

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/04/2025

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	1,084.26500	1,084.26500	0.00000	1,089.20400	1,089.20400			0.00	0.00	0.00	0	0.00
AL37	On	07/08/2025	Index Future	0.00	1,105.45500	1,105.45500	0.00000	1,110.49000	1,110.49000			0.00	0.00	0.00	0	0.00
AL37	On	06/11/2025	Index Future	0.00	1,126.83200	1,126.83200	0.00000	1,131.96200	1,131.96200			0.00	0.00	0.00	0	0.00
AL37	On	05/02/2026	Index Future	0.00	1,148.55600	1,148.55600	0.00000	1,153.78200	1,153.78200			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,170.49300	1,170.49300	0.00000	1,175.81600	1,175.81600			0.00	0.00	0.00	0	0.00
AL7T	On	08/05/2025	Index Future	0.00	1,264.58400	1,264.58400	0.00000	1,274.92100	1,274.92100			0.00	0.00	0.00	0	0.00
AL7T	On	07/08/2025	Index Future	0.00	1,289.29700	1,289.29700	0.00000	1,299.83700	1,299.83700			0.00	0.00	0.00	0	0.00
AL7T	On	06/11/2025	Index Future	0.00	1,314.23000	1,314.23000	0.00000	1,324.96900	1,324.96900			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,339.56700	1,339.56700	0.00000	1,350.51000	1,350.51000			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,365.15200	1,365.15200	0.00000	1,376.30100	1,376.30100			0.00	0.00	0.00	0	0.00
ALBI	On	08/05/2025	Index Future	0.00	1,092.57400	1,092.57400	0.00000	1,098.79000	1,098.79000			0.00	0.00	0.00	0	92.00
ALBI	On	07/08/2025	Index Future	0.00	1,113.92600	1,113.92600	0.00000	1,120.26400	1,120.26400			0.00	0.00	0.00	0	0.00
ALBI	On	06/11/2025	Index Future	0.00	1,135.46700	1,135.46700	0.00000	1,141.92400	1,141.92400			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,157.35700	1,157.35700	0.00000	1,163.93700	1,163.93700			0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026	Index Future	0.00	1,179.46300	1,179.46300	0.00000	1,186.16500	1,186.16500			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	11.82039	78.65513	0.00000	11.68854	79.24001			0.00	0.00	0.00	0	0.00
ES33	On	07/08/2025	Bond Future	0.00	11.98430	80.21164	0.00000	11.84634	80.80800			0.00	0.00	0.00	0	0.00
ES33	On	06/11/2025	Bond Future	0.00	12.16810	77.98496	0.00000	12.02370	78.59229			0.00	0.00	0.00	0	0.00
ES33	On	05/02/2026	Bond Future	0.00	12.37113	79.50462	0.00000	12.21969	80.12318			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	12.58571	77.24063	0.00000	12.42684	77.87046			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	12.47649	72.63164	0.00000	12.38525	73.12823			0.00	0.00	0.00	0	0.00
ES42	On	07/08/2025	Bond Future	0.00	12.62237	74.06898	0.00000	12.52757	74.57529			0.00	0.00	0.00	0	0.00
ES42	On	06/11/2025	Bond Future	0.00	12.78103	71.25287	0.00000	12.68247	71.76846			0.00	0.00	0.00	0	0.00
ES42	On	05/02/2026	Bond Future	0.00	12.94707	72.64044	0.00000	12.84461	73.16543			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	13.12645	69.77520	0.00000	13.01975	70.30971			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	1,077.14100	1,077.14100	0.00000	1,083.18600	1,083.18600			0.00	0.00	0.00	0	636.00
GOVI	On	07/08/2025	GOVI	0.00	1,098.19200	1,098.19200	0.00000	1,104.35500	1,104.35500			0.00	0.00	0.00	0	0.00
GOVI	On	06/11/2025	GOVI	0.00	1,119.42900	1,119.42900	0.00000	1,125.70800	1,125.70800			0.00	0.00	0.00	0	0.00
GOVI	On	05/02/2026	GOVI	0.00	1,141.01000	1,141.01000	0.00000	1,147.40700	1,147.40700			0.00	0.00	0.00	0	0.00
GOVI	On	07/05/2026	GOVI	0.00	1,162.80400	1,162.80400	0.00000	1,169.32000	1,169.32000			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	135.81995	135.81995	0.00000	136.22483	136.22483			0.00	0.00	0.00	0	5,933.00
I2029	On	07/08/2025	Bond Future	0.00	138.50777	138.50777	0.00000	138.92045	138.92045			0.00	0.00	0.00	0	0.00
I2029	On	06/11/2025	Bond Future	0.00	139.78002	139.78002	0.00000	140.19932	140.19932			0.00	0.00	0.00	0	68.00
I2029	On	05/02/2026	Bond Future	0.00	142.50599	142.50599	0.00000	142.93241	142.93241			0.00	0.00	0.00	0	0.00
I2029	On	07/05/2026	Bond Future	0.00	143.79116	143.79116	0.00000	144.22405	144.22405			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		127.22587	127.22587	0.00000	128.12230	128.12230			0.00		0.00	0.00	0	9,939.00
I2033	On 07/08/2025	Bond Future	0.00		129.74351	129.74351	0.00000	130.65761	130.65761			0.00		0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		130.74445	130.74445	0.00000	131.67513	131.67513			0.00		0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		133.29432	133.29432	0.00000	134.24199	134.24199			0.00		0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.29885	134.29885	0.00000	135.26322	135.26322			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		138.59545	138.59545	0.00000	139.46327	139.46327			0.00		0.00	0.00	0	2,918.00
I2038	On 07/08/2025	Bond Future	0.00		139.20641	139.20641	0.00000	140.09104	140.09104			0.00		0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		141.93065	141.93065	0.00000	142.83144	142.83144			0.00		0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		142.52579	142.52579	0.00000	143.44228	143.44228			0.00		0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.27666	145.27666	0.00000	146.20968	146.20968			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		118.09729	118.09729	0.00000	118.96729	118.96729			0.00		0.00	0.00	0	19,602.00
I2046	On 07/08/2025	Bond Future	0.00		120.43435	120.43435	0.00000	121.32135	121.32135			0.00		0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		120.53061	120.53061	0.00000	121.43367	121.43367			0.00		0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		122.88074	122.88074	0.00000	123.80037	123.80037			0.00		0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.94819	122.94819	0.00000	123.88356	123.88356			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		119.10106	119.10106	0.00000	120.27566	120.27566			0.00		0.00	0.00	0	16,080.00
I2050	On 07/08/2025	Bond Future	0.00		119.08229	119.08229	0.00000	120.27990	120.27990			0.00		0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		121.41273	121.41273	0.00000	122.63262	122.63262			0.00		0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		121.35962	121.35962	0.00000	122.60175	122.60175			0.00		0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.70182	123.70182	0.00000	124.96690	124.96690			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		374.38800	374.38800	0.00000	376.79200	376.79200			0.00		0.00	0.00	0	889.00
IGOV	On 07/08/2025	Index Future	0.00		381.79700	381.79700	0.00000	384.24800	384.24800			0.00		0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		389.27100	389.27100	0.00000	391.76900	391.76900			0.00		0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		396.86400	396.86400	0.00000	399.41000	399.41000			0.00		0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.53100	404.53100	0.00000	407.12500	407.12500			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		8.28447		107.37790	0.00000	8.28185	107.38186			1.03	0.00	2,236,359,523.30	20,827	158,550.00
R186	On 07/08/2025	Bond Future	0.00		8.35731		104.16773	0.00000	8.35426	104.17165			1.08	0.00	0.00	0	19,834.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,139.28000		1.13928	0.00000	1,143.42000	1.14342	1,139.280		1.43	0.90	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	5.02000		0.00502	0.00000	5.12000	0.00512	5.020		1.83	(0.01)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.47920		106.18112	0.00000	8.47627	106.18422			1.00	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.68870		102.91892	0.00000	8.68587	102.92125			0.89	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		9.11497		104.87999	0.00000	9.11245	104.88147			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		268.45725		268.45725	0.00000	270.57027	270.57027			0.00	0.00	0.00	0	2,157.00
R202	On 07/08/2025	Bond Future	0.00		268.51575		268.51575	0.00000	270.67026	270.67026			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		273.77107		273.77107	0.00000	275.96520	275.96520			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		273.75687		273.75687	0.00000	275.99054	275.99054			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.04126		279.04126	0.00000	281.31570	281.31570			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		9.31111		97.31601	0.00000	9.22232	97.63961			4.43	0.00	23,453,158.41	241	65,097.00
R2030	On 08/05/2025	Bond Future	8.68	Call	12.83000		0.01283	0.00000	27.39000	0.02739	12.830		4.38	0.03	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	18.19000		0.01819	0.00000	37.28000	0.03728	18.190		4.41	0.04	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	97.91000		0.09791	0.00000	163.51000	0.16351	97.910		4.61	0.15	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	322.53000		0.32253	0.00000	463.64000	0.46364	322.530		4.81	0.36	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	381.40000		0.38140	0.00000	536.74000	0.53674	381.400		4.84	0.40	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	839.14000		0.83914	0.00000	1,069.34000	1.06934	839.140		5.05	0.64	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	239.94000		0.23994	0.00000	169.66000	0.16966	239.940		5.13	(0.27)	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	32.99000		0.03299	0.00000	21.52000	0.02152	32.990		5.53	(0.05)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	3,555.30000		3.55530	0.00000	3,876.60000	3.87660	3,555.300		5.81	0.99	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	4,856.95000		4.85695	0.00000	5,180.28000	5.18028	4,856.950		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		9.41000		95.20754	0.00000	9.31511	95.53733			4.32	0.00	0.00	0	79,434.00
R2030	On 07/08/2025	Bond Future	8.72	Call	191.05000		0.19105	0.00000	251.25000	0.25125	191.050		4.31	0.16	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	701.03000		0.70103	0.00000	845.79000	0.84579	701.030		4.56	0.40	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	518.62000		0.51862	0.00000	430.52000	0.43052	518.620		4.94	(0.30)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	3,768.17000		3.76817	0.00000	4,069.31000	4.06931	3,768.170		5.40	0.90	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.93000		0.00093	0.00000	0.66000	0.00066	0.930		5.58	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.51566		97.04745	0.00000	9.41434	97.38282			4.12	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	325.70000		0.32570	0.00000	399.04000	0.39904	325.700		4.11	0.20	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	863.85000		0.86385	0.00000	1,003.54000	1.00354	863.850		4.38	0.39	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	698.01000		0.69801	0.00000	606.24000	0.60624	698.010		4.92	(0.30)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.63978		94.90859	0.00000	9.53105	95.24969			4.02	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.79660		96.71689	0.00000	9.67948	97.06366			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		10.20518	91.44952	0.00000	10.09698	91.94491			6.30	0.00	200,823,145.92		2,196	125,162.00
R2032	On 08/05/2025	Bond Future	9.40	Call	9.93000	0.00993	0.00000	23.71000	0.02371	9.930	6.67	0.02	0.00			0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	12.11000	0.01211	0.00000	28.18000	0.02818	12.110	6.72	0.02	0.00			0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	293.79000	0.29379	0.00000	449.36000	0.44936	293.790	7.82	0.25	0.00			0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	320.47000	0.32047	0.00000	484.63000	0.48463	320.470	7.86	0.26	0.00			0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	724.29000	0.72429	0.00000	544.70000	0.54470	724.290	8.61	(0.43)	0.00			0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	98.42000	0.09842	0.00000	68.84000	0.06884	98.420	9.86	(0.08)	0.00			0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.31874	93.23672	0.00000	10.20499	93.74174		6.08	0.00	0.00			0	27,670.00
R2032	On 07/08/2025	Bond Future	9.40	Call	159.12000	0.15912	0.00000	222.71000	0.22271	159.120	6.02	0.10	0.00			0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	636.80000	0.63680	0.00000	806.66000	0.80666	636.800	6.39	0.30	0.00			0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	963.80000	0.96380	0.00000	796.68000	0.79668	963.800	7.00	(0.37)	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.44769	90.87726	0.00000	10.32806	91.39125		6.14	0.00	0.00			0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	309.83000	0.30983	0.00000	395.13000	0.39513	309.830	6.08	0.15	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	850.65000	0.85065	0.00000	1,022.88000	1.02288	850.650	6.43	0.31	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,184.91000	1.18491	0.00000	1,022.27000	1.02227	1,184.910	7.26	(0.34)	0.00			0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.59053	92.62748	0.00000	10.46448	93.15070		5.88	0.00	0.00			0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.74938	90.23176	0.00000	10.61635	90.76417		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		10.27423	99.69500	0.00000	10.16093	100.29400		7.02	0.00	94,510,860.00			948	10,439.00
R2033	On 07/08/2025	Bond Future	0.00		10.38447	101.64331	0.00000	10.26565	102.25393		6.82	0.00	0.00			0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.50853	98.56350	0.00000	10.38389	99.18509		6.98	0.00	0.00			0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.64470	100.46155	0.00000	10.51377	101.09432		6.75	0.00	0.00			0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.79496	97.33083	0.00000	10.65723	97.97487		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		11.09940	88.66873	0.00000	10.98683	89.27409		8.01	0.00	19,152,445.68			216	74,437.00
R2035	On 08/05/2025	Bond Future	10.08	Call	1.24000	0.00124	0.00000	4.02000	0.00402	1.240	7.73	0.00	0.00			0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	38.06000	0.03806	0.00000	80.41000	0.08041	38.060	8.33	0.04	0.00			0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	97.61000	0.09761	0.00000	182.24000	0.18224	97.610	8.56	0.10	0.00			0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,376.31000	1.37631	0.00000	1,040.35000	1.04035	1,376.310	9.17	(0.63)	0.00			0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	1,186.26000	1.18626	0.00000	884.20000	0.88420	1,186.260	9.27	(0.58)	0.00			0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	2,212.05000	2.21205	0.00000	2,717.01000	2.71701	2,212.050	9.96	0.78	0.00			0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	131.06000	0.13106	0.00000	85.11000	0.08511	131.060	10.31	(0.11)	0.00			0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	0.92000	0.00092	0.00000	0.52000	0.00052	0.920	11.12	0.00	0.00			0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	0.01000	0.00001	0.00000	0.00000	0.00000	0.010	11.12	0.00	0.00			0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.22640	90.40160	0.00000	11.10896	91.01870		7.84	0.00	0.00			0	24,120.00
R2035	On 07/08/2025	Bond Future	10.08	Call	94.61000	0.09461	0.00000	139.46000	0.13946	94.610	7.38	0.06	0.00			0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	478.91000	0.47891	0.00000	628.03000	0.62803	478.910	7.93	0.21	0.00			0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1,632.75000	1.63275	0.00000	1,374.88000	1.37488	1,632.750	8.81	(0.46)	0.00			0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,545.93000	1.54593	0.00000	1,298.81000	1.29881	1,545.930	8.86	(0.44)	0.00			0	300.00
R2035	On 06/11/2025	Bond Future	0.00		11.36887	87.64320	0.00000	11.24638	88.27147		8.10	0.00	0.00			0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	155.75000	0.15575	0.00000	207.97000	0.20797	155.750	7.58	0.07	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	243.40000	0.24340	0.00000	317.28000	0.31728	243.400	7.71	0.10	0.00			0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	525.01000	0.52501	0.00000	655.26000	0.65526	525.010	8.01	0.19	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	559.08000	0.55908	0.00000	695.26000	0.69526	559.080	8.04	0.19	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	738.48000	0.73848	0.00000	903.64000	0.90364	738.480	8.18	0.24	0.00			0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	1,362.94000	1.36294	0.00000	1,608.90000	1.60890	1,362.940	8.57	0.36	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	1,383.64000	1.38364	0.00000	1,631.89000	1.63189	1,383.640	8.58	0.37	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	ContractsTraded	Open Interest	
R2035	On 06/11/2025	Bond Future	11.43	Put	2,267.77	0.0000	2.26777	0.00000	1,993.66	0.0000	1.99366	2,267.77	9.12	(0.47)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	2,223.85	0.0000	2.22385	0.00000	1,953.84	0.0000	1.95384	2,223.85	9.14	(0.46)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,787.74	0.0000	1.78774	0.00000	1,560.52	0.0000	1.56052	1,787.74	9.39	(0.39)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,344.03	0.0000	1.34403	0.00000	1,164.40	0.0000	1.16440	1,344.03	9.70	(0.31)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	1,289.65	0.0000	1.28965	0.00000	1,116.18	0.0000	1.11618	1,289.65	9.74	(0.30)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		11.52523	89.33128	0.00000	11.39722	89.97100				7.93	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	675.09	0.0000	0.67509	0.00000	815.78	0.0000	0.81578	675.09	7.68	0.20	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	1,439.05	0.0000	1.43905	0.00000	1,673.20	0.0000	1.67320	1,439.05	8.10	0.34	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	1,312.85	0.0000	1.31285	0.00000	1,155.11	0.0000	1.15511	1,312.85	9.53	(0.27)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.68623	86.52729	0.00000	11.55254	87.17844				8.14	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.64980	82.50121	0.00000	11.51248	83.24735				8.96	0.00	122,926,802.90	1,490	62,241.00
R2037	On 08/05/2025	Bond Future	10.50	Call	0.27	0.00027	0.00000	1.32000	0.00132	0.0000	0.270		8.27	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	38.95	0.03895	0.00000	94.74	0.09474	0.0000	38.950		8.96	0.05	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	1,511.35	0.0000	1.51135	0.00000	1,072.23	0.0000	1.07223	1,511.35	9.66	(0.67)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	4,691.86	0.0000	4.69186	0.00000	5,422.09	0.0000	5.42209	4,691.86	11.28	0.97	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	8,249.20	0.0000	8.24920	0.00000	8,995.01	0.0000	8.99501	8,249.20	11.93	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	8,479.58	0.0000	8.47958	0.00000	9,225.48	0.0000	9.22548	8,479.58	11.93	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.79266	79.85262	0.00000	11.64964	80.61322				9.27	0.00	0.00	0	88,246.00
R2037	On 07/08/2025	Bond Future	10.34	Call	32.59	0.03259	0.00000	55.92	0.05592	0.0000	32.590		8.46	0.02	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	64.52	0.06452	0.00000	104.99	0.10499	0.0000	64.520		8.61	0.04	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	79.27	0.07927	0.00000	126.86	0.12686	0.0000	79.270		8.67	0.05	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	112.57	0.11257	0.00000	175.05	0.17505	0.0000	112.570		8.79	0.07	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	364.91	0.36491	0.00000	514.15	0.51415	0.0000	364.910		9.27	0.17	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	4,392.48	4.39248	0.00000	3,802.59	3.80259	0.0000	4,392.480		9.37	(0.81)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,000.94	3.00094	0.00000	2,531.13	2.53113	0.0000	3,000.940		9.88	(0.66)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	1,058.64	1.05864	0.00000	1,360.19	1.36019	0.0000	1,058.640		9.93	0.36	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	2,898.16	2.89816	0.00000	2,439.11	2.43911	0.0000	2,898.160		9.93	(0.65)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,839.73	1.83973	0.00000	1,509.32	1.50932	0.0000	1,839.730		10.47	(0.48)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,816.24	1.81624	0.00000	1,489.09	1.48909	0.0000	1,816.240		10.49	(0.47)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,153.09	1.15309	0.00000	925.80	0.92580	0.0000	1,153.090		10.98	(0.34)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.93705	81.39552	0.00000	11.78835	82.17011				9.19	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	179.44	0.17944	0.00000	251.03	0.25103	0.0000	179.440		8.45	0.08	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	580.17	0.58017	0.00000	751.43	0.75143	0.0000	580.170		8.91	0.20	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	2,003.01	2.00301	0.00000	1,706.66	1.70666	0.0000	2,003.010		10.34	(0.41)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		12.09401	78.70427	0.00000	11.93910	79.49321				9.56	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	419.60	0.41960	0.00000	538.36	0.53836	0.0000	419.600		9.03	0.13	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	653.34	0.65334	0.00000	817.69	0.81769	0.0000	653.340		9.22	0.19	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	5,153.83	5.15383	0.00000	4,629.56	4.62956	0.0000	5,153.830		9.68	(0.69)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	1,387.99	1.38799	0.00000	1,661.91	1.66191	0.0000	1,387.990		9.72	0.32	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	3,581.15	3.58115	0.00000	3,172.15	3.17215	0.0000	3,581.150		10.24	(0.55)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,617.33	2.61733	0.00000	2,295.18	2.29518	0.0000	2,617.330		10.70	(0.43)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	1,822.32	1.82232	0.00000	1,582.60	1.58260	0.0000	1,822.320		11.23	(0.33)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		12.26662	80.20275	0.00000	12.10519	81.00604				9.45	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.67833	95.96529	0.00000	11.55102	96.77527				9.18	0.00	0.00	0	9,260.00
R2038	On 07/08/2025	Bond Future	0.00		11.81821	97.84073	0.00000	11.68560	98.66645				9.03	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.97016	94.24595	0.00000	11.83202	95.08679				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 Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2038	On 06/11/2025	Bond Future	10.98	Call	555.23	000	0.55523	0.00000	719.14000	0.71914	555.230	8.66	0.17	0.00		0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,933.82	000	1.93382	0.00000	1,648.01000	1.64801	1,933.820	10.19	(0.37)	0.00		0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		12.13229		96.06053	0.00000	11.98827	96.91681		9.33	0.00	0.00		0	0.00
R2038	On 07/05/2026	Bond Future	0.00		12.30592		92.40393	0.00000	12.15564	93.27581		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		12.01573		81.91127	0.00000	11.91404	82.49853		9.72	0.00	336,409,585.89		4,107	28,004.00
R2040	On 08/05/2025	Bond Future	12.75	Call	4,135.78	000	4.13578	0.00000	4,695.42000	4.69542	4,135.780	12.16	0.93	0.00		0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	7,531.52	000	7.53152	0.00000	8,117.43000	8.11743	7,531.520	12.94	1.00	0.00		0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	7,873.92	000	7.87392	0.00000	8,460.28000	8.46028	7,873.920	12.94	1.00	0.00		0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		12.16151		79.00047	0.00000	12.05571	79.59907		10.10	0.00	0.00		0	43,292.00
R2040	On 07/08/2025	Bond Future	10.80	Call	49.46000		0.04946	0.00000	73.00000	0.07300	49.460	9.17	0.03	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	110.19000		0.11019	0.00000	154.99000	0.15499	110.190	9.38	0.06	0.00		0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	413.33000		0.41333	0.00000	534.08000	0.53408	413.330	9.95	0.17	0.00		0	180.00
R2040	On 07/08/2025	Bond Future	11.70	Call	869.32000		0.86932	0.00000	1,069.44000	1.06944	869.320	10.41	0.30	0.00		0	250.00
R2040	On 07/08/2025	Bond Future	12.00	Call	1,554.41	000	1.55441	0.00000	1,839.79000	1.83979	1,554.410	10.89	0.44	0.00		0	220.00
R2040	On 07/08/2025	Bond Future	12.00	Put	2,470.98	000	2.47098	0.00000	2,157.76000	2.15776	2,470.980	10.89	(0.56)	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	12.40	Put	1,471.89	000	1.47189	0.00000	1,261.57000	1.26157	1,471.890	11.54	(0.39)	0.00		0	250.00
R2040	On 07/08/2025	Bond Future	12.60	Put	1,119.29	000	1.11929	0.00000	951.48000	0.95148	1,119.290	11.85	(0.31)	0.00		0	220.00
R2040	On 06/11/2025	Bond Future	0.00		12.30795		80.52680	0.00000	12.19809	81.13630		10.03	0.00	0.00		0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.46633		77.56819	0.00000	12.35204	78.18884		10.49	0.00	0.00		0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	1,572.45	000	1.57245	0.00000	1,794.78000	1.79478	1,572.450	10.57	0.34	0.00		0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,761.71	000	1.76171	0.00000	1,587.75000	1.58775	1,761.710	12.33	(0.30)	0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.63860		79.04473	0.00000	12.51968	79.67650		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		12.19460		77.26766	0.00000	12.10803	77.77151		10.50	0.00	89,630,485.60		1,160	86,309.00
R2044	On 08/05/2025	Bond Future	10.85	Call	0.03000		0.00003	0.00000	0.09000	0.00009	0.030	9.51	0.00	0.00		0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	0.07000		0.00007	0.00000	0.23000	0.00023	0.070	9.59	0.00	0.00		0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	10.09000		0.01009	0.00000	21.08000	0.02108	10.090	10.25	0.01	0.00		0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	3,359.17	000	3.35917	0.00000	2,918.21000	2.91821	3,359.170	10.77	(0.91)	0.00		0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	2,764.84	000	2.76484	0.00000	2,359.75000	2.35975	2,764.840	10.97	(0.85)	0.00		0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	560.67000		0.56067	0.00000	430.32000	0.43032	560.670	12.11	(0.32)	0.00		0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		12.33662		74.39139	0.00000	12.24660	74.90506		10.94	0.00	0.00		0	470.00
R2044	On 07/08/2025	Bond Future	10.63	Call	9.63000		0.00963	0.00000	14.58000	0.01458	9.630	9.59	0.01	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	173.43000		0.17343	0.00000	227.18000	0.22718	173.430	10.24	0.09	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	3,675.07	000	3.67507	0.00000	3,326.40000	3.32640	3,675.070	11.11	(0.71)	0.00		0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		12.47867		75.82866	0.00000	12.38528	76.35160		10.87	0.00	0.00		0	0.00
R2044	On 05/02/2026	Bond Future	0.00		12.63176		72.90480	0.00000	12.53469	73.43722		11.39	0.00	0.00		0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.79726		74.29238	0.00000	12.69633	74.83434		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		12.14012		75.70479	0.00000	12.05313	76.22499		10.97	0.00	0.00		0	276,640.00
R2048	On 07/08/2025	Bond Future	0.00		12.26915		77.18427	0.00000	12.17880	77.71458		10.83	0.00	0.00		0	166,125.00
R2048	On 06/11/2025	Bond Future	0.00		12.40904		74.23381	0.00000	12.31525	74.77370		11.37	0.00	0.00		0	0.00
R2048	On 05/02/2026	Bond Future	0.00		12.55957		75.66335	0.00000	12.46203	76.21308		11.27	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.71137		72.66182	0.00000	12.61002	73.22141		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		12.09014		97.63378	0.00000	12.00313	98.30735		11.03	0.00	781,070.24		8	2,596.00
R2053	On 07/08/2025	Bond Future	0.00		12.21933		99.54182	0.00000	12.12888	100.22851		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		12.35801		95.60148	0.00000	12.26399	96.30063		11.43	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.50436		97.44201	0.00000	12.40655	98.15387		11.34	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.65920		93.43439	0.00000	12.55736	94.15906		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		11.38829		69.11708	0.00000	11.25553	69.75407		9.21	0.00	622,053.72	9	22,581.00
R209	On 07/08/2025	Bond Future	0.00		11.51129		70.46784	0.00000	11.37345	71.11720		9.07	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.64524		68.67717	0.00000	11.50211	69.33850		9.38	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.78848		69.99983	0.00000	11.63974	70.67335		9.28	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.94190		68.18156	0.00000	11.78721	68.86739		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		245.74085	245.74085		0.00000	246.08528	246.08528		0.00	0.00	0.00	0	4,196.00
R210	On 07/08/2025	Bond Future	0.00		250.60393	250.60393		0.00000	250.95481	250.95481		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.08171	252.08171		0.00000	252.43679	252.43679		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		256.99740	256.99740		0.00000	257.35740	257.35740		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.46582	258.46582		0.00000	258.82925	258.82925		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		9.80141	89.21563		0.00000	9.69264	89.65337		5.65	0.00	1,338,234.45	15	92,942.00
R213	On 07/08/2025	Bond Future	0.00		9.90255	90.95916		0.00000	9.78766	91.40536		5.37	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00		10.02476	89.16363		0.00000	9.90331	89.61773		5.34	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		10.16462	90.88137		0.00000	10.03580	91.34353		5.03	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		10.31440	89.05985		0.00000	10.17766	89.53005		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		11.88791	63.27270		0.00000	11.79570	63.73164		10.68	0.00	144,578,119.50	2,285	18,276.00
R214	On 07/08/2025	Bond Future	0.00		12.00948	64.50923		0.00000	11.91396	64.97707		10.54	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		12.14198	62.45615		0.00000	12.04309	62.93245		11.00	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		12.28446	63.65906		0.00000	12.18192	64.14407		10.92	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		12.42845	61.57166		0.00000	12.32220	62.06545		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 :													3,270,585,485.61		33,502	1,795,571.00
Grand Total:													3,270,585,485.61		33,502	1,795,571.00