

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/05/2025

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		1,107.33000		1,107.33000	0.00000	1,108.31800	1,108.31800		0.00		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,128.66300		1,128.66300	0.00000	1,129.66900	1,129.66900		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,150.39000		1,150.39000	0.00000	1,151.40800	1,151.40800		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,171.91300		1,171.91300	0.00000	1,172.93800	1,172.93800		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,193.56900		1,193.56900	0.00000	1,194.60100	1,194.60100		0.00		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,303.10500		1,303.10500	0.00000	1,303.46600	1,303.46600		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,328.20900		1,328.20900	0.00000	1,328.57600	1,328.57600		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,353.77800		1,353.77800	0.00000	1,354.14300	1,354.14300		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,379.10700		1,379.10700	0.00000	1,379.46300	1,379.46300		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,404.59200		1,404.59200	0.00000	1,404.94000	1,404.94000		0.00		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,117.12500		1,117.12500	0.00000	1,118.41600	1,118.41600		0.00		0.00	458,021,250.00	41	25.00
ALBI	On 07/08/2025	Index Future	0.00		1,138.64700		1,138.64700	0.00000	1,139.96100	1,139.96100		0.00		0.00	466,845,270.00	41	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,160.56600		1,160.56600	0.00000	1,161.89800	1,161.89800		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,182.28000		1,182.28000	0.00000	1,183.62400	1,183.62400		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,204.12700		1,204.12700	0.00000	1,205.48500	1,205.48500		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		11.37293		80.66354	0.00000	11.35446	80.74789		0.00		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.52115		82.23752	0.00000	11.50183	82.32351		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.68445		80.04372	0.00000	11.66427	80.13116		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.87455		81.55715	0.00000	11.85345	81.64593		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		12.07658		79.28284	0.00000	12.05450	79.37299		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		12.10227		74.70342	0.00000	12.06864	74.89420		0.00		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.23735		76.16111	0.00000	12.20244	76.35557		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.38163		73.37948	0.00000	12.34536	73.57758		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.53955		74.76580	0.00000	12.50188	74.96737		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.71069		71.89515	0.00000	12.67150	72.10023		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		1,101.04400		1,101.04400	0.00000	1,102.23500	1,102.23500		0.00		0.00	0.00	0	74.00
GOVI	On 07/08/2025	GOVI	0.00		1,122.25600		1,122.25600	0.00000	1,123.46800	1,123.46800		0.00		0.00	0.00	0	654.00
GOVI	On 06/11/2025	GOVI	0.00		1,143.86000		1,143.86000	0.00000	1,145.08800	1,145.08800		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,165.26100		1,165.26100	0.00000	1,166.49900	1,166.49900		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,186.79400		1,186.79400	0.00000	1,188.04300	1,188.04300		0.00		0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00		0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		136.42336		136.42336	0.00000	136.52214	136.52214		0.00		0.00	0.00	0	3,723.00
I2029	On 07/08/2025	Bond Future	0.00		139.08544		139.08544	0.00000	139.18604	139.18604		0.00		0.00	0.00	0	5,676.00
I2029	On 06/11/2025	Bond Future	0.00		140.35458		140.35458	0.00000	140.45692	140.45692		0.00		0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		143.01103		143.01103	0.00000	143.11477	143.11477		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.21330		144.21330	0.00000	144.31863	144.31863		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		127.68522	127.68522	0.00000	127.65795	127.65795			0.00	0.00	0.00	0.00	0	5,451.00
I2033	On 07/08/2025	Bond Future	0.00		130.17669	130.17669	0.00000	130.14881	130.14881			0.00	0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.17230	131.17230	0.00000	131.14368	131.14368			0.00	0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.65504	133.65504	0.00000	133.62541	133.62541			0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.58030	134.58030	0.00000	134.54972	134.54972			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		138.42650	138.42650	0.00000	138.75857	138.75857			0.00	0.00	0.00	0.00	0	368.00
I2038	On 07/08/2025	Bond Future	0.00		138.99301	138.99301	0.00000	139.33142	139.33142			0.00	0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.70088	141.70088	0.00000	142.04564	142.04564			0.00	0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.20615	142.20615	0.00000	142.55706	142.55706			0.00	0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.86174	144.86174	0.00000	145.21874	145.21874			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		118.05906	118.05906	0.00000	117.77305	117.77305			0.00	0.00	0.00	0.00	0	550.00
I2046	On 07/08/2025	Bond Future	0.00		120.36282	120.36282	0.00000	120.07116	120.07116			0.00	0.00	0.00	0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		120.44381	120.44381	0.00000	120.14637	120.14637			0.00	0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.72276	122.72276	0.00000	122.41927	122.41927			0.00	0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.70531	122.70531	0.00000	122.39590	122.39590			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		119.23327	119.23327	0.00000	119.69711	119.69711			0.00	0.00	109,456,141.86		918	607.00
I2050	On 07/08/2025	Bond Future	0.00		119.18158	119.18158	0.00000	119.65437	119.65437			0.00	0.00	109,408,690.44		918	10,106.00
I2050	On 06/11/2025	Bond Future	0.00		121.50361	121.50361	0.00000	121.98540	121.98540			0.00	0.00	0.00	0.00	0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		121.37895	121.37895	0.00000	121.86950	121.86950			0.00	0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.64551	123.64551	0.00000	124.14481	124.14481			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		374.79000	374.79000	0.00000	374.96200	374.96200			0.00	0.00	18,739,500.00		5	16.00
IGOV	On 07/08/2025	Index Future	0.00		382.10300	382.10300	0.00000	382.27900	382.27900			0.00	0.00	19,105,150.00		5	724.00
IGOV	On 06/11/2025	Index Future	0.00		389.55000	389.55000	0.00000	389.72700	389.72700			0.00	0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		396.92900	396.92900	0.00000	397.10400	397.10400			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.35200	404.35200	0.00000	404.52600	404.52600			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		8.01279		107.78954	0.00000	8.00324	107.80405			1.04	0.00	0.00	0	75,477.00
R186	On 07/08/2025	Bond Future	0.00		8.05431		104.55823	0.00000	8.04289	104.57299			1.02	0.00	8,364,658.40	80	179,187.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,502.79000		1.50279	0.00000	1,518.06000	1.51806	1,502.790		1.57	0.96	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.61000		0.00061	0.00000	0.68000	0.00068	0.610		1.86	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.11193		106.57008	0.00000	8.09798	106.58490			1.00	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.28173		103.25505	0.00000	8.26403	103.26971			0.89	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.64370		105.15727	0.00000	8.61905	105.17182			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		268.39528		268.39528	0.00000	268.91094	268.91094			0.00	0.00	291,208,878.80	1,085	292.00
R202	On 07/08/2025	Bond Future	0.00		268.37813		268.37813	0.00000	268.90368	268.90368			0.00	0.00	291,190,271.05	1,085	1,405.00
R202	On 06/11/2025	Bond Future	0.00		273.60729		273.60729	0.00000	274.14245	274.14245			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.42679		273.42679	0.00000	273.97137	273.97137			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.53352		278.53352	0.00000	279.08734	279.08734			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		8.84915		99.01451	0.00000	8.82488	99.10477			4.54	0.00	0.00	0	28,389.00
R2030	On 08/05/2025	Bond Future	8.68	Call	68.80000		0.06880	0.00000	179.81000	0.17981	68.800		7.72	0.18	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	100.42000		0.10042	0.00000	227.15000	0.22715	100.420		7.72	0.25	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	502.30000		0.50230	0.00000	665.65000	0.66565	502.300		7.72	0.71	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	1,230.74000		1.23074	0.00000	1,350.75000	1.35075	1,230.740		7.72	0.96	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	1,372.50000		1.37250	0.00000	1,485.49000	1.48549	1,372.500		7.72	0.98	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	2,202.11000		2.20211	0.00000	2,295.19000	2.29519	2,202.110		7.72	1.00	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	0.02000		0.00002	0.00000	1.01000	0.00101	0.020		7.72	0.00	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.72	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	5,247.55000		5.24755	0.00000	5,337.81000	5.33781	5,247.550		7.72	1.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	6,554.73000		6.55473	0.00000	6,644.99000	6.64499	6,554.730		7.72	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			7.72	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			7.72	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		8.92394		96.91178	0.00000	8.89801	97.00375			4.41	0.00	0.00	0	110,422.00
R2030	On 07/08/2025	Bond Future	8.72	Call	569.65000		0.56965	0.00000	618.44000	0.61844	569.650		4.50	0.38	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,544.69000		1.54469	0.00000	1,620.71000	1.62071	1,544.690		4.78	0.68	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	130.41000		0.13041	0.00000	128.07000	0.12807	130.410		5.16	(0.11)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,350.79000		5.35079	0.00000	5,443.03000	5.44303	5,350.790		5.60	0.98	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.01000		0.00001	0.00000	0.02000	0.00002	0.010		5.61	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.99801		98.77625	0.00000	8.97033	98.86978			4.23	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	807.60000		0.80760	0.00000	853.64000	0.85364	807.600		4.34	0.38	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,700.26000		1.70026	0.00000	1,766.76000	1.76676	1,700.260		4.63	0.60	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	295.54000		0.29554	0.00000	288.24000	0.28824	295.540		5.16	(0.15)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.10100		96.61369	0.00000	9.07135	96.70861			4.14	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.23524		98.39329	0.00000	9.20336	98.48959			3.88	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		9.72010		93.69748	0.00000	9.70106	93.78714			6.49	0.00	225,998,321.76	2,412	49,996.00
R2032	On 08/05/2025	Bond Future	9.40	Call	3.79000		0.00379	0.00000	33.38000	0.03338	3.790		8.21	0.02	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	5.51000		0.00551	0.00000	41.18000	0.04118	5.510		8.21	0.02	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	879.81000		0.87981	0.00000	1,021.73000	1.02173	879.810		8.21	0.89	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	963.39000		0.96339	0.00000	1,099.75000	1.09975	963.390		8.21	0.91	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	0.01000		0.00001	0.00000	0.87000	0.00087	0.010		8.21	0.00	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	0.00000		0.00000	0.00000	0.00000	0.00000			8.21	0.00	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.81456		95.50246	0.00000	9.79455	95.59385			6.24	0.00	230,351,933.52	2,412	121,351.00
R2032	On 07/08/2025	Bond Future	9.40	Call	510.81000		0.51081	0.00000	552.91000	0.55291	510.810		6.35	0.27	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,508.39000		1.50839	0.00000	1,579.98000	1.57998	1,508.390		6.76	0.55	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	301.02000		0.30102	0.00000	300.29000	0.30029	301.020		7.38	(0.16)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.91865		93.17848	0.00000	9.89763	93.27144			6.30	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	797.99000		0.79799	0.00000	838.56000	0.83856	797.990		6.41	0.30	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,758.23000		1.75823	0.00000	1,819.84000	1.81984	1,758.230		6.80	0.50	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	550.55000		0.55055	0.00000	543.96000	0.54396	550.550		7.63	(0.19)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.04522		94.91875	0.00000	10.02315	95.01302			6.03	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.18747		92.50791	0.00000	10.16423	92.60360			6.00	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2033	On 08/05/2025	Bond Future	0.00		9.83009		102.07061	0.00000	9.81105	102.17412			7.14	0.00	0.00	0	3,470.00
R2033	On 07/08/2025	Bond Future	0.00		9.92412		104.03695	0.00000	9.90417	104.14240			6.89	0.00	0.00	0	6,781.00
R2033	On 06/11/2025	Bond Future	0.00		10.02687		100.99436	0.00000	10.00596	101.10167			7.07	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.15009		102.88033	0.00000	10.12819	102.98923			6.82	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.28738		99.73213	0.00000	10.26440	99.84267			6.92	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		10.60596		91.36506	0.00000	10.60214	91.38637			8.20	0.00	49,976,687.82	547	15,167.00
R2035	On 08/05/2025	Bond Future	10.08	Call	0.56000		0.00056	0.00000	11.24000	0.01124	0.560		12.28	0.00	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	100.47000		0.10047	0.00000	232.23000	0.23223	100.470		12.28	0.18	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	337.74000		0.33774	0.00000	514.68000	0.51468	337.740		12.28	0.45	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	11.74000		0.01174	0.00000	59.03000	0.05903	11.740		12.28	(0.03)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	4.83000		0.00483	0.00000	35.08000	0.03508	4.830		12.28	(0.01)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,597.71000		4.59771	0.00000	4,619.20000	4.61920	4,597.710		12.28	1.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	0.00000		0.00000	0.00000	0.00000	0.00000			12.28	0.00	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	0.00000		0.00000	0.00000	0.00000	0.00000			12.28	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			12.28	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.71638		93.12516	0.00000	10.71241	93.14681			8.00	0.00	38,833,191.72	417	67,746.00
R2035	On 07/08/2025	Bond Future	10.08	Call	345.24000		0.34524	0.00000	364.41000	0.36441	345.240		7.80	0.18	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,245.61000		1.24561	0.00000	1,279.82000	1.27982	1,245.610		8.41	0.43	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	599.06000		0.59906	0.00000	615.23000	0.61523	599.060		9.31	(0.23)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	556.68000		0.55668	0.00000	572.55000	0.57255	556.680		9.36	(0.22)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.83792		90.41166	0.00000	10.83381	90.43355			8.29	0.00	0.00	0	9,676.00
R2035	On 06/11/2025	Bond Future	9.91	Call	460.22000		0.46022	0.00000	474.63000	0.47463	460.220		7.96	0.17	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	666.99000		0.66699	0.00000	684.75000	0.68475	666.990		8.12	0.23	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,232.83000		1.23283	0.00000	1,256.78000	1.25678	1,232.830		8.46	0.35	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,295.31000		1.29531	0.00000	1,319.75000	1.31975	1,295.310		8.50	0.36	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,611.76000		1.61176	0.00000	1,638.39000	1.63839	1,611.760		8.65	0.41	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	2,598.88000		2.59888	0.00000	2,629.56000	2.62956	2,598.880		9.06	0.55	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	2,629.71000		2.62971	0.00000	2,660.47000	2.66047	2,629.710		9.07	0.55	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,190.10000		1.19010	0.00000	1,200.88000	1.20088	1,190.100		9.61	(0.29)	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	1,163.15	0.0000	1.16315	0.00000	1,173.94	0.0000	1,163.150	9.63	(0.29)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	900.66	0.0000	0.90066	0.00000	911.29	0.0000	900.660	9.88	(0.23)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	647.26	0.0000	0.64726	0.00000	657.14	0.0000	647.260	10.19	(0.18)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	617.24	0.0000	0.61724	0.00000	626.99	0.0000	617.240	10.24	(0.17)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.98	0.0000	0.10980	0.00000	10.97	0.0000		8.11	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,428.51	0.0000	1.42851	0.00000	1,448.98	0.0000	1,428.510	8.06	0.34	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	2,622.65	0.0000	2.62265	0.00000	2,648.47	0.0000	2,622.650	8.52	0.50	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	729.81	0.0000	0.72981	0.00000	736.97	0.0000	729.810	10.00	(0.17)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.12	0.0000	0.11127	0.00000	11.12	0.0000		8.31	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000		0.00	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.19	0.0000	0.11197	0.00000	11.18	0.0000		9.16	0.00	442,334,952.12	5,204	17,601.00
R2037	On 08/05/2025	Bond Future	10.50	Call	0.04	0.0000	0.00004	0.00000	2.92	0.0000	0.040	14.23	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	89.27	0.0000	0.08927	0.00000	228.13	0.0000	89.270	14.23	0.16	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	44.78	0.0000	0.04478	0.00000	132.18	0.0000	44.780	14.23	(0.09)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,155.74	0.0000	7.15574	0.00000	7,204.35	0.0000	7,155.740	14.23	1.00	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	10,746.40	0.0000	10.74640	0.00000	10,795.01	0.0000	10,746.400	14.23	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	10,976.96	0.0000	10.97696	0.00000	11,025.57	0.0000	10,976.960	14.23	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.32	0.0000	0.11325	0.00000	11.31	0.0000		9.43	0.00	821,285,529.60	9,970	138,269.00
R2037	On 07/08/2025	Bond Future	10.34	Call	100.27	0.0000	0.10027	0.00000	111.04	0.0000	100.270	8.59	0.07	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	186.60	0.0000	0.18660	0.00000	203.08	0.0000	186.600	8.75	0.11	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	224.01	0.0000	0.22401	0.00000	242.58	0.0000	224.010	8.82	0.12	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	305.16	0.0000	0.30516	0.00000	327.74	0.0000	305.160	8.94	0.16	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	841.54	0.0000	0.84154	0.00000	880.95	0.0000	841.540	9.43	0.33	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,417.05	0.0000	2.41705	0.00000	2,409.94	0.0000	2,417.050	9.53	(0.63)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,424.94	0.0000	1.42494	0.00000	1,429.46	0.0000	1,424.940	10.06	(0.44)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	2,041.61	0.0000	2.04161	0.00000	2,096.35	0.0000	2,041.610	10.10	0.57	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	1,358.07	0.0000	1.35807	0.00000	1,363.28	0.0000	1,358.070	10.10	(0.43)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	729.13	0.0000	0.72913	0.00000	739.14	0.0000	729.130	10.66	(0.26)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	716.50	0.0000	0.71650	0.00000	726.55	0.0000	716.500	10.68	(0.26)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	387.95	0.0000	0.38795	0.00000	397.91	0.0000	387.950	11.17	(0.16)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.45	0.0000	0.11452	0.00000	11.44	0.0000		9.39	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	461.64	0.0000	0.46164	0.00000	481.07	0.0000	461.640	8.82	0.17	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,237.82	0.0000	1.23782	0.00000	1,271.89	0.0000	1,237.820	9.39	0.34	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,104.51	0.0000	1.10451	0.00000	1,108.37	0.0000	1,104.510	10.89	(0.27)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.59	0.0000	0.11597	0.00000	11.58	0.0000		9.78	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	838.55	0.0000	0.83855	0.00000	861.13	0.0000	838.550	9.22	0.23	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,227.77	0.0000	1.22777	0.00000	1,255.89	0.0000	1,227.770	9.43	0.30	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,494.82	0.0000	3.49482	0.00000	3,481.67	0.0000	3,494.820	9.90	(0.55)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,325.12	0.0000	2.32512	0.00000	2,363.63	0.0000	2,325.120	9.95	0.46	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,294.65	0.0000	2.29465	0.00000	2,289.51	0.0000	2,294.650	10.48	(0.41)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,606.99	0.0000	1.60699	0.00000	1,606.12	0.0000	1,606.990	10.96	(0.31)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	1,070.57	0.0000	1.07057	0.00000	1,072.44	0.0000	1,070.570	11.50	(0.22)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.75	0.0000	0.11759	0.00000	11.74	0.0000		9.62	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000		0.00	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.25	0.0000	0.11251	0.00000	11.23	0.0000		9.31	0.00	0.00	0	4,020.00
R2038	On 07/08/2025	Bond Future	0.00		11.37	0.0000	0.11378	0.00000	11.35	0.0000		9.11	0.00	0.00	0	6,301.00

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	0.00		11.51302		97.07161	0.00000	11.49279	97.19955			9.56	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,155.32000		1.15532	0.00000	1,212.22000	1.21222	1,155.320		8.96	0.30	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,037.62000		1.03762	0.00000	1,026.19000	1.02619	1,037.620		10.65	(0.23)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.66464		98.88396	0.00000	11.64361	99.01388			9.46	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.82786		95.22018	0.00000	11.80597	95.35216			9.83	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		11.66239		83.98037	0.00000	11.63379	84.15140			9.93	0.00	267,645,439.19	3,187	9,703.00
R2040	On 08/05/2025	Bond Future	12.75	Call	6,121.12000		6.12112	0.00000	6,292.16000	6.29216	6,121.120		15.28	1.00	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	9,596.99000		9.59699	0.00000	9,768.02000	9.76802	9,596.990		15.28	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	9,940.63000		9.94063	0.00000	10,111.66000	10.11166	9,940.630		15.28	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.79791		81.08679	0.00000	11.76818	81.26106			10.27	0.00	217,069,336.83	2,677	59,196.00
R2040	On 07/08/2025	Bond Future	10.80	Call	102.67000		0.10267	0.00000	122.32000	0.12232	102.670		9.30	0.06	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	221.83000		0.22183	0.00000	256.23000	0.25623	221.830		9.52	0.12	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	314.51000		0.31451	0.00000	358.24000	0.35824	314.510		9.66	0.15	454,374.37	250	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	755.15000		0.75515	0.00000	831.22000	0.83122	755.150		10.11	0.30	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,282.22000		1.28222	0.00000	1,243.41000	1.24341	1,282.220		11.09	(0.39)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.93131		82.64659	0.00000	11.90046	82.82404			10.24	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.08275		79.68117	0.00000	12.05071	79.86158			10.72	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,324.34000		2.32434	0.00000	2,420.66000	2.42066	2,324.340		10.81	0.44	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,154.34000		1.15434	0.00000	1,129.28000	1.12928	1,154.340		12.62	(0.22)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.24839		81.14735	0.00000	12.21509	81.33078			10.56	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		11.86724		79.20241	0.00000	11.83361	79.40577			10.71	0.00	29,304,891.70	370	46,575.00
R2044	On 08/05/2025	Bond Future	10.85	Call	0.00000		0.00000	0.00000	0.06000	0.00006			16.46	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	0.00000		0.00000	0.00000	0.16000	0.00016			16.46	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	1.38000		0.00138	0.00000	26.23000	0.02623	1.380		16.46	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,408.53000		1.40853	0.00000	1,380.66000	1.38066	1,408.530		16.46	(0.87)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	868.83000		0.86883	0.00000	918.19000	0.91819	868.830		16.46	(0.71)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1.30000		0.00130	0.00000	13.25000	0.01325	1.300		16.46	0.00	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		12.00004		76.34206	0.00000	11.96510	76.54933			11.10	0.00	0.00	0	40,162.00
R2044	On 07/08/2025	Bond Future	10.63	Call	19.81000		0.01981	0.00000	25.77000	0.02577	19.810		9.85	0.01	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	349.75000		0.34975	0.00000	401.96000	0.40196	349.750		10.76	0.16	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	2,303.53000		2.30353	0.00000	2,216.56000	2.21656	2,303.530		11.71	(0.57)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	1,364.31000		1.36431	0.00000	1,313.83000	1.31383	1,364.310		12.34	(0.39)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		12.13031		77.81057	0.00000	12.09408	78.02166			11.07	0.00	0.00	0	68,811.00
R2044	On 06/11/2025	Bond Future	12.20	Put	2,392.76000		2.39276	0.00000	2,318.14000	2.31814	2,392.760		11.75	(0.46)	0.00	0	5,600.00
R2044	On 05/02/2026	Bond Future	0.00		12.27732		74.87997	0.00000	12.23969	75.09477			11.62	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.43701		76.25764	0.00000	12.39793	76.47605			11.45	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		11.85657		77.42400	0.00000	11.81779	77.66448			11.19	0.00	0.00	0	234,919.00
R2048	On 07/08/2025	Bond Future	0.00		11.97828		78.91552	0.00000	11.93803	79.16064			10.99	0.00	0.00	0	220,559.00
R2048	On 06/11/2025	Bond Future	0.00		12.10794		75.99201	0.00000	12.06618	76.24167			11.58	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		12.25381		77.41126	0.00000	12.21042	77.66526			11.50	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.40167		74.39604	0.00000	12.35661	74.65445			11.99	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		11.76648		100.18327	0.00000	11.72768	100.49712			11.24	0.00	0.00	0	2,247.00
R2053	On 07/08/2025	Bond Future	0.00		11.88655		102.11324	0.00000	11.84626	102.43310			11.03	0.00	0.00	0	22,570.00

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 06/11/2025	Bond Future	0.00		12.01301		98.21385	0.00000	11.97116	98.53968		11.63	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.15282		100.04733	0.00000	12.10933	100.37883		11.55	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.30131		96.02762	0.00000	12.25607	96.36487		12.05	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		10.94095		71.29544	0.00000	10.93212	71.33936		9.42	0.00	0.00	0	1,464.00
R209	On 07/08/2025	Bond Future	0.00		11.05097		72.66891	0.00000	11.04181	72.71366		9.24	0.00	174,914,066.37	2,407	10,867.00
R209	On 06/11/2025	Bond Future	0.00		11.16828		70.91447	0.00000	11.15880	70.95992		9.59	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.30136		72.23890	0.00000	11.29156	72.28494		9.51	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.44477		70.41861	0.00000	11.43464	70.46521		9.74	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		247.39016		247.39016	0.00000	247.17398	247.17398		0.00	0.00	0.00	0	2,756.00
R210	On 07/08/2025	Bond Future	0.00		252.21753		252.21753	0.00000	251.99694	251.99694		0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		253.69972		253.69972	0.00000	253.47446	253.47446		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		258.50088		258.50088	0.00000	258.27038	258.27038		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.82897		259.82897	0.00000	259.59367	259.59367		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		9.31937		91.17609	0.00000	9.29516	91.27596		5.78	0.00	0.00	0	79,636.00
R213	On 07/08/2025	Bond Future	0.00		9.39976		92.93254	0.00000	9.37420	93.03430		5.52	0.00	991,590,201.80	10,670	24,267.00
R213	On 06/11/2025	Bond Future	0.00		9.49456		91.16726	0.00000	9.46755	91.27082		5.50	0.00	0.00	0	77,198.00
R213	On 05/02/2026	Bond Future	0.00		9.61592		92.87070	0.00000	9.58734	92.97582		5.17	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.74730		91.03011	0.00000	9.71702	91.13683		5.07	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		11.52106		65.12921	0.00000	11.48720	65.30475		10.87	0.00	130,258,420.00	2,000	4,429.00
R214	On 07/08/2025	Bond Future	0.00		11.63311		66.38387	0.00000	11.59806	66.56278		10.68	0.00	157,329,771.90	2,370	8,505.00
R214	On 06/11/2025	Bond Future	0.00		11.75311		64.36151	0.00000	11.71684	64.54372		11.19	0.00	0.00	0	26,609.00
R214	On 05/02/2026	Bond Future	0.00		11.88861		65.56370	0.00000	11.85104	65.74907		11.12	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		12.02631		63.47267	0.00000	11.98741	63.66126		11.53	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 :													5,549,686,929.25		49,071	2,116,977.00
Grand Total:													5,549,686,929.25		49,071	2,116,977.00