

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/04/2025

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		1,087.31300		1,087.31300	0.00000	1,083.42800	1,083.42800		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,108.50000		1,108.50000	0.00000	1,104.54000	1,104.54000		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,129.87500		1,129.87500	0.00000	1,125.83000	1,125.83000		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,151.64100		1,151.64100	0.00000	1,147.50900	1,147.50900		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,173.86700		1,173.86700	0.00000	1,169.64800	1,169.64800		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,275.20700		1,275.20700	0.00000	1,266.72200	1,266.72200		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,300.05600		1,300.05600	0.00000	1,291.40600	1,291.40600		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,325.12500		1,325.12500	0.00000	1,316.29800	1,316.29800		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,350.65100		1,350.65100	0.00000	1,341.64500	1,341.64500		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,376.71800		1,376.71800	0.00000	1,367.53000	1,367.53000		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,100.57000		1,100.57000	0.00000	1,094.34700	1,094.34700		0.00	0.00	0.00	0	92.00
ALBI	On 07/08/2025	Index Future	0.00		1,122.01500		1,122.01500	0.00000	1,115.67200	1,115.67200		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,143.65100		1,143.65100	0.00000	1,137.17600	1,137.17600		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,165.68200		1,165.68200	0.00000	1,159.07400	1,159.07400		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,188.17900		1,188.17900	0.00000	1,181.43700	1,181.43700		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		11.69421		79.21474	0.00000	11.79724	78.75741		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.85328		80.77786	0.00000	11.96110	80.31151		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		12.03191		78.55760	0.00000	12.14495	78.08191		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		12.22850		80.08702	0.00000	12.34722	79.60185		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		12.43190		77.85030	0.00000	12.55660	77.35553		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		12.30435		73.57311	0.00000	12.41206	72.98175		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.44427		75.02489	0.00000	12.55618	74.42189		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.59647		72.22322	0.00000	12.71298	71.60822		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.75521		73.62859	0.00000	12.87649	73.00141		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.92349		70.79752	0.00000	13.04991	70.15796		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		1,084.67700		1,084.67700	0.00000	1,078.71900	1,078.71900		0.00	0.00	10,846,770.00	1	637.00
GOVI	On 07/08/2025	GOVI	0.00		1,105.81300		1,105.81300	0.00000	1,099.73900	1,099.73900		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,127.13700		1,127.13700	0.00000	1,120.93600	1,120.93600		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,148.84900		1,148.84900	0.00000	1,142.52200	1,142.52200		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,171.02100		1,171.02100	0.00000	1,164.56500	1,164.56500		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		135.97101		135.97101	0.00000	135.96992	135.96992		0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025	Bond Future	0.00		138.65414		138.65414	0.00000	138.65296	138.65296		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		139.92080		139.92080	0.00000	139.91917	139.91917		0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		142.64682		142.64682	0.00000	142.64484	142.64484		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.96240		143.96240	0.00000	143.95998	143.95998		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	0.00	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	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		127.23049	127.23049	0.00000	127.13737	127.13737			0.00	0.00	0.00	0.00	0	9,939.00
I2033	On 07/08/2025	Bond Future	0.00		129.74105	129.74105	0.00000	129.64620	129.64620			0.00	0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		130.73411	130.73411	0.00000	130.63700	130.63700			0.00	0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		133.28124	133.28124	0.00000	133.18188	133.18188			0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.31134	134.31134	0.00000	134.20968	134.20968			0.00	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	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		138.74743	138.74743	0.00000	138.59777	138.59777			0.00	0.00	0.00	0.00	0	2,918.00
I2038	On 07/08/2025	Bond Future	0.00		139.35350	139.35350	0.00000	139.20090	139.20090			0.00	0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		142.07223	142.07223	0.00000	141.91633	141.91633			0.00	0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		142.66698	142.66698	0.00000	142.50754	142.50754			0.00	0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.44908	145.44908	0.00000	145.28623	145.28623			0.00	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	0.00	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	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		118.45232	118.45232	0.00000	118.62483	118.62483			0.00	0.00	0.00	0.00	0	19,602.00
I2046	On 07/08/2025	Bond Future	0.00		120.78962	120.78962	0.00000	120.96571	120.96571			0.00	0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		120.88550	120.88550	0.00000	121.06461	121.06461			0.00	0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		123.24038	123.24038	0.00000	123.42247	123.42247			0.00	0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.33847	123.33847	0.00000	123.52376	123.52376			0.00	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	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		119.30275	119.30275	0.00000	118.71225	118.71225			0.00	0.00	0.00	0.00	0	16,080.00
I2050	On 07/08/2025	Bond Future	0.00		119.28110	119.28110	0.00000	118.67904	118.67904			0.00	0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		121.60827	121.60827	0.00000	120.99425	120.99425			0.00	0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		121.55638	121.55638	0.00000	120.92979	120.92979			0.00	0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.92663	123.92663	0.00000	123.28755	123.28755			0.00	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	0.00	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	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		374.76700	374.76700	0.00000	374.56400	374.56400			0.00	0.00	0.00	0.00	0	889.00
IGOV	On 07/08/2025	Index Future	0.00		382.16200	382.16200	0.00000	381.95500	381.95500			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		389.62200	389.62200	0.00000	389.40800	389.40800			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		397.21700	397.21700	0.00000	396.99500	396.99500			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.97000	404.97000	0.00000	404.74200	404.74200			0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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		8.22646		107.46561	0.00000	8.26935	107.40075			1.04	0.00	0.00	0	158,022.00
R186	On 07/08/2025	Bond Future	0.00		8.29237		104.25125	0.00000	8.34377	104.18513			1.09	0.00	0.00	0	19,834.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,224.58000		1.22458	0.00000	1,167.34000	1.16734	1,224.580		1.56	0.91	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	5.36000		0.00536	0.00000	6.91000	0.00691	5.360		1.94	(0.01)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.40453		106.26002	0.00000	8.46858	106.19234			1.03	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.59337		102.99750	0.00000	8.67738	102.92825			0.92	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.94253		104.98129	0.00000	9.06304	104.91048			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		268.08385		268.08385	0.00000	269.04068	269.04068			0.00	0.00	0.00	0	2,157.00
R202	On 07/08/2025	Bond Future	0.00		268.12004		268.12004	0.00000	269.09566	269.09566			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		273.35144		273.35144	0.00000	274.34542	274.34542			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		273.32352		273.32352	0.00000	274.33577	274.33577			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.65385		278.65385	0.00000	279.68534	279.68534			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		9.23742		97.58448	0.00000	9.31494	97.30208			4.55	0.00	1,463,767.20	15	66,744.00
R2030	On 08/05/2025	Bond Future	8.68	Call	15.60000		0.01560	0.00000	11.71000	0.01171	15.600		4.49	0.04	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	22.39000		0.02239	0.00000	16.78000	0.01678	22.390		4.53	0.05	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	122.01000		0.12201	0.00000	92.94000	0.09294	122.010		4.73	0.19	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	394.75000		0.39475	0.00000	312.11000	0.31211	394.750		4.93	0.44	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	464.55000		0.46455	0.00000	370.05000	0.37005	464.550		4.96	0.48	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	989.96000		0.98996	0.00000	824.29000	0.82429	989.960		5.17	0.73	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	146.91000		0.14691	0.00000	238.42000	0.23842	146.910		5.26	(0.20)	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	14.21000		0.01421	0.00000	31.78000	0.03178	14.210		5.66	(0.03)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	3,819.53000		3.81953	0.00000	3,540.95000	3.54095	3,819.530		5.94	1.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	5,124.86000		5.12486	0.00000	4,842.94000	4.84294	5,124.860		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		9.33280		95.47574	0.00000	9.41568	95.18785			4.44	0.00	0.00	0	78,934.00
R2030	On 07/08/2025	Bond Future	8.72	Call	240.83000		0.24083	0.00000	198.86000	0.19886	240.830		4.43	0.19	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	818.73000		0.81873	0.00000	710.20000	0.71020	818.730		4.68	0.44	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	445.41000		0.44541	0.00000	539.32000	0.53932	445.410		5.06	(0.27)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	4,011.41000		4.01141	0.00000	3,757.82000	3.75782	4,011.410		5.52	0.91	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.68000		0.00068	0.00000	1.10000	0.00110	0.680		5.70	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.43476		97.31511	0.00000	9.52354	97.02143			4.23	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	394.82000		0.39482	0.00000	339.02000	0.33902	394.820		4.22	0.23	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	988.46000		0.98846	0.00000	879.10000	0.87910	988.460		4.49	0.42	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	636.43000		0.63643	0.00000	730.49000	0.73049	636.430		5.04	(0.28)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.55335		95.17961	0.00000	9.64891	94.88002			4.14	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.69666		97.01269	0.00000	9.79991	96.70711			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		10.15147		91.69500	0.00000	10.23385	91.31882			6.47	0.00	0.00	0	125,144.00
R2032	On 08/05/2025	Bond Future	9.40	Call	4.35000		0.00435	0.00000	3.32000	0.00332	4.350		6.19	0.01	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	5.63000		0.00563	0.00000	4.29000	0.00429	5.630		6.25	0.01	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	271.67000		0.27167	0.00000	216.58000	0.21658	271.670		7.47	0.26	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	299.73000		0.29973	0.00000	239.67000	0.23967	299.730		7.52	0.28	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	519.33000		0.51933	0.00000	722.24000	0.72224	519.330		8.32	(0.38)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	46.96000		0.04696	0.00000	88.22000	0.08822	46.960		9.66	(0.05)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.26344		93.48179	0.00000	10.35006	93.09830			6.26	0.00	0.00	0	27,670.00
R2032	On 07/08/2025	Bond Future	9.40	Call	191.89000		0.19189	0.00000	157.11000	0.15711	191.890		6.20	0.12	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	721.35000		0.72135	0.00000	619.06000	0.61906	721.350		6.57	0.33	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	882.94000		0.88294	0.00000	1,040.36000	1.04036	882.940		7.18	(0.34)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.39072		91.12157	0.00000	10.48202	90.73044			6.30	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	361.78000		0.36178	0.00000	309.06000	0.30906	361.780		6.24	0.16	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	949.84000		0.94984	0.00000	838.61000	0.83861	949.840		6.60	0.33	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,124.58000		1.12458	0.00000	1,271.70000	1.27170	1,124.580		7.44	(0.33)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.53083		92.87481	0.00000	10.62722	92.47591			6.03	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.68163		90.50241	0.00000	10.78356	90.09560			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		10.23075		99.92431	0.00000	10.30291	99.54413			7.17	0.00	0.00	0	10,439.00
R2033	On 07/08/2025	Bond Future	0.00		10.33996		101.87147	0.00000	10.41565	101.48389			6.95	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.46298		98.79006	0.00000	10.54255	98.39474			7.12	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.59716		100.69069	0.00000	10.68091	100.28749			6.86	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.74055		97.58459	0.00000	10.82881	97.17339			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		10.97441		89.34123	0.00000	11.07697	88.78889			8.14	0.00	38,684,752.59	433	75,564.00
R2035	On 08/05/2025	Bond Future	10.08	Call	1.04000		0.00104	0.00000	0.67000	0.00067	1.040		7.42	0.00	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	45.64000		0.04564	0.00000	30.24000	0.03024	45.640		8.04	0.06	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	123.89000		0.12389	0.00000	84.51000	0.08451	123.890		8.27	0.13	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	881.42000		0.88142	0.00000	1,245.54000	1.24554	881.420		8.90	(0.52)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	728.85000		0.72885	0.00000	1,060.42000	1.06042	728.850		9.00	(0.46)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	2,704.27000		2.70427	0.00000	2,267.52000	2.26752	2,704.270		9.73	0.88	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	42.96000		0.04296	0.00000	95.28000	0.09528	42.960		10.09	(0.04)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	0.12000		0.00012	0.00000	0.60000	0.00060	0.120		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		11.09695		91.08214	0.00000	11.20396	90.51906			7.94	0.00	0.00	0	24,120.00
R2035	On 07/08/2025	Bond Future	10.08	Call	137.68000		0.13768	0.00000	104.10000	0.10410	137.680		7.48	0.08	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	627.67000		0.62767	0.00000	509.57000	0.50957	627.670		8.04	0.26	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1,328.33000		1.32833	0.00000	1,589.02000	1.58902	1,328.330		8.93	(0.40)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,253.35000		1.25335	0.00000	1,504.14000	1.50414	1,253.350		8.98	(0.38)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		11.23471		88.33165	0.00000	11.34651	87.75743			8.22	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	213.48000		0.21348	0.00000	170.99000	0.17099	213.480		7.69	0.09	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	325.17000		0.32517	0.00000	264.65000	0.26465	325.170		7.82	0.13	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	669.35000		0.66935	0.00000	561.32000	0.56132	669.350		8.13	0.22	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	709.86000		0.70986	0.00000	596.80000	0.59680	709.860		8.16	0.23	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	920.69000		0.92069	0.00000	782.92000	0.78292	920.690		8.30	0.28	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	1,632.34000		1.63234	0.00000	1,424.59000	1.42459	1,632.340		8.69	0.41	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	1,655.51000		1.65551	0.00000	1,445.75000	1.44575	1,655.510		8.70	0.41	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,967.43000		1.96743	0.00000	2,237.51000	2.23751	1,967.430		9.25	(0.42)	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	1,927.92	0000	1.92792	0.00000	2,194.27	0000	2.19427	1,927.920	9.27	(0.41)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,538.53	0000	1.53853	0.00000	1,765.75	0000	1.76575	1,538.530	9.52	(0.35)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,146.62	0000	1.14662	0.00000	1,329.51	0000	1.32951	1,146.620	9.83	(0.27)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	1,098.85	0000	1.09885	0.00000	1,275.94	0000	1.27594	1,098.850	9.87	(0.27)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		11.38520	90.03	140	0.00000	11.50220	89.44	590		8.04	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	837.97	0000	0.83797	0.00000	717.90	0000	0.71790	837.970	7.79	0.23	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	1,707.16	0000	1.70716	0.00000	1,505.57	0000	1.50557	1,707.160	8.21	0.38	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	1,151.03	0000	1.15103	0.00000	1,310.44	0000	1.31044	1,151.030	9.67	(0.24)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.53614	87.25	877	0.00000	11.65851	86.66	176		8.25	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		11.51413	83.23	833	0.00000	11.61684	82.67	941		9.09	0.00	0.00	0	62,241.00
R2037	On 08/05/2025	Bond Future	10.50	Call	0.42	0000	0.00042	0.00000	0.29	0000	0.00029	0.420	8.39	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	63.30	0000	0.06330	0.00000	43.14	0000	0.04314	63.300	9.09	0.07	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	992.45	0000	0.99245	0.00000	1,376.40	0000	1.37640	992.450	9.80	(0.55)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	5,403.98	0000	5.40398	0.00000	4,860.92	0000	4.86092	5,403.980	11.42	0.99	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	8,985.77	0000	8.98577	0.00000	8,427.14	0000	8.42714	8,985.770	12.07	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,216.30	0000	9.21630	0.00000	8,657.59	0000	8.65759	9,216.300	12.07	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.65223	80.59	936	0.00000	11.75921	80.02	960		9.39	0.00	0.00	0	88,246.00
R2037	On 07/08/2025	Bond Future	10.34	Call	43.17	0000	0.04317	0.00000	31.21	0000	0.03121	43.170	8.31	0.03	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	84.98	0000	0.08498	0.00000	63.04	0000	0.06304	84.980	8.47	0.05	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	103.26	0000	0.10326	0.00000	77.18	0000	0.07718	103.260	8.51	0.06	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	143.92	0000	0.14392	0.00000	109.02	0000	0.10902	143.920	8.60	0.08	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	450.41	0000	0.45041	0.00000	359.41	0000	0.35941	450.410	9.04	0.20	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,746.74	0000	3.74674	0.00000	4,210.81	0000	4.21081	3,746.740	9.14	(0.77)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,453.08	0000	2.45308	0.00000	2,831.13	0000	2.83113	2,453.080	9.64	(0.60)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	1,267.13	0000	1.26713	0.00000	1,067.44	0000	1.06744	1,267.130	9.69	0.41	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	2,359.91	0000	2.35991	0.00000	2,729.98	0000	2.72998	2,359.910	9.69	(0.59)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,425.76	0000	1.42576	0.00000	1,697.99	0000	1.69799	1,425.760	10.24	(0.41)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,405.62	0000	1.40562	0.00000	1,675.32	0000	1.67532	1,405.620	10.25	(0.41)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	853.50	0000	0.85350	0.00000	1,044.35	0000	1.04435	853.500	10.76	(0.28)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.79182	82.15	191	0.00000	11.90320	81.57	092		9.30	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	246.20	0000	0.24620	0.00000	198.75	0000	0.19875	246.200	8.55	0.10	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	741.64	0000	0.74164	0.00000	625.37	0000	0.62537	741.640	9.01	0.24	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,708.37	0000	1.70837	0.00000	1,950.24	0000	1.95024	1,708.370	10.46	(0.37)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.94289	79.47	377	0.00000	12.05905	78.88	135		9.69	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	512.14	0000	0.51214	0.00000	432.39	0000	0.43239	512.140	8.99	0.16	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	777.72	0000	0.77772	0.00000	666.27	0000	0.66627	777.720	9.15	0.22	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	4,582.23	0000	4.58223	0.00000	4,991.32	0000	4.99132	4,582.230	9.55	(0.65)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	1,593.27	0000	1.59327	0.00000	1,403.17	0000	1.40317	1,593.270	9.59	0.36	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	3,111.63	0000	3.11163	0.00000	3,435.02	0000	3.43502	3,111.630	10.09	(0.51)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,235.90	0000	2.23590	0.00000	2,493.34	0000	2.49334	2,235.900	10.57	(0.39)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	1,530.23	0000	1.53023	0.00000	1,724.19	0000	1.72419	1,530.230	11.10	(0.29)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		12.10568	81.00	359	0.00000	12.22686	80.39	954		9.57	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		11.54283	96.82	773	0.00000	11.65054	96.14	123		9.28	0.00	0.00	0	9,260.00
R2038	On 07/08/2025	Bond Future	0.00		11.67793	98.71	454	0.00000	11.79013	98.01	468		9.10	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.82484	95.13	080	0.00000	11.94188	94.41	718		9.52	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	715.96	0000	0.71596	0.00000	589.70	0000	0.58970	715.960	8.73	0.21	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	1,618.97	000	1.61897	0.00000	1,882.49	000	1.88249	1,618.970	10.28	(0.32)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.98093		96.96076	0.00000	12.10310		96.23314		9.42	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		12.14450		93.34093	0.00000	12.27210		92.59909		9.84	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		11.85470		82.84426	0.00000	11.96246		82.21808		9.82	0.00	0.00	0	27,952.00
R2040	On 08/05/2025	Bond Future	12.75	Call	5,003.82	000	5.00382	0.00000	4,407.80	000	4.40780	5,003.820	11.88	0.98	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	8,461.29	000	8.46129	0.00000	7,836.51	000	7.83651	8,461.290	12.95	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	8,804.79	000	8.80479	0.00000	8,179.60	000	8.17960	8,804.790	13.06	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.99476		79.94705	0.00000	12.10688		79.30870		10.19	0.00	0.00	0	43,292.00
R2040	On 07/08/2025	Bond Future	10.80	Call	81.87000		0.08187	0.00000	59.71000		0.05971	81.870	9.24	0.05	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	173.43000		0.17343	0.00000	130.52000		0.13052	173.430	9.46	0.09	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	588.43000		0.58843	0.00000	470.24000		0.47024	588.430	10.04	0.23	0.00	0	180.00
R2040	On 07/08/2025	Bond Future	11.70	Call	1,165.57000		1.16557	0.00000	966.86000		0.96686	1,165.570	10.51	0.37	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.00	Call	1,983.65000		1.98365	0.00000	1,696.77000		1.69677	1,983.650	11.00	0.51	0.00	0	220.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,953.64000		1.95364	0.00000	2,305.11000		2.30511	1,953.640	11.00	(0.49)	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.40	Put	1,116.02000		1.11602	0.00000	1,358.38000		1.35838	1,116.020	11.65	(0.32)	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.60	Put	831.85000		0.83185	0.00000	1,028.02000		1.02802	831.850	11.96	(0.25)	0.00	0	220.00
R2040	On 06/11/2025	Bond Future	0.00		12.13548		81.48688	0.00000	12.25205		80.83604		10.12	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.28701		78.54533	0.00000	12.40842		77.88173		10.60	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	1,930.40000		1.93040	0.00000	1,700.40000		1.70040	1,930.400	10.68	0.38	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,494.19000		1.49419	0.00000	1,692.15000		1.69215	1,494.190	12.47	(0.26)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.44876		80.05701	0.00000	12.57523		79.38042		10.49	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		12.02358		78.26838	0.00000	12.13633		77.60620		10.60	0.00	1,643,635.98	21	86,056.00
R2044	On 08/05/2025	Bond Future	10.85	Call	0.03000		0.00003	0.00000	0.02000		0.00002	0.030	9.29	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	0.09000		0.00009	0.00000	0.05000		0.00005	0.090	9.38	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	15.95000		0.01595	0.00000	9.70000		0.00970	15.950	9.94	0.02	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,419.12000		2.41912	0.00000	3,026.62000		3.02662	2,419.120	10.43	(0.85)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	1,874.48000		1.87448	0.00000	2,441.26000		2.44126	1,874.480	10.62	(0.77)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	219.84000		0.21984	0.00000	405.01000		0.40501	219.840	11.77	(0.17)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		12.15955		75.40732	0.00000	12.27678		74.73220		11.02	0.00	0.00	0	470.00
R2044	On 07/08/2025	Bond Future	10.63	Call	18.04000		0.01804	0.00000	12.21000		0.01221	18.040	9.65	0.01	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	270.56000		0.27056	0.00000	204.58000		0.20458	270.560	10.31	0.13	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	2,965.96000		2.96596	0.00000	3,435.34000		3.43534	2,965.960	11.19	(0.64)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		12.29556		76.85972	0.00000	12.41734		76.17140		10.95	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		12.44150		73.95435	0.00000	12.56822		73.25260		11.50	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.59639		75.37756	0.00000	12.72828		74.66206		11.38	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		11.96456		76.76118	0.00000	12.08216		76.05069		11.07	0.00	153,522.36	2	276,642.00
R2048	On 07/08/2025	Bond Future	0.00		12.08755		78.25694	0.00000	12.20967		77.53264		10.90	0.00	0.00	0	166,125.00
R2048	On 06/11/2025	Bond Future	0.00		12.22110		75.32270	0.00000	12.34803		74.58422		11.43	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		12.36418		76.77192	0.00000	12.49632		76.01900		11.36	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.50543		73.80694	0.00000	12.64284		73.03937		11.90	0.00	0.00	0	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		11.91454		99.00199	0.00000	12.03217		98.08159		11.12	0.00	0.00	0	2,612.00
R2053	On 07/08/2025	Bond Future	0.00		12.03754		100.93113	0.00000	12.15979		99.99284		10.95	0.00	0.00	0	20,000.00
R2053	On 06/11/2025	Bond Future	0.00		12.16964		97.01176	0.00000	12.29686		96.05513		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		12.30845		98.87783	0.00000	12.44094	97.90246		11.42		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.45230		94.91758	0.00000	12.59034	93.92325		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		11.26351		69.71556	0.00000	11.36591	69.22390		9.36		0.00	0.00	0	20,513.00
R209	On 07/08/2025	Bond Future	0.00		11.38256		71.07403	0.00000	11.48888	70.57285		9.20		0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.51235		69.29090	0.00000	11.62290	68.77983		9.50		0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.65055		70.62410	0.00000	11.76556	70.10304		9.42		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.79516		68.83192	0.00000	11.91489	68.30065		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		245.94052	245.94052	0.00000	245.93991	245.93991		0.00		0.00	0.00	0.00	0	4,196.00
R210	On 07/08/2025	Bond Future	0.00		250.79354	250.79354	0.00000	250.79300	250.79300		0.00		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.25980	252.25980	0.00000	252.25842	252.25842		0.00		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		257.17413	257.17413	0.00000	257.17208	257.17208		0.00		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.69575	258.69575	0.00000	258.69289	258.69289		0.00		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	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00		9.74301	89.45032	0.00000	9.82029	89.13992		5.77		0.00	4,740,866.96		53	92,889.00
R213	On 07/08/2025	Bond Future	0.00		9.84216	91.19335	0.00000	9.92381	90.87690		5.54		0.00	0.00		0	17.00
R213	On 06/11/2025	Bond Future	0.00		9.96223	89.39707	0.00000	10.04875	89.07427		5.49		0.00	0.00		0	0.00
R213	On 05/02/2026	Bond Future	0.00		10.09867	91.11760	0.00000	10.19064	90.78837		5.18		0.00	0.00		0	0.00
R213	On 07/05/2026	Bond Future	0.00		10.23901	89.31871	0.00000	10.33686	88.98291		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		11.71775	64.12361	0.00000	11.82509	63.58481		10.77		0.00	0.00		0	17,744.00
R214	On 07/08/2025	Bond Future	0.00		11.83393	65.37315	0.00000	11.94513	64.82382		10.61		0.00	0.00		0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.96082	63.33294	0.00000	12.07609	62.77289		11.07		0.00	0.00		0	0.00
R214	On 05/02/2026	Bond Future	0.00		12.09669	64.55161	0.00000	12.21634	63.98062		11.01		0.00	0.00		0	0.00
R214	On 07/05/2026	Bond Future	0.00		12.23098	62.49420	0.00000	12.35507	61.91205		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 :													57,533,315.09			525	1,794,620.00
Grand Total:													57,533,315.09			525	1,794,620.00