

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/04/2025

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		1,089.03500		1,089.03500	0.00000	1,084.26500	1,084.26500		0.00		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,110.31900		1,110.31900	0.00000	1,105.45500	1,105.45500		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,131.79300		1,131.79300	0.00000	1,126.83200	1,126.83200		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,153.61600		1,153.61600	0.00000	1,148.55600	1,148.55600		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,175.65300		1,175.65300	0.00000	1,170.49300	1,170.49300		0.00		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,279.06000		1,279.06000	0.00000	1,264.58400	1,264.58400		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,304.05700		1,304.05700	0.00000	1,289.29700	1,289.29700		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,329.27800		1,329.27800	0.00000	1,314.23000	1,314.23000		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,354.90900		1,354.90900	0.00000	1,339.56700	1,339.56700		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,380.79100		1,380.79100	0.00000	1,365.15200	1,365.15200		0.00		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,102.69600		1,102.69600	0.00000	1,092.57400	1,092.57400		0.00		0.00	0.00	0	92.00
ALBI	On 07/08/2025	Index Future	0.00		1,124.24600		1,124.24600	0.00000	1,113.92600	1,113.92600		0.00		0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,145.99000		1,145.99000	0.00000	1,135.46700	1,135.46700		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,168.08600		1,168.08600	0.00000	1,157.35700	1,157.35700		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,190.40000		1,190.40000	0.00000	1,179.46300	1,179.46300		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		11.64632		79.42851	0.00000	11.82039	78.65513		0.00		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.80213		81.00037	0.00000	11.98430	80.21164		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.97716		78.78936	0.00000	12.16810	77.98496		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		12.17063		80.32495	0.00000	12.37113	79.50462		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		12.37510		78.07702	0.00000	12.58571	77.24063		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		12.26144		73.81083	0.00000	12.47649	72.63164		0.00		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.39892		75.27153	0.00000	12.62237	74.06898		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.54841		72.47935	0.00000	12.78103	71.25287		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.70494		73.89114	0.00000	12.94707	72.64044		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.87400		71.05042	0.00000	13.12645	69.77520		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		1,086.73900		1,086.73900	0.00000	1,077.14100	1,077.14100		0.00		0.00	0.00	0	636.00
GOVI	On 07/08/2025	GOVI	0.00		1,107.97700		1,107.97700	0.00000	1,098.19200	1,098.19200		0.00		0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,129.40700		1,129.40700	0.00000	1,119.42900	1,119.42900		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,151.18300		1,151.18300	0.00000	1,141.01000	1,141.01000		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,173.17400		1,173.17400	0.00000	1,162.80400	1,162.80400		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		135.82105		135.82105	0.00000	135.81995	135.81995		0.00		0.00	0.00	0	5,933.00
I2029	On 07/08/2025	Bond Future	0.00		138.50895		138.50895	0.00000	138.50777	138.50777		0.00		0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		139.78145		139.78145	0.00000	139.78002	139.78002		0.00		0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		142.50778		142.50778	0.00000	142.50599	142.50599		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.79300		143.79300	0.00000	143.79116	143.79116		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	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
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		127.49927	127.49927	0.00000	127.22587	127.22587			0.00	0.00	0.00	0	9,939.00
I2033	On 07/08/2025	Bond Future	0.00		130.02243	130.02243	0.00000	129.74351	129.74351			0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		131.02907	131.02907	0.00000	130.74445	130.74445			0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		133.58476	133.58476	0.00000	133.29432	133.29432			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.59484	134.59484	0.00000	134.29885	134.29885			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		138.59893	138.59893	0.00000	138.59545	138.59545			0.00	0.00	0.00	0	2,918.00
I2038	On 07/08/2025	Bond Future	0.00		139.21000	139.21000	0.00000	139.20641	139.20641			0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		141.93472	141.93472	0.00000	141.93065	141.93065			0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		142.52981	142.52981	0.00000	142.52579	142.52579			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.28128	145.28128	0.00000	145.27666	145.27666			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		118.62604	118.62604	0.00000	118.09729	118.09729			0.00	0.00	0.00	0	19,602.00
I2046	On 07/08/2025	Bond Future	0.00		120.97370	120.97370	0.00000	120.43435	120.43435			0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		121.08070	121.08070	0.00000	120.53061	120.53061			0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		123.44189	123.44189	0.00000	122.88074	122.88074			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.51978	123.51978	0.00000	122.94819	122.94819			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		119.69397	119.69397	0.00000	119.10106	119.10106			0.00	0.00	0.00	0	16,080.00
I2050	On 07/08/2025	Bond Future	0.00		119.68684	119.68684	0.00000	119.08229	119.08229			0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		122.02962	122.02962	0.00000	121.41273	121.41273			0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		121.98822	121.98822	0.00000	121.35962	121.35962			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.34297	124.34297	0.00000	123.70182	123.70182			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		375.05500	375.05500	0.00000	374.38800	374.38800			0.00	0.00	0.00	0	889.00
IGOV	On 07/08/2025	Index Future	0.00		382.47700	382.47700	0.00000	381.79700	381.79700			0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		389.96500	389.96500	0.00000	389.27100	389.27100			0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		397.57300	397.57300	0.00000	396.86400	396.86400			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		405.25500	405.25500	0.00000	404.53100	404.53100			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		8.25727		107.41901	0.00000	8.28447	107.37790			1.03	0.00	535,268,926.83	4,983	158,022.00
R186	On 07/08/2025	Bond Future	0.00		8.32467		104.20969	0.00000	8.35731	104.16773			1.08	0.00	0.00	0	19,834.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,176.80000		1.17680	0.00000	1,139.28000	1.13928	1,176.800		1.43	0.91	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	4.36000		0.00436	0.00000	5.02000	0.00502	4.360		1.83	(0.01)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.43842		106.22420	0.00000	8.47920	106.18112			1.00	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.63508		102.96311	0.00000	8.68870	102.91892			0.89	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		9.03778		104.92531	0.00000	9.11497	104.87999			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		268.07889		268.07889	0.00000	268.45725	268.45725			0.00	0.00	0.00	0	2,157.00
R202	On 07/08/2025	Bond Future	0.00		268.12984		268.12984	0.00000	268.51575	268.51575			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		273.37844		273.37844	0.00000	273.77107	273.77107			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		273.35647		273.35647	0.00000	273.75687	273.75687			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.63373		278.63373	0.00000	279.04126	279.04126			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		9.21311		97.67325	0.00000	9.31111	97.31601			4.43	0.00	1,515,986,513.25	15,521	66,829.00
R2030	On 08/05/2025	Bond Future	8.68	Call	24.73000		0.02473	0.00000	12.83000	0.01283	24.730		4.38	0.05	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	34.09000		0.03409	0.00000	18.19000	0.01819	34.090		4.41	0.07	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	157.96000		0.15796	0.00000	97.91000	0.09791	157.960		4.61	0.22	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	461.03000		0.46103	0.00000	322.53000	0.32253	461.030		4.81	0.47	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	535.40000		0.53540	0.00000	381.40000	0.38140	535.400		4.84	0.51	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	1,078.14000		1.07814	0.00000	839.14000	0.83914	1,078.140		5.05	0.74	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	149.25000		0.14925	0.00000	239.94000	0.23994	149.250		5.13	(0.19)	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	16.70000		0.01670	0.00000	32.99000	0.03299	16.700		5.53	(0.03)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	3,909.03000		3.90903	0.00000	3,555.30000	3.55530	3,909.030		5.81	0.99	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	5,213.74000		5.21374	0.00000	4,856.95000	4.85695	5,213.740		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		9.30522		95.57178	0.00000	9.41000	95.20754			4.32	0.00	0.00	0	79,434.00
R2030	On 07/08/2025	Bond Future	8.72	Call	252.54000		0.25254	0.00000	191.05000	0.19105	252.540		4.31	0.20	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	853.21000		0.85321	0.00000	701.03000	0.70103	853.210		4.56	0.46	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	414.44000		0.41444	0.00000	518.62000	0.51862	414.440		4.94	(0.25)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	4,097.15000		4.09715	0.00000	3,768.17000	3.76817	4,097.150		5.40	0.92	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.57000		0.00057	0.00000	0.93000	0.00093	0.570		5.58	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.40343		97.41902	0.00000	9.51566	97.04745			4.12	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	402.99000		0.40299	0.00000	325.70000	0.32570	402.990		4.11	0.23	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,013.06000		1.01306	0.00000	863.85000	0.86385	1,013.060		4.38	0.43	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	590.99000		0.59099	0.00000	698.01000	0.69801	590.990		4.92	(0.26)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.51901		95.28755	0.00000	9.63978	94.90859			4.02	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.66611		97.10334	0.00000	9.79660	96.71689			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		10.10753	91.89646	0.00000	10.20518	91.44952			6.30	0.00	1,654,136.28		18	125,144.00
R2032	On 08/05/2025	Bond Future	9.40	Call	18.03000	0.01803	0.00000	9.93000	0.00993	18.030	6.67	0.03	0.00			0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	21.68000	0.02168	0.00000	12.11000	0.01211	21.680	6.72	0.03	0.00			0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	408.32000	0.40832	0.00000	293.79000	0.29379	408.320	7.82	0.32	0.00			0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	442.09000	0.44209	0.00000	320.47000	0.32047	442.090	7.86	0.34	0.00			0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	533.21000	0.53321	0.00000	724.29000	0.72429	533.210	8.61	(0.35)	0.00			0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	61.37000	0.06137	0.00000	98.42000	0.09842	61.370	9.86	(0.06)	0.00			0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.21606	93.69243	0.00000	10.31874	93.23672			6.08	0.00	0.00		0	27,670.00
R2032	On 07/08/2025	Bond Future	9.40	Call	210.24000	0.21024	0.00000	159.12000	0.15912	210.240	6.02	0.13	0.00			0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	778.81000	0.77881	0.00000	636.80000	0.63680	778.810	6.39	0.35	0.00			0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	801.24000	0.80124	0.00000	963.80000	0.96380	801.240	7.00	(0.32)	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.33947	91.34207	0.00000	10.44769	90.87726			6.14	0.00	0.00		0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	381.39000	0.38139	0.00000	309.83000	0.30983	381.390	6.08	0.17	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	998.03000	0.99803	0.00000	850.65000	0.85065	998.030	6.43	0.34	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,029.01000	1.02901	0.00000	1,184.91000	1.18491	1,029.010	7.26	(0.31)	0.00			0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.47630	93.10147	0.00000	10.59053	92.62748			5.88	0.00	0.00		0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.62858	90.71506	0.00000	10.74938	90.23176			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		10.17161	100.23733	0.00000	10.27423	99.69500			7.02	0.00	94,523,802.19		943	10,439.00
R2033	On 07/08/2025	Bond Future	0.00		10.27682	102.19631	0.00000	10.38447	101.64331			6.82	0.00	0.00		0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.39540	99.12747	0.00000	10.50853	98.56350			6.98	0.00	0.00		0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.52566	101.03664	0.00000	10.64470	100.46155			6.75	0.00	0.00		0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.66951	97.91722	0.00000	10.79496	97.33083			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		10.92586	89.60435	0.00000	11.09940	88.66873			8.01	0.00	754,468,627.00		8,420	75,997.00
R2035	On 08/05/2025	Bond Future	10.08	Call	5.05000	0.00505	0.00000	1.24000	0.00124	5.050	7.73	0.01	0.00			0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	98.89000	0.09889	0.00000	38.06000	0.03806	98.890	8.33	0.10	0.00			0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	220.80000	0.22080	0.00000	97.61000	0.09761	220.800	8.56	0.19	0.00			0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	843.24000	0.84324	0.00000	1,376.31000	1.37631	843.240	9.17	(0.47)	0.00			0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	705.36000	0.70536	0.00000	1,186.26000	1.18626	705.360	9.27	(0.42)	0.00			0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	2,983.06000	2.98306	0.00000	2,212.05000	2.21205	2,983.060	9.96	0.88	0.00			0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	54.34000	0.05434	0.00000	131.06000	0.13106	54.340	10.31	(0.05)	0.00			0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	0.21000	0.00021	0.00000	0.92000	0.00092	0.210	11.12	0.00	0.00			0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	0.00000	0.00000	0.00000	0.01000	0.00001		11.12	0.00	0.00			0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.04533	91.35553	0.00000	11.22640	90.40160			7.84	0.00	0.00		0	24,120.00
R2035	On 07/08/2025	Bond Future	10.08	Call	163.55000	0.16355	0.00000	94.61000	0.09461	163.550	7.38	0.09	0.00			0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	707.29000	0.70729	0.00000	478.91000	0.47891	707.290	7.93	0.28	0.00			0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1,228.97000	1.22897	0.00000	1,632.75000	1.63275	1,228.970	8.81	(0.38)	0.00			0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,158.68000	1.15868	0.00000	1,545.93000	1.54593	1,158.680	8.86	(0.36)	0.00			0	300.00
R2035	On 06/11/2025	Bond Future	0.00		11.17974	88.61588	0.00000	11.36887	87.64320			8.10	0.00	0.00		0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	236.63000	0.23663	0.00000	155.75000	0.15575	236.630	7.58	0.10	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	357.68000	0.35768	0.00000	243.40000	0.24340	357.680	7.71	0.14	0.00			0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	725.96000	0.72596	0.00000	525.01000	0.52501	725.960	8.01	0.24	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	769.13000	0.76913	0.00000	559.08000	0.55908	769.130	8.04	0.25	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	993.02000	0.99302	0.00000	738.48000	0.73848	993.020	8.18	0.30	0.00			0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	1,741.43000	1.74143	0.00000	1,362.94000	1.36294	1,741.430	8.57	0.43	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	1,765.64000	1.76564	0.00000	1,383.64000	1.38364	1,765.640	8.58	0.43	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	1,839.71	0000	1.83971	0.00000	2,267.77	0000	2.26777	1,839.710	9.12	(0.40)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,802.10	0000	1.80210	0.00000	2,223.85	0000	2.22385	1,802.100	9.14	(0.40)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,431.87	0000	1.43187	0.00000	1,787.74	0000	1.78774	1,431.870	9.39	(0.33)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,061.62	0000	1.06162	0.00000	1,344.03	0000	1.34403	1,061.620	9.70	(0.26)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	1,016.75	0000	1.01675	0.00000	1,289.65	0000	1.28965	1,016.750	9.74	(0.25)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		11.32735		90.32289	0.00000	11.52523		89.33128		7.93	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	893.33	0000	0.89333	0.00000	675.09	0000	0.67509	893.330	7.68	0.25	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	1,801.26	0000	1.80126	0.00000	1,439.05	0000	1.43905	1,801.260	8.10	0.40	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	1,065.23	0000	1.06523	0.00000	1,312.85	0000	1.31285	1,065.230	9.53	(0.23)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.47928		87.53808	0.00000	11.68623		86.52729		8.14	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.46095		83.52987	0.00000	11.64980		82.50121		8.96	0.00	0.00	0	62,241.00
R2037	On 08/05/2025	Bond Future	10.50	Call	1.51	0000	0.00151	0.00000	0.27	0000	0.00027	1.510	8.27	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	110.87	0000	0.11087	0.00000	38.95	0000	0.03895	110.870	8.96	0.11	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	894.11	0000	0.89411	0.00000	1,511.35	0000	1.51135	894.110	9.66	(0.50)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	5,697.05	0000	5.69705	0.00000	4,691.86	0000	4.69186	5,697.050	11.28	0.99	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,277.36	0000	9.27736	0.00000	8,249.20	0000	8.24920	9,277.360	11.93	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,507.88	0000	9.50788	0.00000	8,479.58	0000	8.47958	9,507.880	11.93	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.59595		80.90140	0.00000	11.79266		79.85262		9.27	0.00	0.00	0	88,246.00
R2037	On 07/08/2025	Bond Future	10.34	Call	64.36	0000	0.06436	0.00000	32.59	0000	0.03259	64.360	8.46	0.04	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	119.64	0000	0.11964	0.00000	64.52	0000	0.06452	119.640	8.61	0.07	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	144.08	0000	0.14408	0.00000	79.27	0000	0.07927	144.080	8.67	0.08	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	197.64	0000	0.19764	0.00000	112.57	0000	0.11257	197.640	8.79	0.10	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	568.01	0000	0.56801	0.00000	364.91	0000	0.36491	568.010	9.27	0.23	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,576.03	0000	3.57603	0.00000	4,392.48	0000	4.39248	3,576.030	9.37	(0.74)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,348.18	0000	2.34818	0.00000	3,000.94	0000	3.00094	2,348.180	9.88	(0.57)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	1,469.36	0000	1.46936	0.00000	1,058.64	0000	1.05864	1,469.360	9.93	0.44	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	2,260.10	0000	2.26010	0.00000	2,898.16	0000	2.89816	2,260.100	9.93	(0.56)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,377.79	0000	1.37779	0.00000	1,839.73	0000	1.83973	1,377.790	10.47	(0.39)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,358.78	0000	1.35878	0.00000	1,816.24	0000	1.81624	1,358.780	10.49	(0.39)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	833.17	0000	0.83317	0.00000	1,153.09	0000	1.15309	833.170	10.98	(0.26)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.73230		82.46484	0.00000	11.93705		81.39552		9.19	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	277.92	0000	0.27792	0.00000	179.44	0000	0.17944	277.920	8.45	0.11	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	815.30	0000	0.81530	0.00000	580.17	0000	0.58017	815.300	8.91	0.25	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,589.54	0000	1.58954	0.00000	2,003.01	0000	2.00301	1,589.540	10.34	(0.35)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.88052		79.79444	0.00000	12.09401		78.70427		9.56	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	583.29	0000	0.58329	0.00000	419.60	0000	0.41960	583.290	9.03	0.17	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	879.69	0000	0.87969	0.00000	653.34	0000	0.65334	879.690	9.22	0.23	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	4,427.70	0000	4.42770	0.00000	5,153.83	0000	5.15383	4,427.700	9.68	(0.63)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	1,764.72	0000	1.76472	0.00000	1,387.99	0000	1.38799	1,764.720	9.72	0.38	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	3,013.19	0000	3.01319	0.00000	3,581.15	0000	3.58115	3,013.190	10.24	(0.49)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,168.69	0000	2.16869	0.00000	2,617.33	0000	2.61733	2,168.690	10.70	(0.38)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	1,487.18	0000	1.48718	0.00000	1,822.32	0000	1.82232	1,487.180	11.23	(0.28)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		12.04392		81.31395	0.00000	12.26662		80.20275		9.45	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.48449		97.20263	0.00000	11.67833		95.96529		9.18	0.00	0.00	0	9,260.00
R2038	On 07/08/2025	Bond Future	0.00		11.61629		99.10229	0.00000	11.81821		97.84073		9.03	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.75959		95.53213	0.00000	11.97016		94.24595		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	807.83	000	0.80783	0.00000	555.23	000	0.55523	807.830	8.66	0.23	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,495.02	000	1.49502	0.00000	1,933.82	000	1.93382	1,495.020	10.19	(0.30)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.91254		97.37175	0.00000	12.13229		96.06053		9.33	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		12.07639		93.74051	0.00000	12.30592		92.40393		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		11.81173		83.09602	0.00000	12.01573		81.91127		9.72	0.00	42,129,682.14	507	27,979.00
R2040	On 08/05/2025	Bond Future	12.75	Call	5,264.19	000	5.26419	0.00000	4,135.78	000	4.13578	5,264.190	12.16	0.97	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	8,713.42	000	8.71342	0.00000	7,531.52	000	7.53152	8,713.420	12.94	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	9,056.76	000	9.05676	0.00000	7,873.92	000	7.87392	9,056.760	12.94	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.94924		80.20844	0.00000	12.16151		79.00047		10.10	0.00	0.00	0	43,292.00
R2040	On 07/08/2025	Bond Future	10.80	Call	99.75	000	0.09975	0.00000	49.46	000	0.04946	99.750	9.17	0.06	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	204.83	000	0.20483	0.00000	110.19	000	0.11019	204.830	9.38	0.10	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	663.31	000	0.66331	0.00000	413.33	000	0.41333	663.310	9.95	0.25	0.00	0	180.00
R2040	On 07/08/2025	Bond Future	11.70	Call	1,279.28	000	1.27928	0.00000	869.32	000	0.86932	1,279.280	10.41	0.39	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.00	Call	2,134.85	000	2.13485	0.00000	1,554.41	000	1.55441	2,134.850	10.89	0.54	0.00	0	220.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,843.45	000	1.84345	0.00000	2,470.98	000	2.47098	1,843.450	10.89	(0.46)	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.40	Put	1,049.16	000	1.04916	0.00000	1,471.89	000	1.47189	1,049.160	11.54	(0.30)	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.60	Put	781.12	000	0.78112	0.00000	1,119.29	000	1.11929	781.120	11.85	(0.24)	0.00	0	220.00
R2040	On 06/11/2025	Bond Future	0.00		12.08728		81.75837	0.00000	12.30795		80.52680		10.03	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.23654		78.82371	0.00000	12.46633		77.56819		10.49	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,027.82	000	2.02782	0.00000	1,572.45	000	1.57245	2,027.820	10.57	0.40	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,410.49	000	1.41049	0.00000	1,761.71	000	1.76171	1,410.490	12.33	(0.25)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.39923		80.32442	0.00000	12.63860		79.04473		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		11.99069		78.46333	0.00000	12.19460		77.26766		10.50	0.00	20,557,392.46	262	86,059.00
R2044	On 08/05/2025	Bond Future	10.85	Call	0.21	000	0.00021	0.00000	0.03	000	0.00003	0.210	9.51	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	0.51	000	0.00051	0.00000	0.07	000	0.00007	0.510	9.59	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	38.10	000	0.03810	0.00000	10.09	000	0.01009	38.100	10.25	0.04	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,318.76	000	2.31876	0.00000	3,359.17	000	3.35917	2,318.760	10.77	(0.80)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	1,810.75	000	1.81075	0.00000	2,764.84	000	2.76484	1,810.750	10.97	(0.71)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	253.64	000	0.25364	0.00000	560.67	000	0.56067	253.640	12.11	(0.18)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		12.12460		75.61053	0.00000	12.33662		74.39139		10.94	0.00	0.00	0	470.00
R2044	On 07/08/2025	Bond Future	10.63	Call	22.54	000	0.02254	0.00000	9.63	000	0.00963	22.540	9.59	0.02	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	307.29	000	0.30729	0.00000	173.43	000	0.17343	307.290	10.24	0.14	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	2,855.52	000	2.85552	0.00000	3,675.07	000	3.67507	2,855.520	11.11	(0.62)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		12.25845		77.07155	0.00000	12.47867		75.82866		10.87	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		12.40262		74.17186	0.00000	12.63176		72.90480		11.39	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.55875		75.58387	0.00000	12.79726		74.29238		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		11.93645		76.93275	0.00000	12.14012		75.70479		10.97	0.00	1,955,015,043.00	25,412	276,640.00
R2048	On 07/08/2025	Bond Future	0.00		12.05763		78.43628	0.00000	12.26915		77.18427		10.83	0.00	0.00	0	166,125.00
R2048	On 06/11/2025	Bond Future	0.00		12.18923		75.51015	0.00000	12.40904		74.23381		11.37	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		12.33075		76.96455	0.00000	12.55957		75.66335		11.27	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.47337		73.98808	0.00000	12.71137		72.66182		11.82	0.00	19,236,900.80	260	260.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		11.88643		99.22430	0.00000	12.09014		97.63378		11.03	0.00	1,587,588.80	16	2,612.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
											Option						
R2053	On 07/08/2025	Bond Future	0.00		12.00760		101.16347	0.00000	12.21933	99.54182		10.88	0.00	0.00		0	20,000.00
R2053	On 06/11/2025	Bond Future	0.00		12.13769		97.25477	0.00000	12.35801	95.60148		11.43	0.00	0.00		0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.27494		99.12745	0.00000	12.50436	97.44201		11.34	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.42010		95.15232	0.00000	12.65920	93.43439		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		11.21503		69.94997	0.00000	11.38829	69.11708		9.21	0.00	151,721,484.93		2,169	20,513.00
R209	On 07/08/2025	Bond Future	0.00		11.33138		71.31704	0.00000	11.51129	70.46784		9.07	0.00	0.00		0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.45822		69.54300	0.00000	11.64524	68.67717		9.38	0.00	0.00		0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.59394		70.88252	0.00000	11.78848	69.99983		9.28	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.73938		69.08131	0.00000	11.94190	68.18156		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		245.94802		245.94802	0.00000	245.74085	245.74085		0.00	0.00	0.00		0	4,196.00
R210	On 07/08/2025	Bond Future	0.00		250.81530		250.81530	0.00000	250.60393	250.60393		0.00	0.00	0.00		0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.29756		252.29756	0.00000	252.08171	252.08171		0.00	0.00	0.00		0	0.00
R210	On 05/02/2026	Bond Future	0.00		257.21812		257.21812	0.00000	256.99740	256.99740		0.00	0.00	0.00		0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.69053		258.69053	0.00000	258.46582	258.46582		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		9.69359		89.64953	0.00000	9.80141	89.21563		5.65	0.00	448,247.65		5	92,942.00
R213	On 07/08/2025	Bond Future	0.00		9.78863		91.40158	0.00000	9.90255	90.95916		5.37	0.00	0.00		0	17.00
R213	On 06/11/2025	Bond Future	0.00		9.90406		89.61491	0.00000	10.02476	89.16363		5.34	0.00	0.00		0	0.00
R213	On 05/02/2026	Bond Future	0.00		10.03635		91.34155	0.00000	10.16462	90.88137		5.03	0.00	0.00		0	0.00
R213	On 07/05/2026	Bond Future	0.00		10.17795		89.52905	0.00000	10.31440	89.05985		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		11.67436		64.34339	0.00000	11.88791	63.27270		10.68	0.00	32,493,411.95		505	17,771.00
R214	On 07/08/2025	Bond Future	0.00		11.78826		65.60088	0.00000	12.00948	64.50923		10.54	0.00	0.00		0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.91269		63.56904	0.00000	12.14198	62.45615		11.00	0.00	0.00		0	0.00
R214	On 05/02/2026	Bond Future	0.00		12.04648		64.79359	0.00000	12.28446	63.65906		10.92	0.00	0.00		0	0.00
R214	On 07/05/2026	Bond Future	0.00		12.18162		62.72808	0.00000	12.42845	61.57166		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 :													5,125,091,757.28			59,021	1,795,745.00
Grand Total:													5,125,091,757.28			59,021	1,795,745.00