

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/04/2025

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
Derivatives																
AL37	On	08/05/2025	Index Future	0.00	1,083.42800	1,083.42800	0.00000	1,089.03500	1,089.03500			0.00	0.00	0.00	0	0.00
AL37	On	07/08/2025	Index Future	0.00	1,104.54000	1,104.54000	0.00000	1,110.31900	1,110.31900			0.00	0.00	0.00	0	0.00
AL37	On	06/11/2025	Index Future	0.00	1,125.83000	1,125.83000	0.00000	1,131.79300	1,131.79300			0.00	0.00	0.00	0	0.00
AL37	On	05/02/2026	Index Future	0.00	1,147.50900	1,147.50900	0.00000	1,153.61600	1,153.61600			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,169.64800	1,169.64800	0.00000	1,175.65300	1,175.65300			0.00	0.00	0.00	0	0.00
AL7T	On	08/05/2025	Index Future	0.00	1,266.72200	1,266.72200	0.00000	1,279.06000	1,279.06000			0.00	0.00	0.00	0	0.00
AL7T	On	07/08/2025	Index Future	0.00	1,291.40600	1,291.40600	0.00000	1,304.05700	1,304.05700			0.00	0.00	0.00	0	0.00
AL7T	On	06/11/2025	Index Future	0.00	1,316.29800	1,316.29800	0.00000	1,329.27800	1,329.27800			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,341.64500	1,341.64500	0.00000	1,354.90900	1,354.90900			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,367.53000	1,367.53000	0.00000	1,380.79100	1,380.79100			0.00	0.00	0.00	0	0.00
ALBI	On	08/05/2025	Index Future	0.00	1,094.34700	1,094.34700	0.00000	1,102.69600	1,102.69600			0.00	0.00	0.00	0	92.00
ALBI	On	07/08/2025	Index Future	0.00	1,115.67200	1,115.67200	0.00000	1,124.24600	1,124.24600			0.00	0.00	0.00	0	0.00
ALBI	On	06/11/2025	Index Future	0.00	1,137.17600	1,137.17600	0.00000	1,145.99000	1,145.99000			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,159.07400	1,159.07400	0.00000	1,168.08600	1,168.08600			0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026	Index Future	0.00	1,181.43700	1,181.43700	0.00000	1,190.40000	1,190.40000			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	11.79724	78.75741	0.00000	11.64632	79.42851			0.00	0.00	0.00	0	0.00
ES33	On	07/08/2025	Bond Future	0.00	11.96110	80.31151	0.00000	11.80213	81.00037			0.00	0.00	0.00	0	0.00
ES33	On	06/11/2025	Bond Future	0.00	12.14495	78.08191	0.00000	11.97716	78.78936			0.00	0.00	0.00	0	0.00
ES33	On	05/02/2026	Bond Future	0.00	12.34722	79.60185	0.00000	12.17063	80.32495			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	12.55660	77.35553	0.00000	12.37510	78.07702			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	12.41206	72.98175	0.00000	12.26144	73.81083			0.00	0.00	0.00	0	0.00
ES42	On	07/08/2025	Bond Future	0.00	12.55618	74.42189	0.00000	12.39892	75.27153			0.00	0.00	0.00	0	0.00
ES42	On	06/11/2025	Bond Future	0.00	12.71298	71.60822	0.00000	12.54841	72.47935			0.00	0.00	0.00	0	0.00
ES42	On	05/02/2026	Bond Future	0.00	12.87649	73.00141	0.00000	12.70494	73.89114			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	13.04991	70.15796	0.00000	12.87400	71.05042			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	1,078.71900	1,078.71900	0.00000	1,086.73900	1,086.73900			0.00	0.00	0.00	0	636.00
GOVI	On	07/08/2025	GOVI	0.00	1,099.73900	1,099.73900	0.00000	1,107.97700	1,107.97700			0.00	0.00	0.00	0	0.00
GOVI	On	06/11/2025	GOVI	0.00	1,120.93600	1,120.93600	0.00000	1,129.40700	1,129.40700			0.00	0.00	0.00	0	0.00
GOVI	On	05/02/2026	GOVI	0.00	1,142.52200	1,142.52200	0.00000	1,151.18300	1,151.18300			0.00	0.00	0.00	0	0.00
GOVI	On	07/05/2026	GOVI	0.00	1,164.56500	1,164.56500	0.00000	1,173.17400	1,173.17400			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	135.96992	135.96992	0.00000	135.82105	135.82105			0.00	0.00	0.00	0	5,933.00
I2029	On	07/08/2025	Bond Future	0.00	138.65296	138.65296	0.00000	138.50895	138.50895			0.00	0.00	0.00	0	0.00
I2029	On	06/11/2025	Bond Future	0.00	139.91917	139.91917	0.00000	139.78145	139.78145			0.00	0.00	0.00	0	68.00
I2029	On	05/02/2026	Bond Future	0.00	142.64484	142.64484	0.00000	142.50778	142.50778			0.00	0.00	0.00	0	0.00
I2029	On	07/05/2026	Bond Future	0.00	143.95998	143.95998	0.00000	143.79300	143.79300			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		127.13737	127.13737	0.00000	127.49927	127.49927			0.00		0.00	0.00	0	9,939.00
I2033	On 07/08/2025	Bond Future	0.00		129.64620	129.64620	0.00000	130.02243	130.02243			0.00		0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		130.63700	130.63700	0.00000	131.02907	131.02907			0.00		0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		133.18188	133.18188	0.00000	133.58476	133.58476			0.00		0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.20968	134.20968	0.00000	134.59484	134.59484			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		138.59777	138.59777	0.00000	138.59893	138.59893			0.00		0.00	0.00	0	2,918.00
I2038	On 07/08/2025	Bond Future	0.00		139.20090	139.20090	0.00000	139.21000	139.21000			0.00		0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		141.91633	141.91633	0.00000	141.93472	141.93472			0.00		0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		142.50754	142.50754	0.00000	142.52981	142.52981			0.00		0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.28623	145.28623	0.00000	145.28128	145.28128			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		118.62483	118.62483	0.00000	118.62604	118.62604			0.00		0.00	0.00	0	19,602.00
I2046	On 07/08/2025	Bond Future	0.00		120.96571	120.96571	0.00000	120.97370	120.97370			0.00		0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		121.06461	121.06461	0.00000	121.08070	121.08070			0.00		0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		123.42247	123.42247	0.00000	123.44189	123.44189			0.00		0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.52376	123.52376	0.00000	123.51978	123.51978			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		118.71225	118.71225	0.00000	119.69397	119.69397			0.00		0.00	0.00	0	16,080.00
I2050	On 07/08/2025	Bond Future	0.00		118.67904	118.67904	0.00000	119.68684	119.68684			0.00		0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		120.99425	120.99425	0.00000	122.02962	122.02962			0.00		0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		120.92979	120.92979	0.00000	121.98822	121.98822			0.00		0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.28755	123.28755	0.00000	124.34297	124.34297			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		374.56400	374.56400	0.00000	375.05500	375.05500			0.00		0.00	0.00	0	889.00
IGOV	On 07/08/2025	Index Future	0.00		381.95500	381.95500	0.00000	382.47700	382.47700			0.00		0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		389.40800	389.40800	0.00000	389.96500	389.96500			0.00		0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		396.99500	396.99500	0.00000	397.57300	397.57300			0.00		0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.74200	404.74200	0.00000	405.25500	405.25500			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		8.26935		107.40075	0.00000	8.25727	107.41901			1.04	0.00	408,874,655.25	3,807	158,022.00
R186	On 07/08/2025	Bond Future	0.00		8.34377		104.18513	0.00000	8.32467	104.20969			1.09	0.00	0.00	0	19,834.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,167.34000		1.16734	0.00000	1,176.80000	1.17680	1,167.340		1.56	0.89	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	6.91000		0.00691	0.00000	4.36000	0.00436	6.910		1.94	(0.02)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.46858		106.19234	0.00000	8.43842	106.22420			1.03	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.67738		102.92825	0.00000	8.63508	102.96311			0.92	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		9.06304		104.91048	0.00000	9.03778	104.92531			0.71	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00		269.04068		269.04068	0.00000	268.07889	268.07889			0.00	0.00	0.00	0	2,157.00
R202	On 07/08/2025	Bond Future	0.00		269.09566		269.09566	0.00000	268.12984	268.12984			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		274.34542		274.34542	0.00000	273.37844	273.37844			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		274.33577		274.33577	0.00000	273.35647	273.35647			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.68534		279.68534	0.00000	278.63373	278.63373			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		9.31494		97.30208	0.00000	9.21311	97.67325			4.55	0.00	9,730,208.00	100	66,729.00
R2030	On 08/05/2025	Bond Future	8.68	Call	11.71000		0.01171	0.00000	24.73000	0.02473	11.710		4.49	0.03	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	16.78000		0.01678	0.00000	34.09000	0.03409	16.780		4.53	0.04	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	92.94000		0.09294	0.00000	157.96000	0.15796	92.940		4.73	0.15	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	312.11000		0.31211	0.00000	461.03000	0.46103	312.110		4.93	0.36	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	370.05000		0.37005	0.00000	535.40000	0.53540	370.050		4.96	0.40	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	824.29000		0.82429	0.00000	1,078.14000	1.07814	824.290		5.17	0.64	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	238.42000		0.23842	0.00000	149.25000	0.14925	238.420		5.26	(0.28)	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	31.78000		0.03178	0.00000	16.70000	0.01670	31.780		5.66	(0.05)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	3,540.95000		3.54095	0.00000	3,909.03000	3.90903	3,540.950		5.94	0.99	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	4,842.94000		4.84294	0.00000	5,213.74000	5.21374	4,842.940		6.28	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			6.33	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			6.33	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.41568		95.18785	0.00000	9.30522	95.57178			4.44	0.00	47,593,925.00	500	78,934.00
R2030	On 07/08/2025	Bond Future	8.72	Call	198.86000		0.19886	0.00000	252.54000	0.25254	198.860		4.43	0.16	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	710.20000		0.71020	0.00000	853.21000	0.85321	710.200		4.68	0.40	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	539.32000		0.53932	0.00000	414.44000	0.41444	539.320		5.06	(0.30)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	3,757.82000		3.75782	0.00000	4,097.15000	4.09715	3,757.820		5.52	0.89	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1.10000		0.00110	0.00000	0.57000	0.00057	1.100		5.70	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.52354		97.02143	0.00000	9.40343	97.41902			4.23	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	339.02000		0.33902	0.00000	402.99000	0.40299	339.020		4.22	0.20	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	879.10000		0.87910	0.00000	1,013.06000	1.01306	879.100		4.49	0.39	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	730.49000		0.73049	0.00000	590.99000	0.59099	730.490		5.04	(0.30)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.64891		94.88002	0.00000	9.51901	95.28755			4.14	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.79991		96.70711	0.00000	9.66611	97.10334			3.90	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2032	On 08/05/2025	Bond Future	0.00		10.23385		91.31882	0.00000	10.10753	91.89646			6.47	0.00	9,131,882.00	100	125,144.00
R2032	On 08/05/2025	Bond Future	9.40	Call	3.32000		0.00332	0.00000	18.03000	0.01803	3.320		6.19	0.01	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	4.29000		0.00429	0.00000	21.68000	0.02168	4.290		6.25	0.01	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	216.58000		0.21658	0.00000	408.32000	0.40832	216.580		7.47	0.21	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	239.67000		0.23967	0.00000	442.09000	0.44209	239.670		7.52	0.22	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	722.24000		0.72224	0.00000	533.21000	0.53321	722.240		8.32	(0.46)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	88.22000		0.08822	0.00000	61.37000	0.06137	88.220		9.66	(0.08)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.35006		93.09830	0.00000	10.21606	93.69243			6.26	0.00	0.00	0	27,670.00
R2032	On 07/08/2025	Bond Future	9.40	Call	157.11000		0.15711	0.00000	210.24000	0.21024	157.110		6.20	0.10	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	619.06000		0.61906	0.00000	778.81000	0.77881	619.060		6.57	0.29	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	1,040.36000		1.04036	0.00000	801.24000	0.80124	1,040.360		7.18	(0.38)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.48202		90.73044	0.00000	10.33947	91.34207			6.30	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	309.06000		0.30906	0.00000	381.39000	0.38139	309.060		6.24	0.14	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	838.61000		0.83861	0.00000	998.03000	0.99803	838.610		6.60	0.30	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,271.70000		1.27170	0.00000	1,029.01000	1.02901	1,271.700		7.44	(0.36)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.62722		92.47591	0.00000	10.47630	93.10147			6.03	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.78356		90.09560	0.00000	10.62858	90.71506			6.01	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		10.30291		99.54413	0.00000	10.17161	100.23733			7.17	0.00	0.00	0	10,439.00
R2033	On 07/08/2025	Bond Future	0.00		10.41565		101.48389	0.00000	10.27682	102.19631			6.95	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.54255		98.39474	0.00000	10.39540	99.12747			7.12	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.68091		100.28749	0.00000	10.52566	101.03664			6.86	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.82881		97.17339	0.00000	10.66951	97.91722			6.97	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		11.07697		88.78889	0.00000	10.92586	89.60435			8.14	0.00	0.00	0	75,997.00
R2035	On 08/05/2025	Bond Future	10.08	Call	0.67000		0.00067	0.00000	5.05000	0.00505	0.670		7.42	0.00	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	30.24000		0.03024	0.00000	98.89000	0.09889	30.240		8.04	0.04	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	84.51000		0.08451	0.00000	220.80000	0.22080	84.510		8.27	0.09	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,245.54000		1.24554	0.00000	843.24000	0.84324	1,245.540		8.90	(0.62)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	1,060.42000		1.06042	0.00000	705.36000	0.70536	1,060.420		9.00	(0.56)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	2,267.52000		2.26752	0.00000	2,983.06000	2.98306	2,267.520		9.73	0.81	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	95.28000		0.09528	0.00000	54.34000	0.05434	95.280		10.09	(0.08)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	0.60000		0.00060	0.00000	0.21000	0.00021	0.600		11.27	0.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	0.00000		0.00000	0.00000	0.00000	0.00000			11.27	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.20396		90.51906	0.00000	11.04533	91.35553			7.94	0.00	0.00	0	24,120.00
R2035	On 07/08/2025	Bond Future	10.08	Call	104.10000		0.10410	0.00000	163.55000	0.16355	104.100		7.48	0.06	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	509.57000		0.50957	0.00000	707.29000	0.70729	509.570		8.04	0.22	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1,589.02000		1.58902	0.00000	1,228.97000	1.22897	1,589.020		8.93	(0.45)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,504.14000		1.50414	0.00000	1,158.68000	1.15868	1,504.140		8.98	(0.43)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		11.34651		87.75743	0.00000	11.17974	88.61588			8.22	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	170.99000		0.17099	0.00000	236.63000	0.23663	170.990		7.69	0.08	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	264.65000		0.26465	0.00000	357.68000	0.35768	264.650		7.82	0.11	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	561.32000		0.56132	0.00000	725.96000	0.72596	561.320		8.13	0.19	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	596.80000		0.59680	0.00000	769.13000	0.76913	596.800		8.16	0.20	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	782.92000		0.78292	0.00000	993.02000	0.99302	782.920		8.30	0.25	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	1,424.59000		1.42459	0.00000	1,741.43000	1.74143	1,424.590		8.69	0.37	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	1,445.75000		1.44575	0.00000	1,765.64000	1.76564	1,445.750		8.70	0.37	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	2,237.51000		2.23751	0.00000	1,839.71000	1.83971	2,237.510		9.25	(0.46)	0.00	0	2,000.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2035	On 06/11/2025	Bond Future	11.45	Put	2,194.27	0.0000	2.19427	0.00000	1,802.10	1.80210	2,194.270	9.27	(0.45)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,765.75	0.0000	1.76575	0.00000	1,431.87	1.43187	1,765.750	9.52	(0.38)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,329.51	0.0000	1.32951	0.00000	1,061.62	1.06162	1,329.510	9.83	(0.31)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	1,275.94	0.0000	1.27594	0.00000	1,016.75	1.01675	1,275.940	9.87	(0.30)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		11.50220	89.44590	0.00000	11.32735	90.32289			8.04	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	717.90	0.0000	0.71790	0.00000	893.33	0.89333	717.900	7.79	0.21	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	1,505.57	0.0000	1.50557	0.00000	1,801.26	1.80126	1,505.570	8.21	0.35	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	1,310.44	0.0000	1.31044	0.00000	1,065.23	1.06523	1,310.440	9.67	(0.26)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.65851	86.66176	0.00000	11.47928	87.53808			8.25	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	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.61684	82.67941	0.00000	11.46095	83.52987			9.09	0.00	0.00	0	62,241.00
R2037	On 08/05/2025	Bond Future	10.50	Call	0.29	0.00029	0.00000	1.51000	0.00151	0.290		8.39	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	43.14	0.04314	0.00000	110.87	0.11087	43.140		9.09	0.05	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	1,376.40	1.37640	0.00000	894.11	0.89411	1,376.400		9.80	(0.65)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	4,860.92	4.86092	0.00000	5,697.05	5.69705	4,860.920		11.42	0.97	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	8,427.14	8.42714	0.00000	9,277.36	9.27736	8,427.140		12.07	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	8,657.59	8.65759	0.00000	9,507.88	9.50788	8,657.590		12.07	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.75921	80.02960	0.00000	11.59595	80.90140			9.39	0.00	0.00	0	88,246.00
R2037	On 07/08/2025	Bond Future	10.34	Call	31.21	0.03121	0.00000	64.36	0.06436	31.210		8.31	0.02	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	63.04	0.06304	0.00000	119.64	0.11964	63.040		8.47	0.04	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	77.18	0.07718	0.00000	144.08	0.14408	77.180		8.51	0.05	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	109.02	0.10902	0.00000	197.64	0.19764	109.020		8.60	0.07	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	359.41	0.35941	0.00000	568.01	0.56801	359.410		9.04	0.17	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	4,210.81	4.21081	0.00000	3,576.03	3.57603	4,210.810		9.14	(0.81)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,831.13	2.83113	0.00000	2,348.18	2.34818	2,831.130		9.64	(0.65)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	1,067.44	1.06744	0.00000	1,469.36	1.46936	1,067.440		9.69	0.36	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	2,729.98	2.72998	0.00000	2,260.10	2.26010	2,729.980		9.69	(0.64)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,697.99	1.69799	0.00000	1,377.79	1.37779	1,697.990		10.24	(0.46)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,675.32	1.67532	0.00000	1,358.78	1.35878	1,675.320		10.25	(0.46)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,044.35	1.04435	0.00000	833.17	0.83317	1,044.350		10.76	(0.32)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.90320	81.57092	0.00000	11.73230	82.46484			9.30	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	198.75	0.19875	0.00000	277.92	0.27792	198.750		8.55	0.08	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	625.37	0.62537	0.00000	815.30	0.81530	625.370		9.01	0.21	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,950.24	1.95024	0.00000	1,589.54	1.58954	1,950.240		10.46	(0.40)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		12.05905	78.88135	0.00000	11.88052	79.79444			9.69	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	432.39	0.43239	0.00000	583.29	0.58329	432.390		8.99	0.14	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	666.27	0.66627	0.00000	879.69	0.87969	666.270		9.15	0.19	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	4,991.32	4.99132	0.00000	4,427.70	4.42770	4,991.320		9.55	(0.68)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	1,403.17	1.40317	0.00000	1,764.72	1.76472	1,403.170		9.59	0.33	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	3,435.02	3.43502	0.00000	3,013.19	3.01319	3,435.020		10.09	(0.54)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,493.34	2.49334	0.00000	2,168.69	2.16869	2,493.340		10.57	(0.43)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	1,724.19	1.72419	0.00000	1,487.18	1.48718	1,724.190		11.10	(0.32)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		12.22686	80.39954	0.00000	12.04392	81.31395			9.57	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	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.65054	96.14123	0.00000	11.48449	97.20263			9.28	0.00	0.00	0	9,260.00
R2038	On 07/08/2025	Bond Future	0.00		11.79013	98.01468	0.00000	11.61629	99.10229			9.10	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.94188	94.41718	0.00000	11.75959	95.53213			9.52	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	589.70	0.58970	0.00000	807.83	0.80783	589.700		8.73	0.18	0.00	0	1,770.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2038	On 06/11/2025	Bond Future	12.33	Put	1,882.49	0.00	1.88249	0.00000	1,495.02	0.00	1,882.490	10.28	(0.36)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		12.10310	96.23	3314	0.00000	11.91254	97.37	175	9.42	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		12.27210	92.59	909	0.00000	12.07639	93.74	051	9.84	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0.00	0000	0.00000	100.00	0.00	000	0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.00	0000	0.00000	100.00	0.00	000	0.00	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00		11.96246	82.21	808	0.00000	11.81173	83.09	602	9.82	0.00	2,219,888.16	27	27,952.00
R2040	On 08/05/2025	Bond Future	12.75	Call	4,407.80	0.00	0000	4,264.19	0.00	000	5,264.19	11.88	0.96	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	7,836.51	0.00	0000	8,713.42	0.00	000	8,713.42	12.95	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	8,179.60	0.00	0000	9,056.76	0.00	000	9,056.76	13.06	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		12.10688	79.30	870	0.00000	11.94924	80.20	844	10.19	0.00	0.00	0	43,292.00
R2040	On 07/08/2025	Bond Future	10.80	Call	59.71	0.00	0000	99.75	0.00	000	59.710	9.24	0.04	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	130.52	0.00	0000	204.83	0.00	000	0.20483	9.46	0.07	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	470.24	0.00	0000	663.31	0.00	000	0.66331	10.04	0.19	0.00	0	180.00
R2040	On 07/08/2025	Bond Future	11.70	Call	966.86	0.00	0000	1,279.28	0.00	000	1.27928	10.51	0.32	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.00	Call	1,696.77	0.00	0000	2,134.85	0.00	000	2.13485	11.00	0.46	0.00	0	220.00
R2040	On 07/08/2025	Bond Future	12.00	Put	2,305.11	0.00	0000	1,843.45	0.00	000	1.84345	11.00	(0.54)	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.40	Put	1,358.38	0.00	0000	1,049.16	0.00	000	1.04916	11.65	(0.36)	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.60	Put	1,028.02	0.00	0000	781.12	0.00	000	0.78112	11.96	(0.29)	0.00	0	220.00
R2040	On 06/11/2025	Bond Future	0.00		12.25205	80.83	604	0.00000	12.08728	81.75	837	10.12	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.40842	77.88	173	0.00000	12.23654	78.82	371	10.60	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	1,700.40	0.00	0000	2,027.82	0.00	000	2.02782	10.68	0.35	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,692.15	0.00	0000	1,410.49	0.00	000	1.41049	12.47	(0.29)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.57523	79.38	042	0.00000	12.39923	80.32	442	10.49	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0.00	0000	0.00000	100.00	0.00	000	0.00	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00		12.13633	77.60	620	0.00000	11.99069	78.46	333	10.60	0.00	0.00	0	86,059.00
R2044	On 08/05/2025	Bond Future	10.85	Call	0.02	0.00	0002	0.00000	0.21	0.00	0021	0.020	9.29	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	0.05	0.00	0005	0.00000	0.51	0.00	0051	0.050	9.38	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	9.70	0.00	00970	0.00000	38.10	0.00	03810	9.700	9.94	0.01	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	3,026.62	0.00	0000	2,318.76	0.00	000	3,026.620	10.43	(0.90)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	2,441.26	0.00	0000	1,810.75	0.00	000	2,441.260	10.62	(0.84)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	405.01	0.00	0000	253.64	0.00	000	0.25364	11.77	(0.26)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		12.27678	74.73	220	0.00000	12.12460	75.61	053	11.02	0.00	0.00	0	470.00
R2044	On 07/08/2025	Bond Future	10.63	Call	12.21	0.00	01221	0.00000	22.54	0.00	02254	12.210	9.65	0.01	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	204.58	0.00	0000	307.29	0.00	000	0.30729	10.31	0.10	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	3,435.34	0.00	0000	2,855.52	0.00	000	3,435.340	11.19	(0.69)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		12.41734	76.17	140	0.00000	12.25845	77.07	155	10.95	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		12.56822	73.25	260	0.00000	12.40262	74.17	186	11.50	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.72828	74.66	206	0.00000	12.55875	75.58	387	11.38	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0.00	0000	0.00000	100.00	0.00	000	0.00	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00		12.08216	76.05	069	0.00000	11.93645	76.93	275	11.07	0.00	0.00	0	276,640.00
R2048	On 07/08/2025	Bond Future	0.00		12.20967	77.53	264	0.00000	12.05763	78.43	628	10.90	0.00	0.00	0	166,125.00
R2048	On 06/11/2025	Bond Future	0.00		12.34803	74.58	422	0.00000	12.18923	75.51	015	11.43	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		12.49632	76.01	900	0.00000	12.33075	76.96	455	11.36	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.64284	73.03	937	0.00000	12.47337	73.98	808	11.90	0.00	18,990,236.20	260	260.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	0.00	0000	0.00000	100.00	0.00	000	0.00	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		12.03217	98.08	159	0.00000	11.88643	99.22	430	11.12	0.00	0.00	0	2,612.00
R2053	On 07/08/2025	Bond Future	0.00		12.15979	99.99	284	0.00000	12.00760	101.16	347	10.95	0.00	0.00	0	20,000.00
R2053	On 06/11/2025	Bond Future	0.00		12.29686	96.05	513	0.00000	12.13769	97.25	477	11.49	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						
R2053	On 05/02/2026	Bond Future	0.00		12.44094		97.90246	0.00000	12.27494	99.12745		11.42		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.59034		93.92325	0.00000	12.42010	95.15232		11.97		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		11.36591		69.22390	0.00000	11.21503	69.94997		9.36		0.00	0.00	0	20,513.00
R209	On 07/08/2025	Bond Future	0.00		11.48888		70.57285	0.00000	11.33138	71.31704		9.20		0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.62290		68.77983	0.00000	11.45822	69.54300		9.50		0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.76556		70.10304	0.00000	11.59394	70.88252		9.42		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.91489		68.30065	0.00000	11.73938	69.08131		9.69		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		245.93991		245.93991	0.00000	245.94802	245.94802		0.00		0.00	0.00	0	4,196.00
R210	On 07/08/2025	Bond Future	0.00		250.79300		250.79300	0.00000	250.81530	250.81530		0.00		0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.25842		252.25842	0.00000	252.29756	252.29756		0.00		0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		257.17208		257.17208	0.00000	257.21812	257.21812		0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.69289		258.69289	0.00000	258.69053	258.69053		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		9.82029		89.13992	0.00000	9.69359	89.64953		5.77		0.00	0.00	0	92,942.00
R213	On 07/08/2025	Bond Future	0.00		9.92381		90.87690	0.00000	9.78863	91.40158		5.54		0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00		10.04875		89.07427	0.00000	9.90406	89.61491		5.49		0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		10.19064		90.78837	0.00000	10.03635	91.34155		5.18		0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		10.33686		88.98291	0.00000	10.17795	89.52905		5.08		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		11.82509		63.58481	0.00000	11.67436	64.34339		10.77		0.00	1,716,789.87	27	17,744.00
R214	On 07/08/2025	Bond Future	0.00		11.94513		64.82382	0.00000	11.78826	65.60088		10.61		0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		12.07609		62.77289	0.00000	11.91269	63.56904		11.07		0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		12.21634		63.98062	0.00000	12.04648	64.79359		11.01		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		12.35507		61.91205	0.00000	12.18162	62.72808		11.47		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 :													498,257,584.48			4,821	1,795,091.00
Grand Total:													498,257,584.48			4,821	1,795,091.00