

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/05/2025

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
Derivatives																	
AL37	On 08/05/2025	Index Future	0.00		1,104.36500		1,104.36500	0.00000	1,107.33000	1,107.33000		0.00		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,125.64100		1,125.64100	0.00000	1,128.66300	1,128.66300		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,147.31200		1,147.31200	0.00000	1,150.39000	1,150.39000		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,168.78300		1,168.78300	0.00000	1,171.91300	1,171.91300		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,190.38500		1,190.38500	0.00000	1,193.56900	1,193.56900		0.00		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,297.81800		1,297.81800	0.00000	1,303.10500	1,303.10500		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,322.82100		1,322.82100	0.00000	1,328.20900	1,328.20900		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,348.28800		1,348.28800	0.00000	1,353.77800	1,353.77800		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,373.52000		1,373.52000	0.00000	1,379.10700	1,379.10700		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,398.90600		1,398.90600	0.00000	1,404.59200	1,404.59200		0.00		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,111.97500		1,111.97500	0.00000	1,117.12500	1,117.12500		0.00		0.00	111,197,500.00	10	15.00
ALBI	On 07/08/2025	Index Future	0.00		1,133.39700		1,133.39700	0.00000	1,138.64700	1,138.64700		0.00		0.00	113,339,700.00	10	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,155.21700		1,155.21700	0.00000	1,160.56600	1,160.56600		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,176.83600		1,176.83600	0.00000	1,182.28000	1,182.28000		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,198.58700		1,198.58700	0.00000	1,204.12700	1,204.12700		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		11.43647		80.37426	0.00000	11.37293	80.66354		0.00		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.58760		81.94266	0.00000	11.52115	82.23752		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.75402		79.74324	0.00000	11.68445	80.04372		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.94747		81.25135	0.00000	11.87455	81.55715		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		12.15306		78.97162	0.00000	12.07658	79.28284		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		12.19597		74.17591	0.00000	12.10227	74.70342		0.00		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.33465		75.62335	0.00000	12.23735	76.16111		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.48279		72.83141	0.00000	12.38163	73.37948		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.64472		74.20767	0.00000	12.53955	74.76580		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.82022		71.32686	0.00000	12.71069	71.89515		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		1,096.16800		1,096.16800	0.00000	1,101.04400	1,101.04400		0.00		0.00	0.00	0	74.00
GOVI	On 07/08/2025	GOVI	0.00		1,117.28600		1,117.28600	0.00000	1,122.25600	1,122.25600		0.00		0.00	0.00	0	654.00
GOVI	On 06/11/2025	GOVI	0.00		1,138.79600		1,138.79600	0.00000	1,143.86000	1,143.86000		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,160.10700		1,160.10700	0.00000	1,165.26100	1,165.26100		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,181.54900		1,181.54900	0.00000	1,186.79400	1,186.79400		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		136.40007		136.40007	0.00000	136.42336	136.42336		0.00		0.00	0.00	0	3,723.00
I2029	On 07/08/2025	Bond Future	0.00		139.06172		139.06172	0.00000	139.08544	139.08544		0.00		0.00	0.00	0	5,676.00
I2029	On 06/11/2025	Bond Future	0.00		140.33115		140.33115	0.00000	140.35458	140.35458		0.00		0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		142.98771		142.98771	0.00000	143.01103	143.01103		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.19057		144.19057	0.00000	144.21330	144.21330		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		127.66761	127.66761	0.00000	127.68522	127.68522			0.00	0.00	0.00	0.00	0	5,451.00
I2033	On 07/08/2025	Bond Future	0.00		130.15890	130.15890	0.00000	130.17669	130.17669			0.00	0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.15482	131.15482	0.00000	131.17230	131.17230			0.00	0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.63772	133.63772	0.00000	133.65504	133.65504			0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.56344	134.56344	0.00000	134.58030	134.58030			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		138.16781	138.16781	0.00000	138.42650	138.42650			0.00	0.00	10,086,250.13		73	368.00
I2038	On 07/08/2025	Bond Future	0.00		138.72939	138.72939	0.00000	138.99301	138.99301			0.00	0.00	20,254,490.94		146	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.43247	141.43247	0.00000	141.70088	141.70088			0.00	0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		141.93347	141.93347	0.00000	142.20615	142.20615			0.00	0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.58449	144.58449	0.00000	144.86174	144.86174			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		118.08461	118.08461	0.00000	118.05906	118.05906			0.00	0.00	0.00	0.00	0	550.00
I2046	On 07/08/2025	Bond Future	0.00		120.38884	120.38884	0.00000	120.36282	120.36282			0.00	0.00	0.00	0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		120.47137	120.47137	0.00000	120.44381	120.44381			0.00	0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.75140	122.75140	0.00000	122.72276	122.72276			0.00	0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.73562	122.73562	0.00000	122.70531	122.70531			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		118.77221	118.77221	0.00000	119.23327	119.23327			0.00	0.00	17,815,831.50		150	457.00
I2050	On 07/08/2025	Bond Future	0.00		118.71161	118.71161	0.00000	119.18158	119.18158			0.00	0.00	17,806,741.50		150	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		121.02457	121.02457	0.00000	121.50361	121.50361			0.00	0.00	0.00	0.00	0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		120.89171	120.89171	0.00000	121.37895	121.37895			0.00	0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.14955	123.14955	0.00000	123.64551	123.64551			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		374.42700	374.42700	0.00000	374.79000	374.79000			0.00	0.00	18,721,350.00		5	11.00
IGOV	On 07/08/2025	Index Future	0.00		381.73400	381.73400	0.00000	382.10300	382.10300			0.00	0.00	19,086,700.00		5	724.00
IGOV	On 06/11/2025	Index Future	0.00		389.17500	389.17500	0.00000	389.55000	389.55000			0.00	0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		396.54700	396.54700	0.00000	396.92900	396.92900			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.96500	403.96500	0.00000	404.35200	404.35200			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		8.04749		107.73684	0.00000	8.01279	107.78954			1.04	0.00	6,248,736.72	58	75,477.00
R186	On 07/08/2025	Bond Future	0.00		8.09587		104.50454	0.00000	8.05431	104.55823			1.02	0.00	6,061,263.32	58	179,245.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,450.76000		1.45076	0.00000	1,502.79000	1.50279	1,450.760		1.57	0.96	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.69000		0.00069	0.00000	0.61000	0.00061	0.690		1.86	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.16326		106.51559	0.00000	8.11193	106.57008			1.00	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.34828		103.19996	0.00000	8.28173	103.25505			0.89	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.73820		105.10156	0.00000	8.64370	105.15727			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		268.45363		268.45363	0.00000	268.39528	268.39528			0.00	0.00	0.00	0	292.00
R202	On 07/08/2025	Bond Future	0.00		268.43762		268.43762	0.00000	268.37813	268.37813			0.00	0.00	6,979,378.12	26	1,405.00
R202	On 06/11/2025	Bond Future	0.00		273.66852		273.66852	0.00000	273.60729	273.60729			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.49126		273.49126	0.00000	273.42679	273.42679			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.60013		278.60013	0.00000	278.53352	278.53352			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		8.91351		98.77566	0.00000	8.84915	99.01451			4.54	0.00	133,742,243.64	1,354	27,035.00
R2030	On 08/05/2025	Bond Future	8.68	Call	15.35000		0.01535	0.00000	68.80000	0.06880	15.350		7.72	0.06	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	27.39000		0.02739	0.00000	100.42000	0.10042	27.390		7.72	0.10	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	299.01000		0.29901	0.00000	502.30000	0.50230	299.010		7.72	0.60	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	990.49000		0.99049	0.00000	1,230.74000	1.23074	990.490		7.72	0.96	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	1,132.23000		1.13223	0.00000	1,372.50000	1.37250	1,132.230		7.72	0.98	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	1,963.17000		1.96317	0.00000	2,202.11000	2.20211	1,963.170		7.72	1.00	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	0.00000		0.00000	0.00000	0.02000	0.00002			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	5,008.70000		5.00870	0.00000	5,247.55000	5.24755	5,008.700		7.72	1.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	6,315.88000		6.31588	0.00000	6,554.73000	6.55473	6,315.880		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		8.99271		96.66839	0.00000	8.92394	96.91178			4.41	0.00	130,889,000.06	1,354	111,776.00
R2030	On 07/08/2025	Bond Future	8.72	Call	478.84000		0.47884	0.00000	569.65000	0.56965	478.840		4.50	0.33	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,379.93000		1.37993	0.00000	1,544.69000	1.54469	1,379.930		4.78	0.64	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	155.70000		0.15570	0.00000	130.41000	0.13041	155.700		5.16	(0.12)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,112.57000		5.11257	0.00000	5,350.79000	5.35079	5,112.570		5.60	0.97	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.02000		0.00002	0.00000	0.01000	0.00001	0.020		5.61	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.07153		98.52837	0.00000	8.99801	98.77625			4.23	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	712.97000		0.71297	0.00000	807.60000	0.80760	712.970		4.34	0.35	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,552.39000		1.55239	0.00000	1,700.26000	1.70026	1,552.390		4.63	0.57	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	333.22000		0.33322	0.00000	295.54000	0.29554	333.220		5.16	(0.17)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.17992		96.36158	0.00000	9.10100	96.61369			4.14	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.32032		98.13687	0.00000	9.23524	98.39329			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		9.77921		93.41980	0.00000	9.72010	93.69748			6.49	0.00	123,594,395.40	1,323	48,673.00
R2032	On 08/05/2025	Bond Future	9.40	Call	0.13000		0.00013	0.00000	3.79000	0.00379	0.130		8.21	0.00	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	0.24000		0.00024	0.00000	5.51000	0.00551	0.240		8.21	0.00	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	611.62000		0.61162	0.00000	879.81000	0.87981	611.620		8.21	0.84	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	691.48000		0.69148	0.00000	963.39000	0.96339	691.480		8.21	0.88	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	0.00000		0.00000	0.00000	0.01000	0.00001			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		9.87667		95.21950	0.00000	9.81456	95.50246			6.24	0.00	409,634,289.00	4,302	121,856.00
R2032	On 07/08/2025	Bond Future	9.40	Call	432.34000		0.43234	0.00000	510.81000	0.51081	432.340		6.35	0.24	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,349.51000		1.34951	0.00000	1,508.39000	1.50839	1,349.510		6.76	0.52	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	343.53000		0.34353	0.00000	301.02000	0.30102	343.530		7.38	(0.18)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.98400		92.89025	0.00000	9.91865	93.17848			6.30	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	710.41000		0.71041	0.00000	797.99000	0.79799	710.410		6.41	0.28	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,612.26000		1.61226	0.00000	1,758.23000	1.75823	1,612.260		6.80	0.48	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	604.29000		0.60429	0.00000	550.55000	0.55055	604.290		7.63	(0.21)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.11406		94.62549	0.00000	10.04522	94.91875			6.03	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.26012		92.20957	0.00000	10.18747	92.50791			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		9.88919		101.75020	0.00000	9.83009	102.07061			7.14	0.00	0.00	0	3,470.00
R2033	On 07/08/2025	Bond Future	0.00		9.98608		103.71037	0.00000	9.92412	104.03695			6.89	0.00	0.00	0	6,781.00
R2033	On 06/11/2025	Bond Future	0.00		10.09187		100.66175	0.00000	10.02687	100.99436			7.07	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.21836		102.54184	0.00000	10.15009	102.88033			6.82	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.35918		99.38779	0.00000	10.28738	99.73213			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		10.66487		91.03726	0.00000	10.60596	91.36506			8.20	0.00	196,185,295.30	2,155	14,010.00
R2035	On 08/05/2025	Bond Future	10.08	Call	0.01000		0.00001	0.00000	0.56000	0.00056	0.010		12.28	0.00	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	23.75000		0.02375	0.00000	100.47000	0.10047	23.750		12.28	0.07	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	146.94000		0.14694	0.00000	337.74000	0.33774	146.940		12.28	0.29	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	8.92000		0.00892	0.00000	11.74000	0.01174	8.920		12.28	(0.03)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	2.95000		0.00295	0.00000	4.83000	0.00483	2.950		12.28	(0.01)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,269.91000		4.26991	0.00000	4,597.71000	4.59771	4,269.910		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		10.77781		92.79105	0.00000	10.71638	93.12516			8.00	0.00	155,425,008.75	1,675	68,637.00
R2035	On 07/08/2025	Bond Future	10.08	Call	285.40000		0.28540	0.00000	345.24000	0.34524	285.400		7.80	0.15	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,097.93000		1.09793	0.00000	1,245.61000	1.24561	1,097.930		8.41	0.40	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	672.05000		0.67205	0.00000	599.06000	0.59906	672.050		9.31	(0.25)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	625.24000		0.62524	0.00000	556.68000	0.55668	625.240		9.36	(0.24)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.90199		90.07130	0.00000	10.83792	90.41166			8.29	0.00	446,213,220.20	4,954	10,628.00
R2035	On 06/11/2025	Bond Future	9.91	Call	401.21000		0.40121	0.00000	460.22000	0.46022	401.210		7.96	0.15	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	589.08000		0.58908	0.00000	666.99000	0.66699	589.080		8.12	0.21	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,112.94000		1.11294	0.00000	1,232.83000	1.23283	1,112.940		8.46	0.32	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,171.40000		1.17140	0.00000	1,295.31000	1.29531	1,171.400		8.50	0.34	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,469.05000		1.46905	0.00000	1,611.76000	1.61176	1,469.050		8.65	0.39	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	2,409.42000		2.40942	0.00000	2,598.88000	2.59888	2,409.420		9.06	0.53	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	2,439.02000		2.43902	0.00000	2,629.71000	2.62971	2,439.020		9.07	0.53	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,287.64000		1.28764	0.00000	1,190.10000	1.19010	1,287.640		9.61	(0.31)	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	1,258.84	000	1.25884	0.00000	1,163.15	000	1.16315	1,258.840	9.63	(0.31)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	977.67	000	0.97767	0.00000	900.66	000	0.90066	977.670	9.88	(0.25)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	704.91	000	0.70491	0.00000	647.26	000	0.64726	704.910	10.19	(0.19)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	672.50	000	0.67250	0.00000	617.24	000	0.61724	672.500	10.24	(0.18)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		11.04	703	91.75417	0.00000	10.98	011	92.10054		8.11	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,308.59	000	1.30859	0.00000	1,428.51	000	1.42851	1,308.590	8.06	0.32	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	2,447.15	000	2.44715	0.00000	2,622.65	000	2.62265	2,447.150	8.52	0.48	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	785.11	000	0.78511	0.00000	729.81	000	0.72981	785.110	10.00	(0.18)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.19	742	88.94075	0.00000	11.12	755	89.29316		8.31	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.26	572	84.61296	0.00000	11.19	700	84.99903		9.16	0.00	318,060,116.64	3,759	13,842.00
R2037	On 08/05/2025	Bond Future	10.50	Call	0.00	000	0.00000	0.00000	0.04	000	0.00004		14.23	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	17.43	000	0.01743	0.00000	89.27	000	0.08927	17.430	14.23	0.05	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	47.96	000	0.04796	0.00000	44.78	000	0.04478	47.960	14.23	(0.11)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,769.67	000	6.76967	0.00000	7,155.74	000	7.15574	6,769.670	14.23	1.00	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	10,360.3300	0	10.36033	0.00000	10,746.40	000	10.74640	10,360.330	14.23	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	10,590.8900	0	10.59089	0.00000	10,976.96	000	10.97696	10,590.890	14.23	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.39	696	81.98221	0.00000	11.32	543	82.37568		9.43	0.00	308,171,127.39	3,759	142,028.00
R2037	On 07/08/2025	Bond Future	10.34	Call	75.25	000	0.07525	0.00000	100.27	000	0.10027	75.250	8.59	0.05	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	144.74	000	0.14474	0.00000	186.60	000	0.18660	144.740	8.75	0.09	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	175.52	000	0.17552	0.00000	224.01	000	0.22401	175.520	8.82	0.10	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	243.27	000	0.24327	0.00000	305.16	000	0.30516	243.270	8.94	0.13	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	710.62	000	0.71062	0.00000	841.54	000	0.84154	710.620	9.43	0.30	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,664.34	000	2.66434	0.00000	2,417.05	000	2.41705	2,664.340	9.53	(0.67)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,596.71	000	1.59671	0.00000	1,424.94	000	1.42494	1,596.710	10.06	(0.48)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	1,813.84	000	1.81384	0.00000	2,041.61	000	2.04161	1,813.840	10.10	0.54	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	1,523.77	000	1.52377	0.00000	1,358.07	000	1.35807	1,523.770	10.10	(0.46)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	830.09	000	0.83009	0.00000	729.13	000	0.72913	830.090	10.66	(0.29)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	816.00	000	0.81600	0.00000	716.50	000	0.71650	816.000	10.68	(0.29)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	446.62	000	0.44662	0.00000	387.95	000	0.38795	446.620	11.17	(0.17)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.52	663	83.55945	0.00000	11.45	227	83.96035		9.39	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	394.38	000	0.39438	0.00000	461.64	000	0.46164	394.380	8.82	0.15	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,100.29	000	1.10029	0.00000	1,237.82	000	1.23782	1,100.290	9.39	0.32	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,209.81	000	1.20981	0.00000	1,104.51	000	1.10451	1,209.810	10.89	(0.29)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.67	537	80.86205	0.00000	11.59	796	81.27008		9.78	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	745.10	000	0.74510	0.00000	838.55	000	0.83855	745.100	9.22	0.21	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,104.73	000	1.10473	0.00000	1,227.77	000	1.22777	1,104.730	9.43	0.28	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,720.87	000	3.72087	0.00000	3,494.82	000	3.49482	3,720.870	9.90	(0.58)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,138.04	000	2.13804	0.00000	2,325.12	000	2.32512	2,138.040	9.95	0.43	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,460.37	000	2.46037	0.00000	2,294.65	000	2.29465	2,460.370	10.48	(0.43)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,731.29	000	1.73129	0.00000	1,606.99	000	1.60699	1,731.290	10.96	(0.33)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	1,158.45	000	1.15845	0.00000	1,070.57	000	1.07057	1,158.450	11.50	(0.23)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.84	005	82.35062	0.00000	11.75	940	82.76594		9.62	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.32	558	98.23485	0.00000	11.25	181	98.71959		9.31	0.00	0.00	0	4,020.00
R2038	On 07/08/2025	Bond Future	0.00		11.45	510	100.12735	0.00000	11.37	831	100.62138		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		11.59299		96.56831	0.00000	11.51302	97.07161			9.56	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,004.40000		1.00440	0.00000	1,155.32000	1.15532	1,004.400		8.96	0.27	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,153.71000		1.15371	0.00000	1,037.62000	1.03762	1,153.710		10.65	(0.25)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.74799		98.37156	0.00000	11.66464	98.88396			9.46	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.91479		94.69874	0.00000	11.82786	95.22018			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		11.75607		83.42392	0.00000	11.66239	83.98037			9.93	0.00	27,363,045.76	328	9,703.00
R2040	On 08/05/2025	Bond Future	12.75	Call	5,564.67000		5.56467	0.00000	6,121.12000	6.12112	5,564.670		15.28	1.00	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	9,040.54000		9.04054	0.00000	9,596.99000	9.59699	9,040.540		15.28	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	9,384.18000		9.38418	0.00000	9,940.63000	9.94063	9,384.180		15.28	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.89534		80.51963	0.00000	11.79791	81.08679			10.27	0.00	563,315,331.48	6,996	59,974.00
R2040	On 07/08/2025	Bond Future	10.80	Call	69.85000		0.06985	0.00000	102.67000	0.10267	69.850		9.30	0.05	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	159.22000		0.15922	0.00000	221.83000	0.22183	159.220		9.52	0.09	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	231.59000		0.23159	0.00000	314.51000	0.31451	231.590		9.66	0.12	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	593.70000		0.59370	0.00000	755.15000	0.75515	593.700		10.11	0.25	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,506.04000		1.50604	0.00000	1,282.22000	1.28222	1,506.040		11.09	(0.44)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		12.03249		82.06870	0.00000	11.93131	82.64659			10.24	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.18801		79.09278	0.00000	12.08275	79.68117			10.72	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,069.36000		2.06936	0.00000	2,324.34000	2.32434	2,069.360		10.81	0.41	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,283.94000		1.28394	0.00000	1,154.34000	1.15434	1,283.940		12.62	(0.24)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.35794		80.54840	0.00000	12.24839	81.14735			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		11.99100		78.46149	0.00000	11.86724	79.20241			10.71	0.00	47,547,662.94	606	46,575.00
R2044	On 08/05/2025	Bond Future	10.85	Call	0.00000		0.00000	0.00000	0.00000	0.00000			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	0.00000	0.00000			16.46	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	0.01000		0.00001	0.00000	1.38000	0.00138	0.010		16.46	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,075.76000		2.07576	0.00000	1,408.53000	1.40853	2,075.760		16.46	(0.98)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	1,424.55000		1.42455	0.00000	868.83000	0.86883	1,424.550		16.46	(0.92)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1.80000		0.00180	0.00000	1.30000	0.00130	1.800		16.46	(0.01)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		12.12866		75.58687	0.00000	12.00004	76.34206			11.10	0.00	3,476,996.02	46	40,208.00
R2044	On 07/08/2025	Bond Future	10.63	Call	10.54000		0.01054	0.00000	19.81000	0.01981	10.540		9.85	0.01	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	238.34000		0.23834	0.00000	349.75000	0.34975	238.340		10.76	0.12	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	2,746.63000		2.74663	0.00000	2,303.53000	2.30353	2,746.630		11.71	(0.63)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	1,672.56000		1.67256	0.00000	1,364.31000	1.36431	1,672.560		12.34	(0.45)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		12.26378		77.04107	0.00000	12.13031	77.81057			11.07	0.00	617,715,299.26	8,018	72,493.00
R2044	On 06/11/2025	Bond Future	12.20	Put	2,756.85000		2.75685	0.00000	2,392.76000	2.39276	2,756.850		11.75	(0.51)	0.00	0	5,600.00
R2044	On 05/02/2026	Bond Future	0.00		12.41609		74.09639	0.00000	12.27732	74.87997			11.62	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.58136		75.45983	0.00000	12.43701	76.25764			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		11.97044		76.72538	0.00000	11.85657	77.42400			11.19	0.00	4,833,698.94	63	234,856.00
R2048	On 07/08/2025	Bond Future	0.00		12.09650		78.20344	0.00000	11.97828	78.91552			10.99	0.00	4,926,816.72	63	220,622.00
R2048	On 06/11/2025	Bond Future	0.00		12.23069		75.26645	0.00000	12.10794	75.99201			11.58	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		12.38151		76.67240	0.00000	12.25381	77.41126			11.50	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.53442		73.64382	0.00000	12.40167	74.39604			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		11.89039		99.19292	0.00000	11.76648	100.18327			11.24	0.00	0.00	0	2,247.00
R2053	On 07/08/2025	Bond Future	0.00		12.01527		101.10385	0.00000	11.88655	102.11324			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		12.14681		97.18529	0.00000	12.01301	98.21385		11.63	0.00	0.00		0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.29205		98.99985	0.00000	12.15282	100.04733		11.55	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.44631		94.96117	0.00000	12.30131	96.02762		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		11.00486		70.97861	0.00000	10.94095	71.29544		9.42	0.00	2,271,315.52		32	1,432.00
R209	On 07/08/2025	Bond Future	0.00		11.11730		72.34597	0.00000	11.05097	72.66891		9.24	0.00	2,315,071.04		32	10,899.00
R209	On 06/11/2025	Bond Future	0.00		11.23715		70.58545	0.00000	11.16828	70.91447		9.59	0.00	0.00		0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.37289		71.90405	0.00000	11.30136	72.23890		9.51	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.51914		70.07781	0.00000	11.44477	70.41861		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		247.40272	247.40272	0.00000	247.39016	247.39016		0.00	0.00	0.00		0	2,756.00	
R210	On 07/08/2025	Bond Future	0.00		252.23039	252.23039	0.00000	252.21753	252.21753		0.00	0.00	0.00		0	967.00	
R210	On 06/11/2025	Bond Future	0.00		253.71448	253.71448	0.00000	253.69972	253.69972		0.00	0.00	0.00		0	300.00	
R210	On 05/02/2026	Bond Future	0.00		258.51696	258.51696	0.00000	258.50088	258.50088		0.00	0.00	0.00		0	0.00	
R210	On 07/05/2026	Bond Future	0.00		259.84743	259.84743	0.00000	259.82897	259.82897		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		9.37863	90.93220	0.00000	9.31937	91.17609		5.78	0.00	34,645,168.20		381	79,255.00	
R213	On 07/08/2025	Bond Future	0.00		9.46234	92.68398	0.00000	9.39976	92.93254		5.52	0.00	1,024,250,662.98		11,051	14,929.00	
R213	On 06/11/2025	Bond Future	0.00		9.56075	90.91410	0.00000	9.49456	91.16726		5.50	0.00	0.00		0	77,222.00	
R213	On 05/02/2026	Bond Future	0.00		9.68611	92.61317	0.00000	9.61592	92.87070		5.17	0.00	0.00		0	0.00	
R213	On 07/05/2026	Bond Future	0.00		9.82182	90.76815	0.00000	9.74730	91.03011		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		11.61499	64.64600	0.00000	11.52106	65.12921		10.87	0.00	1,034,336.00		16	4,429.00	
R214	On 07/08/2025	Bond Future	0.00		11.73036	65.89139	0.00000	11.63311	66.38387		10.68	0.00	1,054,262.24		16	8,521.00	
R214	On 06/11/2025	Bond Future	0.00		11.85382	63.85965	0.00000	11.75311	64.36151		11.19	0.00	324,151,583.40		5,076	31,342.00	
R214	On 05/02/2026	Bond Future	0.00		11.99303	65.05274	0.00000	11.88861	65.56370		11.12	0.00	0.00		0	0.00	
R214	On 07/05/2026	Bond Future	0.00		12.13451	62.95253	0.00000	12.02631	63.47267		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 :													5,228,413,889.11		58,050	2,116,448.00	
Grand Total:													5,228,413,889.11		58,050	2,116,448.00	