0.00		0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		146.20968	146.20968	0.00000	146.20382	146.20382			0.00		0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		118.96729	118.96729	0.00000	119.31823	119.31823			0.00		0.00	0.00	0	19,602.00
I2046	On 07/08/2025	Bond Future	0.00		121.32135	121.32135	0.00000	121.67925	121.67925			0.00		0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		121.43367	121.43367	0.00000	121.79798	121.79798			0.00		0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		123.80037	123.80037	0.00000	124.17154	124.17154			0.00		0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.88356	123.88356	0.00000	124.26083	124.26083			0.00		0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		120.27566	120.27566	0.00000	120.37206	120.37206			0.00		0.00	0.00	0	16,080.00
I2050	On 07/08/2025	Bond Future	0.00		120.27990	120.27990	0.00000	120.37794	120.37794			0.00		0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		122.63262	122.63262	0.00000	122.73242	122.73242			0.00		0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		122.60175	122.60175	0.00000	122.70246	122.70246			0.00		0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.96690	124.96690	0.00000	125.06920	125.06920			0.00		0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		376.79200	376.79200	0.00000	376.81200	376.81200			0.00		0.00	0.00	0	889.00
IGOV	On 07/08/2025	Index Future	0.00		384.24800	384.24800	0.00000	384.26900	384.26900			0.00		0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		391.76900	391.76900	0.00000	391.78900	391.78900			0.00		0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		399.41000	399.41000	0.00000	399.42900	399.42900			0.00		0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		407.12500	407.12500	0.00000	407.14300	407.14300			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
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000			0.00		0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000			0.00		0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000			0.00		0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000			0.00		0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000			0.00		0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000			0.00		0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000			0.00		0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00		0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00		0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00		0.00	0.00	0	0.00

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		8.28185		107.38186	0.00000	8.27743	107.38854			1.03	0.00	1,646,593,441.24	15,334	178,431.00
R186	On 07/08/2025	Bond Future	0.00		8.35426		104.17165	0.00000	8.34900	104.17841			1.08	0.00	0.00	0	19,834.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,143.42000		1.14342	0.00000	1,150.14000	1.15014	1,143.420	1.43	0.90	0.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	5.12000		0.00512	0.00000	5.19000	0.00519	5.120	1.83	(0.01)	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.47627		106.18422	0.00000	8.47002	106.19082			1.00	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.68587		102.92125	0.00000	8.67804	102.92771			0.89	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		9.11245		104.88147	0.00000	9.10175	104.88775			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		270.57027		270.57027	0.00000	269.59150	269.59150			0.00	0.00	0.00	0	2,157.00
R202	On 07/08/2025	Bond Future	0.00		270.67026		270.67026	0.00000	269.67187	269.67187			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		275.96520		275.96520	0.00000	274.94662	274.94662			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		275.99054		275.99054	0.00000	274.95048	274.95048			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.31570		281.31570	0.00000	280.25476	280.25476			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		9.22232		97.63961	0.00000	9.34107	97.20712			4.43	0.00	873,679,230.28	8,948	64,927.00
R2030	On 08/05/2025	Bond Future	8.68	Call	27.39000		0.02739	0.00000	12.42000	0.01242	27.390	4.38	0.05	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	37.28000		0.03728	0.00000	17.49000	0.01749	37.280	4.41	0.07	0.00	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	163.51000		0.16351	0.00000	91.89000	0.09189	163.510	4.61	0.22	0.00	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	463.64000		0.46364	0.00000	301.11000	0.30111	463.640	4.81	0.46	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	536.74000		0.53674	0.00000	356.17000	0.35617	536.740	4.84	0.50	0.00	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	1,069.34000		1.06934	0.00000	788.49000	0.78849	1,069.340	5.05	0.72	0.00	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	169.66000		0.16966	0.00000	287.98000	0.28798	169.660	5.13	(0.21)	0.00	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	21.52000		0.02152	0.00000	45.36000	0.04536	21.520	5.53	(0.03)	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	3,876.60000		3.87660	0.00000	3,449.80000	3.44980	3,876.600	5.81	0.99	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	5,180.28000		5.18028	0.00000	4,748.63000	4.74863	5,180.280	6.14	1.00	0.00	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		9.31511		95.53733	0.00000	9.44208	95.09637			4.32	0.00	0.00	0	79,434.00
R2030	On 07/08/2025	Bond Future	8.72	Call	251.25000		0.25125	0.00000	178.72000	0.17872	251.250	4.31	0.19	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	845.79000		0.84579	0.00000	665.34000	0.66534	845.790	4.56	0.45	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	430.52000		0.43052	0.00000	560.58000	0.56058	430.520	4.94	(0.26)	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	4,069.31000		4.06931	0.00000	3,673.32000	3.67332	4,069.310	5.40	0.92	0.00	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.66000		0.00066	0.00000	1.16000	0.00116	0.660	5.58	0.00	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.41434		97.38282	0.00000	9.55032	96.93306			4.12	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	399.04000		0.39904	0.00000	307.67000	0.30767	399.040	4.11	0.23	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,003.54000		1.00354	0.00000	826.08000	0.82608	1,003.540	4.38	0.43	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	606.24000		0.60624	0.00000	738.74000	0.73874	606.240	4.92	(0.27)	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.53105		95.24969	0.00000	9.67738	94.79099			4.02	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.67948		97.06366	0.00000	9.83757	96.59595			3.78	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 31/01/2030	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
R2032	On 08/05/2025	Bond Future	0.00		10.09698	91.94491	0.00000	10.20501	91.45029			6.30	0.00	0.00	0.00	0	125,144.00
R2032	On 08/05/2025	Bond Future	9.40	Call	23.71000	0.02371	0.00000	12.49000	0.01249	23.710	6.67	0.03	0.00	0.00	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	28.18000	0.02818	0.00000	15.09000	0.01509	28.180	6.72	0.04	0.00	0.00	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	449.36000	0.44936	0.00000	315.77000	0.31577	449.360	7.82	0.33	0.00	0.00	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	484.63000	0.48463	0.00000	343.27000	0.34327	484.630	7.86	0.35	0.00	0.00	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	544.70000	0.54470	0.00000	753.59000	0.75359	544.700	8.61	(0.35)	0.00	0.00	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	68.84000	0.06884	0.00000	112.02000	0.11202	68.840	9.86	(0.06)	0.00	0.00	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.20499	93.74174	0.00000	10.31859	93.23739			6.08	0.00	0.00	0.00	0	27,670.00
R2032	On 07/08/2025	Bond Future	9.40	Call	222.71000	0.22271	0.00000	164.08000	0.16408	222.710	6.02	0.14	0.00	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	806.66000	0.80666	0.00000	646.87000	0.64687	806.660	6.39	0.35	0.00	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	796.68000	0.79668	0.00000	975.25000	0.97525	796.680	7.00	(0.32)	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.32806	91.39125	0.00000	10.44776	90.87696			6.14	0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	395.13000	0.39513	0.00000	314.35000	0.31435	395.130	6.08	0.18	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,022.88000	1.02288	0.00000	857.94000	0.85794	1,022.880	6.43	0.35	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,022.27000	1.02227	0.00000	1,193.74000	1.19374	1,022.270	7.26	(0.31)	0.00	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.46448	93.15070	0.00000	10.59084	92.62620			5.88	0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.61635	90.76417	0.00000	10.74996	90.22945			5.89	0.00	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	0.00	0	0.00
R2033	On 08/05/2025	Bond Future	0.00		10.16093	100.29400	0.00000	10.27393	99.69658			7.02	0.00	0.00	0.00	0	9,501.00
R2033	On 07/08/2025	Bond Future	0.00		10.26565	102.25393	0.00000	10.38417	101.64484			6.82	0.00	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.38389	99.18509	0.00000	10.50845	98.56390			6.98	0.00	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.51377	101.09432	0.00000	10.64483	100.46092			6.75	0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.65723	97.97487	0.00000	10.79532	97.32915			6.86	0.00	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	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		10.98683	89.27409	0.00000	11.12518	88.53089			8.01	0.00	44,458,496.82	0.00	498	74,421.00
R2035	On 08/05/2025	Bond Future	10.08	Call	4.02000	0.00402	0.00000	1.39000	0.00139	4.020	7.73	0.01	0.00	0.00	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	80.41000	0.08041	0.00000	38.55000	0.03855	80.410	8.33	0.08	0.00	0.00	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	182.24000	0.18224	0.00000	96.72000	0.09672	182.240	8.56	0.16	0.00	0.00	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,040.35000	1.04035	0.00000	1,493.64000	1.49364	1,040.350	9.17	(0.53)	0.00	0.00	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	884.20000	0.88420	0.00000	1,297.70000	1.29770	884.200	9.27	(0.47)	0.00	0.00	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	2,717.01000	2.71701	0.00000	2,131.05000	2.13105	2,717.010	9.96	0.84	0.00	0.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	85.11000	0.08511	0.00000	163.57000	0.16357	85.110	10.31	(0.07)	0.00	0.00	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	0.52000	0.00052	0.00000	1.60000	0.00160	0.520	11.12	0.00	0.00	0.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	0.00000	0.00000	0.00000	0.02000	0.00002		11.12	0.00	0.00	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.10896	91.01870	0.00000	11.25333	90.26093			7.84	0.00	0.00	0.00	0	24,120.00
R2035	On 07/08/2025	Bond Future	10.08	Call	139.46000	0.13946	0.00000	90.20000	0.09020	139.460	7.38	0.08	0.00	0.00	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	628.03000	0.62803	0.00000	459.61000	0.45961	628.030	7.93	0.26	0.00	0.00	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1,374.88000	1.37488	0.00000	1,712.87000	1.71287	1,374.880	8.81	(0.40)	0.00	0.00	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,298.81000	1.29881	0.00000	1,623.55000	1.62355	1,298.810	8.86	(0.39)	0.00	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		11.24638	88.27147	0.00000	11.39719	87.49881			8.10	0.00	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	207.97000	0.20797	0.00000	148.89000	0.14889	207.970	7.58	0.09	0.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	317.28000	0.31728	0.00000	233.20000	0.23320	317.280	7.71	0.13	0.00	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	655.26000	0.65526	0.00000	505.38000	0.50538	655.260	8.01	0.22	0.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	695.26000	0.69526	0.00000	538.40000	0.53840	695.260	8.04	0.23	0.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	903.64000	0.90364	0.00000	712.56000	0.71256	903.640	8.18	0.28	0.00	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	1,608.90000	1.60890	0.00000	1,321.34000	1.32134	1,608.900	8.57	0.40	0.00	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	1,631.89000	1.63189	0.00000	1,341.57000	1.34157	1,631.890	8.58	0.41	0.00	0.00	0.00	0	250.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
R2035	On 06/11/2025	Bond Future	11.43	Put	1,993.66	000	1.99366	0.00000	2,347.13	000	2.34713	1,993.660	9.12	(0.43)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,953.84	000	1.95384	0.00000	2,302.26	000	2.30226	1,953.840	9.14	(0.42)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,560.52	000	1.56052	0.00000	1,856.02	000	1.85602	1,560.520	9.39	(0.35)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,164.40	000	1.16440	0.00000	1,400.39	000	1.40039	1,164.400	9.70	(0.28)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	1,116.18	000	1.11618	0.00000	1,344.43	000	1.34443	1,116.180	9.74	(0.27)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		11.39722		89.97100	0.00000	11.55505		89.18318		7.93	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	815.78	000	0.81578	0.00000	651.58	000	0.65158	815.780	7.68	0.23	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	1,673.20	000	1.67320	0.00000	1,396.98	000	1.39698	1,673.200	8.10	0.38	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	1,155.11	000	1.15511	0.00000	1,361.23	000	1.36123	1,155.110	9.53	(0.24)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.55254		87.17844	0.00000	11.71762		86.37537		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		11.51248		83.24735	0.00000	11.65095		82.49500		8.96	0.00	83,746,834.10	1,006	62,246.00
R2037	On 08/05/2025	Bond Future	10.50	Call	1.32	000	0.00132	0.00000	0.42	000	0.00042	1.320	8.27	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	94.74	000	0.09474	0.00000	45.76	000	0.04576	94.740	8.96	0.10	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	1,072.23	000	1.07223	0.00000	1,543.11	000	1.54311	1,072.230	9.66	(0.54)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	5,422.09	000	5.42209	0.00000	4,692.74	000	4.69274	5,422.090	11.28	0.98	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	8,995.01	000	8.99501	0.00000	8,243.31	000	8.24331	8,995.010	11.93	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,225.48	000	9.22548	0.00000	8,473.61	000	8.47361	9,225.480	11.93	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.64964		80.61322	0.00000	11.79389		79.84612		9.27	0.00	0.00	0	88,246.00
R2037	On 07/08/2025	Bond Future	10.34	Call	55.92	000	0.05592	0.00000	34.21	000	0.03421	55.920	8.46	0.04	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	104.99	000	0.10499	0.00000	67.16	000	0.06716	104.990	8.61	0.06	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	126.86	000	0.12686	0.00000	82.32	000	0.08232	126.860	8.67	0.07	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	175.05	000	0.17505	0.00000	116.43	000	0.11643	175.050	8.79	0.09	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	514.15	000	0.51415	0.00000	372.63	000	0.37263	514.150	9.27	0.22	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,802.59	000	3.80259	0.00000	4,407.47	000	4.40747	3,802.590	9.37	(0.76)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,531.13	000	2.53113	0.00000	3,019.00	000	3.01900	2,531.130	9.88	(0.60)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	1,360.19	000	1.36019	0.00000	1,070.37	000	1.07037	1,360.190	9.93	0.42	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	2,439.11	000	2.43911	0.00000	2,916.39	000	2.91639	2,439.110	9.93	(0.58)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,509.32	000	1.50932	0.00000	1,858.67	000	1.85867	1,509.320	10.47	(0.41)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,489.09	000	1.48909	0.00000	1,835.17	000	1.83517	1,489.090	10.49	(0.41)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	925.80	000	0.92580	0.00000	1,170.48	000	1.17048	925.800	10.98	(0.28)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.78835		82.17011	0.00000	11.93851		81.38797		9.19	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	251.03	000	0.25103	0.00000	182.47	000	0.18247	251.030	8.45	0.10	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	751.43	000	0.75143	0.00000	585.91	000	0.58591	751.430	8.91	0.24	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,706.66	000	1.70666	0.00000	2,017.91	000	2.01791	1,706.660	10.34	(0.37)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.93910		79.49321	0.00000	12.09569		78.69577		9.56	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	538.36	000	0.53836	0.00000	423.08	000	0.42308	538.360	9.03	0.16	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	817.69	000	0.81769	0.00000	657.62	000	0.65762	817.690	9.22	0.22	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	4,629.56	000	4.62956	0.00000	5,167.78	000	5.16778	4,629.560	9.68	(0.65)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	1,661.91	000	1.66191	0.00000	1,393.50	000	1.39350	1,661.910	9.72	0.36	4,495,313.89	1,030	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	3,172.15	000	3.17215	0.00000	3,595.39	000	3.59539	3,172.150	10.24	(0.50)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,295.18	000	2.29518	0.00000	2,630.99	000	2.63099	2,295.180	10.70	(0.39)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	1,582.60	000	1.58260	0.00000	1,834.70	000	1.83470	1,582.600	11.23	(0.29)	(7,258,420.28)	2,060	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		12.10519		81.00604	0.00000	12.26856		80.19317		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		11.55102		96.77527	0.00000	11.68943		95.89515		9.18	0.00	0.00	0	9,260.00
R2038	On 07/08/2025	Bond Future	0.00		11.68560		98.66645	0.00000	11.82979		97.76912		9.03	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.83202		95.08679	0.00000	11.98242		94.17186		9.44	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
R2038	On 06/11/2025	Bond Future	10.98	Call	719.14	000	0.71914	0.00000	550.01	000	0.55001	719.140	8.66	0.21	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,648.01	000	1.64801	0.00000	1,974.33	000	1.97433	1,648.010	10.19	(0.33)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.98827		96.91681	0.00000	12.14526		95.98398		9.33	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		12.15564		93.27581	0.00000	12.31964		92.32494		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		11.91404		82.49853	0.00000	12.06266		81.64246		9.72	0.00	61,791,398.97	749	31,248.00
R2040	On 08/05/2025	Bond Future	12.75	Call	4,695.42	000	4.69542	0.00000	3,901.37	000	3.90137	4,695.420	12.16	0.95	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	8,117.43	000	8.11743	0.00000	7,265.55	000	7.26555	8,117.430	12.94	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	8,460.28	000	8.46028	0.00000	7,607.12	000	7.60712	8,460.280	12.94	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		12.05571		79.59907	0.00000	12.21038		78.72628		10.10	0.00	0.00	0	43,292.00
R2040	On 07/08/2025	Bond Future	10.80	Call	73.00000		0.07300	0.00000	43.69000		0.04369	73.000	9.17	0.04	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	154.99	000	0.15499	0.00000	98.31	000	0.09831	154.990	9.38	0.08	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	534.08	000	0.53408	0.00000	376.60	000	0.37660	534.080	9.95	0.21	569,098.02	220	180.00
R2040	On 07/08/2025	Bond Future	11.70	Call	1,069.44	000	1.06944	0.00000	803.03	000	0.80303	1,069.440	10.41	0.35	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.00	Call	1,839.79	000	1.83979	0.00000	1,452.97	000	1.45297	1,839.790	10.89	0.49	1,307,583.22	220	220.00
R2040	On 07/08/2025	Bond Future	12.00	Put	2,157.76	000	2.15776	0.00000	2,643.73	000	2.64373	2,157.760	10.89	(0.51)	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.40	Put	1,261.57	000	1.26157	0.00000	1,597.38	000	1.59738	1,261.570	11.54	(0.34)	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.60	Put	951.48	000	0.95148	0.00000	1,223.48	000	1.22348	951.480	11.85	(0.27)	(737,411.44)	220	220.00
R2040	On 06/11/2025	Bond Future	0.00		12.19809		81.13630	0.00000	12.35893		80.24638		10.03	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.35204		78.18884	0.00000	12.51958		77.28156		10.49	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	1,794.78	000	1.79478	0.00000	1,487.12	000	1.48712	1,794.780	10.57	0.37	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,587.75	000	1.58775	0.00000	1,859.58	000	1.85958	1,587.750	12.33	(0.28)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.51968		79.67650	0.00000	12.69426		78.75170		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		12.10803		77.77151	0.00000	12.26672		76.85211		10.50	0.00	0.00	0	85,149.00
R2044	On 08/05/2025	Bond Future	10.85	Call	0.09	000	0.00009	0.00000	0.02	000	0.00002	0.090	9.51	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	0.23	000	0.00023	0.00000	0.05	000	0.00005	0.230	9.59	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	21.08	000	0.02108	0.00000	7.61	000	0.00761	21.080	10.25	0.02	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,918.21	000	2.91821	0.00000	3,753.51	000	3.75351	2,918.210	10.77	(0.87)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	2,359.75	000	2.35975	0.00000	3,142.72	000	3.14272	2,359.750	10.97	(0.80)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	430.32	000	0.43032	0.00000	739.88	000	0.73988	430.320	12.11	(0.26)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		12.24660		74.90506	0.00000	12.41166		73.96760		10.94	0.00	0.00	0	470.00
R2044	On 07/08/2025	Bond Future	10.63	Call	14.58	000	0.01458	0.00000	7.49	000	0.00749	14.580	9.59	0.01	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	227.18	000	0.22718	0.00000	144.32	000	0.14432	227.180	10.24	0.11	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	3,326.40	000	3.32640	0.00000	3,995.65	000	3.99565	3,326.400	11.11	(0.67)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		12.38528		76.35160	0.00000	12.55679		75.39585		10.87	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		12.53469		73.43722	0.00000	12.71322		72.46286		11.39	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.69633		74.83434	0.00000	12.88225		73.84110		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		12.05313		76.22499	0.00000	12.20651		75.31200		10.97	0.00	131,259,432.78	1,722	276,640.00
R2048	On 07/08/2025	Bond Future	0.00		12.17880		77.71458	0.00000	12.33815		76.78371		10.83	0.00	0.00	0	166,125.00
R2048	On 06/11/2025	Bond Future	0.00		12.31525		74.77370	0.00000	12.48094		73.82458		11.37	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		12.46203		76.21308	0.00000	12.63458		75.24551		11.27	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.61002		73.22141	0.00000	12.78958		72.23515		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		12.00313		98.30735	0.00000	12.15656		97.12530		11.03	0.00	0.00	0	2,588.00
R2053	On 07/08/2025	Bond Future	0.00		12.12888		100.22851	0.00000	12.28842		99.02329		10.88	0.00	0.00	0	20,000.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2053	On 06/11/2025	Bond Future	0.00		12.26399		96.30063	0.00000	12.43009	95.07180		11.43	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.40655		98.15387	0.00000	12.57959	96.90115		11.34	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.55736		94.15906	0.00000	12.73779	92.88218		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		11.25553		69.75407	0.00000	11.38349	69.13997		9.21	0.00	52,315,552.50	750	22,581.00
R209	On 07/08/2025	Bond Future	0.00		11.37345		71.11720	0.00000	11.50632	70.49111		9.07	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.50211		69.33850	0.00000	11.64025	68.70008		9.38	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.63974		70.67335	0.00000	11.78344	70.02251		9.28	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.78721		68.86739	0.00000	11.93683	68.20390		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		246.08528	246.08528	0.00000	246.08507	246.08507	0.00		0.00	24,608,528.00		100	4,196.00
R210	On 07/08/2025	Bond Future	0.00		250.95481	250.95481	0.00000	250.95448	250.95448	0.00		0.00	0.00		0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.43679	252.43679	0.00000	252.43522	252.43522	0.00		0.00	0.00		0	0.00
R210	On 05/02/2026	Bond Future	0.00		257.35740	257.35740	0.00000	257.35520	257.35520	0.00		0.00	0.00		0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.82925	258.82925	0.00000	258.82532	258.82532	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		9.69264	89.65337	0.00000	9.82110	89.13667	5.65		0.00	1,703,414.03		19	92,957.00
R213	On 07/08/2025	Bond Future	0.00		9.78766	91.40536	0.00000	9.92339	90.87852	5.37		0.00	0.00		0	17.00
R213	On 06/11/2025	Bond Future	0.00		9.90331	89.61773	0.00000	10.04709	89.08045	5.34		0.00	0.00		0	0.00
R213	On 05/02/2026	Bond Future	0.00		10.03580	91.34353	0.00000	10.18860	90.79566	5.03		0.00	0.00		0	0.00
R213	On 07/05/2026	Bond Future	0.00		10.17766	89.53005	0.00000	10.34019	88.97151	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		11.79570	63.73164	0.00000	11.94381	62.99695	10.68		0.00	4,588,678.08		72	20,088.00
R214	On 07/08/2025	Bond Future	0.00		11.91396	64.97707	0.00000	12.06743	64.22798	10.54		0.00	0.00		0	0.00
R214	On 06/11/2025	Bond Future	0.00		12.04309	62.93245	0.00000	12.20221	62.16875	11.00		0.00	0.00		0	0.00
R214	On 05/02/2026	Bond Future	0.00		12.18192	64.14407	0.00000	12.34713	63.36547	10.92		0.00	0.00		0	0.00
R214	On 07/05/2026	Bond Future	0.00		12.32220	62.06545	0.00000	12.49361	61.27178	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 :												2,955,616,750.21		32,951	1,818,218.00	
Grand Total:												2,955,616,750.21		32,951	1,818,218.00	