

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/05/2025

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		1,106.59400		1,106.59400	0.00000	1,104.36500	1,104.36500		0.00		0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,127.91300		1,127.91300	0.00000	1,125.64100	1,125.64100		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,149.63000		1,149.63000	0.00000	1,147.31200	1,147.31200		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,171.14800		1,171.14800	0.00000	1,168.78300	1,168.78300		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,192.79800		1,192.79800	0.00000	1,190.38500	1,190.38500		0.00		0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,301.48500		1,301.48500	0.00000	1,297.81800	1,297.81800		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,326.55900		1,326.55900	0.00000	1,322.82100	1,322.82100		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,352.10100		1,352.10100	0.00000	1,348.28800	1,348.28800		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,377.40900		1,377.40900	0.00000	1,373.52000	1,373.52000		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,402.87200		1,402.87200	0.00000	1,398.90600	1,398.90600		0.00		0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,115.59100		1,115.59100	0.00000	1,111.97500	1,111.97500		0.00		0.00	0	15.00
ALBI	On 07/08/2025	Index Future	0.00		1,137.08300		1,137.08300	0.00000	1,133.39700	1,133.39700		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,158.97700		1,158.97700	0.00000	1,155.21700	1,155.21700		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,180.67000		1,180.67000	0.00000	1,176.83600	1,176.83600		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,202.49600		1,202.49600	0.00000	1,198.58700	1,198.58700		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	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.38659		80.60124	0.00000	11.43647	80.37426		0.00		0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.53541		82.17412	0.00000	11.58760	81.94266		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.69923		79.97976	0.00000	11.75402	79.74324		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.88974		81.49333	0.00000	11.94747	81.25135		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		12.09223		79.21903	0.00000	12.15306	78.97162		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	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	0.00
ES42	On 08/05/2025	Bond Future	0.00		12.11146		74.65142	0.00000	12.19597	74.17591		0.00		0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.24687		76.10822	0.00000	12.33465	75.62335		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.39140		73.32627	0.00000	12.48279	72.83141		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.54949		74.71276	0.00000	12.64472	74.20767		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.72083		71.84224	0.00000	12.82022	71.32686		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	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	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	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,099.57400		1,099.57400	0.00000	1,096.16800	1,096.16800		0.00		0.00	0	74.00
GOVI	On 07/08/2025	GOVI	0.00		1,120.75800		1,120.75800	0.00000	1,117.28600	1,117.28600		0.00		0.00	0	654.00
GOVI	On 06/11/2025	GOVI	0.00		1,142.33800		1,142.33800	0.00000	1,138.79600	1,138.79600		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,163.71900		1,163.71900	0.00000	1,160.10700	1,160.10700		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,185.23200		1,185.23200	0.00000	1,181.54900	1,181.54900		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	0.00
I2029	On 08/05/2025	Bond Future	0.00		136.43061		136.43061	0.00000	136.40007	136.40007		0.00		0.00	0	3,723.00
I2029	On 07/08/2025	Bond Future	0.00		139.09301		139.09301	0.00000	139.06172	139.06172		0.00		0.00	0	5,676.00
I2029	On 06/11/2025	Bond Future	0.00		140.36398		140.36398	0.00000	140.33115	140.33115		0.00		0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		143.02281		143.02281	0.00000	142.98771	142.98771		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.22784		144.22784	0.00000	144.19057	144.19057		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	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	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		127.48115	127.48115	0.00000	127.66761	127.66761			0.00	0.00	0.00	0	5,451.00
I2033	On 07/08/2025	Bond Future	0.00		129.96891	129.96891	0.00000	130.15890	130.15890			0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.96191	130.96191	0.00000	131.15482	131.15482			0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.44274	133.44274	0.00000	133.63772	133.63772			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.36628	134.36628	0.00000	134.56344	134.56344			0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		138.25807	138.25807	0.00000	138.16781	138.16781			0.00	0.00	0.00	0	368.00
I2038	On 07/08/2025	Bond Future	0.00		138.82158	138.82158	0.00000	138.72939	138.72939			0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.52749	141.52749	0.00000	141.43247	141.43247			0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.03202	142.03202	0.00000	141.93347	141.93347			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.68630	144.68630	0.00000	144.58449	144.58449			0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		118.16108	118.16108	0.00000	118.08461	118.08461			0.00	0.00	0.00	0	550.00
I2046	On 07/08/2025	Bond Future	0.00		120.46696	120.46696	0.00000	120.38884	120.38884			0.00	0.00	0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		120.55171	120.55171	0.00000	120.47137	120.47137			0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.83473	122.83473	0.00000	122.75140	122.75140			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.82187	122.82187	0.00000	122.73562	122.73562			0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		119.33693	119.33693	0.00000	118.77221	118.77221			0.00	0.00	0.00	0	457.00
I2050	On 07/08/2025	Bond Future	0.00		119.28752	119.28752	0.00000	118.71161	118.71161			0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		121.61265	121.61265	0.00000	121.02457	121.02457			0.00	0.00	0.00	0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		121.49233	121.49233	0.00000	120.89171	120.89171			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.76279	123.76279	0.00000	123.14955	123.14955			0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		374.65800	374.65800	0.00000	374.42700	374.42700			0.00	0.00	0.00	0	11.00
IGOV	On 07/08/2025	Index Future	0.00		381.96900	381.96900	0.00000	381.73400	381.73400			0.00	0.00	0.00	0	724.00
IGOV	On 06/11/2025	Index Future	0.00		389.41500	389.41500	0.00000	389.17500	389.17500			0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		396.79400	396.79400	0.00000	396.54700	396.54700			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.21700	404.21700	0.00000	403.96500	403.96500			0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000			0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000			0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000			0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000			0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000			0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000			0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000			0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000			0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000			0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000			0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00		8.29500		91.70500	0.00000	8.29500	91.70500			0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00		8.34000		91.66000	0.00000	8.34000	91.66000			0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000		91.60000	0.00000	8.40000	91.60000			0.00	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00		8.02057		107.77772	0.00000	8.04749	107.73684			1.04	0.00	0.00	0	75,477.00
R186	On 07/08/2025	Bond Future	0.00		8.06353		104.54631	0.00000	8.09587	104.50454			1.02	0.00	179,819,653.20	1,720	180,581.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,490.60000		1.49060	0.00000	1,450.76000	1.45076	1,490.600		1.57	0.96	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.56000		0.00056	0.00000	0.69000	0.00069	0.560		1.86	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.12252		106.55884	0.00000	8.16326	106.51559			1.00	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.29350		103.24530	0.00000	8.34828	103.19996			0.89	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.65789		105.14891	0.00000	8.73820	105.10156			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		268.62833		268.62833	0.00000	268.45363	268.45363			0.00	0.00	0.00	0	292.00
R202	On 07/08/2025	Bond Future	0.00		268.61611		268.61611	0.00000	268.43762	268.43762			0.00	0.00	0.00	0	1,405.00
R202	On 06/11/2025	Bond Future	0.00		273.85215		273.85215	0.00000	273.66852	273.66852			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.68172		273.68172	0.00000	273.49126	273.49126			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.79717		278.79717	0.00000	278.60013	278.60013			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		8.87585		98.91533	0.00000	8.91351	98.77566			4.54	0.00	44,511,898.50	450	26,585.00
R2030	On 08/05/2025	Bond Future	8.68	Call	5.44000		0.00544	0.00000	15.35000	0.01535	5.440		7.72	0.03	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	13.20000		0.01320	0.00000	27.39000	0.02739	13.200		7.72	0.07	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	332.94000		0.33294	0.00000	299.01000	0.29901	332.940		7.72	0.76	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	1,121.29000		1.12129	0.00000	990.49000	0.99049	1,121.290		7.72	1.00	7,143,590.14	800	0.00
R2030	On 08/05/2025	Bond Future	9.22	Call	1,267.33000		1.26733	0.00000	1,132.23000	1.13223	1,267.330		7.72	1.00	2,683,411.30	300	0.00
R2030	On 08/05/2025	Bond Future	9.45	Call	2,102.81000		2.10281	0.00000	1,963.17000	1.96317	2,102.810		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	0.00000	0.00000			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	5,148.37000		5.14837	0.00000	5,008.70000	5.00870	5,148.370		7.72	1.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	6,455.55000		6.45555	0.00000	6,315.88000	6.31588	6,455.550		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		8.95244		96.81082	0.00000	8.99271	96.66839			4.41	0.00	52,858,707.72	546	111,872.00
R2030	On 07/08/2025	Bond Future	8.72	Call	523.72000		0.52372	0.00000	478.84000	0.47884	523.720		4.50	0.36	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,467.99000		1.46799	0.00000	1,379.93000	1.37993	1,467.990		4.78	0.66	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	136.32000		0.13632	0.00000	155.70000	0.15570	136.320		5.16	(0.11)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,250.55000		5.25055	0.00000	5,112.57000	5.11257	5,250.550		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		9.02826		98.67417	0.00000	9.07153	98.52837			4.23	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	762.73000		0.76273	0.00000	712.97000	0.71297	762.730		4.34	0.37	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,633.03000		1.63303	0.00000	1,552.39000	1.55239	1,633.030		4.63	0.59	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	306.80000		0.30680	0.00000	333.22000	0.33322	306.800		5.16	(0.16)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.13302		96.51130	0.00000	9.17992	96.36158			4.14	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.26933		98.29045	0.00000	9.32032	98.13687			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		9.72602		93.66962	0.00000	9.77921	93.41980			6.49	0.00	29,037,582.20	310	48,363.00
R2032	On 08/05/2025	Bond Future	9.40	Call	0.01000		0.00001	0.00000	0.13000	0.00013	0.010		8.21	0.00	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	0.02000		0.00002	0.00000	0.24000	0.00024	0.020		8.21	0.00	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	817.12000		0.81712	0.00000	611.62000	0.61162	817.120		8.21	0.98	2,882,994.44	300	0.00
R2032	On 08/05/2025	Bond Future	9.92	Call	908.61000		0.90861	0.00000	691.48000	0.69148	908.610		8.21	0.99	7,761,017.12	800	0.00
R2032	On 08/05/2025	Bond Future	10.28	Put	0.00000		0.00000	0.00000	0.00000	0.00000			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		9.82075		95.47421	0.00000	9.87667	95.21950			6.24	0.00	140,728,985.54	1,474	122,992.00
R2032	On 07/08/2025	Bond Future	9.40	Call	492.22000		0.49222	0.00000	432.34000	0.43234	492.220		6.35	0.27	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,478.92000		1.47892	0.00000	1,349.51000	1.34951	1,478.920		6.76	0.55	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	296.27000		0.29627	0.00000	343.53000	0.34353	296.270		7.38	(0.16)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.92499		93.15047	0.00000	9.98400	92.89025			6.30	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	781.55000		0.78155	0.00000	710.41000	0.71041	781.550		6.41	0.30	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,734.44000		1.73444	0.00000	1,612.26000	1.61226	1,734.440		6.80	0.50	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	548.44000		0.54844	0.00000	604.29000	0.60429	548.440		7.63	(0.19)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.05156		94.89169	0.00000	10.11406	94.62549			6.03	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.19384		92.48170	0.00000	10.26012	92.20957			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		9.85103		101.95693	0.00000	9.88919	101.75020			7.14	0.00	0.00	0	3,470.00
R2033	On 07/08/2025	Bond Future	0.00		9.94605		103.92121	0.00000	9.98608	103.71037			6.89	0.00	0.00	0	6,781.00
R2033	On 06/11/2025	Bond Future	0.00		10.04973		100.87722	0.00000	10.09187	100.66175			7.07	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.17380		102.76260	0.00000	10.21836	102.54184			6.82	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.31203		99.61374	0.00000	10.35918	99.38779			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		10.62120		91.28010	0.00000	10.66487	91.03726			8.20	0.00	161,474,496.90	1,769	14,010.00
R2035	On 08/05/2025	Bond Future	10.08	Call	0.00000		0.00000	0.00000	0.01000	0.00001			12.28	0.00	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	10.17000		0.01017	0.00000	23.75000	0.02375	10.170		12.28	0.04	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	137.12000		0.13712	0.00000	146.94000	0.14694	137.120		12.28	0.35	1,120,626.33	300	0.00
R2035	On 08/05/2025	Bond Future	10.95	Put	0.15000		0.00015	0.00000	8.92000	0.00892	0.150		12.28	0.00	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	0.02000		0.00002	0.00000	2.95000	0.00295	0.020		12.28	0.00	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,512.75000		4.51275	0.00000	4,269.91000	4.26991	4,512.750		12.28	1.00	4,256,472.00	400	0.00
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	800	0.00
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	400	0.00
R2035	On 07/08/2025	Bond Future	0.00		10.73225		93.03868	0.00000	10.77781	92.79105			8.00	0.00	207,848,411.12	2,234	70,137.00
R2035	On 07/08/2025	Bond Future	10.08	Call	320.28000		0.32028	0.00000	285.40000	0.28540	320.280		7.80	0.17	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,191.80000		1.19180	0.00000	1,097.93000	1.09793	1,191.800		8.41	0.42	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	604.72000		0.60472	0.00000	672.05000	0.67205	604.720		9.31	(0.23)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	561.58000		0.56158	0.00000	625.24000	0.62524	561.580		9.36	(0.22)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.85434		90.32426	0.00000	10.90199	90.07130			8.29	0.00	132,054,068.12	1,462	10,082.00
R2035	On 06/11/2025	Bond Future	9.91	Call	438.44000		0.43844	0.00000	401.21000	0.40121	438.440		7.96	0.17	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	638.99000		0.63899	0.00000	589.08000	0.58908	638.990		8.12	0.22	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,191.83000		1.19183	0.00000	1,112.94000	1.11294	1,191.830		8.46	0.34	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,253.12000		1.25312	0.00000	1,171.40000	1.17140	1,253.120		8.50	0.35	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,564.12000		1.56412	0.00000	1,469.05000	1.46905	1,564.120		8.65	0.41	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	2,538.57000		2.53857	0.00000	2,409.42000	2.40942	2,538.570		9.06	0.54	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	2,569.08000		2.56908	0.00000	2,439.02000	2.43902	2,569.080		9.07	0.55	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,204.42000		1.20442	0.00000	1,287.64000	1.28764	1,204.420		9.61	(0.30)	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	1,177.06	0000	1.17706	0.00000	1,258.84	0000	1.25884	1,177.060	9.63	(0.29)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	910.65	0000	0.91065	0.00000	977.67	0000	0.97767	910.650	9.88	(0.24)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	653.54	0000	0.65354	0.00000	704.91	0000	0.70491	653.540	10.19	(0.18)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	623.10	0000	0.62310	0.00000	672.50	0000	0.67250	623.100	10.24	(0.17)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.99	700	92.01295	0.00000	11.04	703	91.75417		8.11	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,390.04	0000	1.39004	0.00000	1,308.59	0000	1.30859	1,390.040	8.06	0.34	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	2,568.97	0000	2.56897	0.00000	2,447.15	0000	2.44715	2,568.970	8.52	0.50	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	737.11	0000	0.73711	0.00000	785.11	0000	0.78511	737.110	10.00	(0.17)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.14	493	89.20532	0.00000	11.19	742	88.94075		8.31	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		11.21	641	84.88973	0.00000	11.26	572	84.61296		9.16	0.00	39,134,165.53	461	13,841.00
R2037	On 08/05/2025	Bond Future	10.50	Call	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		14.23	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	6.48	000	0.00648	0.00000	17.43	000	0.01743	6.480	14.23	0.03	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	3.44	000	0.00344	0.00000	47.96	000	0.04796	3.440	14.23	(0.02)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,046.44	0000	7.04644	0.00000	6,769.67	0000	6.76967	7,046.440	14.23	1.00	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	10,637.10	0000	10.63710	0.00000	10,360.33	0000	10.36033	10,637.100	14.23	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	10,867.66	0000	10.86766	0.00000	10,590.89	0000	10.59089	10,867.660	14.23	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.34	562	82.26435	0.00000	11.39	696	81.98221		9.43	0.00	161,073,597.30	1,958	142,041.00
R2037	On 07/08/2025	Bond Future	10.34	Call	88.67	000	0.08867	0.00000	75.25	000	0.07525	88.670	8.59	0.06	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	167.97	000	0.16797	0.00000	144.74	000	0.14474	167.970	8.75	0.10	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	202.70	000	0.20270	0.00000	175.52	000	0.17552	202.700	8.82	0.12	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	278.57	000	0.27857	0.00000	243.27	000	0.24327	278.570	8.94	0.15	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	790.05	000	0.79005	0.00000	710.62	000	0.71062	790.050	9.43	0.32	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,471.81	0000	2.47181	0.00000	2,664.34	0000	2.66434	2,471.810	9.53	(0.64)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,456.79	0000	1.45679	0.00000	1,596.71	0000	1.59671	1,456.790	10.06	(0.45)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	1,960.45	0000	1.96045	0.00000	1,813.84	0000	1.81384	1,960.450	10.10	0.56	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	1,388.24	0000	1.38824	0.00000	1,523.77	0000	1.52377	1,388.240	10.10	(0.44)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	743.09	000	0.74309	0.00000	830.09	000	0.83009	743.090	10.66	(0.27)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	730.12	000	0.73012	0.00000	816.00	000	0.81600	730.120	10.68	(0.27)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	393.41	000	0.39341	0.00000	446.62	000	0.44662	393.410	11.17	(0.16)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.47	313	83.84761	0.00000	11.52	663	83.55945		9.39	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	435.88	000	0.43588	0.00000	394.38	000	0.39438	435.880	8.82	0.16	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,188.54	0000	1.18854	0.00000	1,100.29	0000	1.10029	1,188.540	9.39	0.33	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,123.26	0000	1.12326	0.00000	1,209.81	0000	1.20981	1,123.260	10.89	(0.27)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.61	944	81.15657	0.00000	11.67	537	80.86205		9.78	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	805.66	000	0.80566	0.00000	745.10	000	0.74510	805.660	9.22	0.22	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,185.46	0000	1.18546	0.00000	1,104.73	0000	1.10473	1,185.460	9.43	0.30	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,548.13	0000	3.54813	0.00000	3,720.87	0000	3.72087	3,548.130	9.90	(0.56)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,263.43	0000	2.26343	0.00000	2,138.04	0000	2.13804	2,263.430	9.95	0.45	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,330.87	0000	2.33087	0.00000	2,460.37	0000	2.46037	2,330.870	10.48	(0.41)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,632.26	0000	1.63226	0.00000	1,731.29	0000	1.73129	1,632.260	10.96	(0.31)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	1,086.86	0000	1.08686	0.00000	1,158.45	0000	1.15845	1,086.860	11.50	(0.22)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.78	155	82.65158	0.00000	11.84	005	82.35062		9.62	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		11.25	636	98.68959	0.00000	11.32	558	98.23485		9.31	0.00	0.00	0	4,020.00
R2038	On 07/08/2025	Bond Future	0.00		11.38	304	100.59084	0.00000	11.45	510	100.12735		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		11.51781		97.04136	0.00000	11.59299	96.56831			9.56	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,134.51000		1.13451	0.00000	1,004.40000	1.00440	1,134.510		8.96	0.30	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,032.46000		1.03246	0.00000	1,153.71000	1.15371	1,032.460		10.65	(0.23)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.66938		98.85471	0.00000	11.74799	98.37156			9.46	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.83257		95.19182	0.00000	11.91479	94.69874			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		11.67148		83.92612	0.00000	11.75607	83.42392			9.93	0.00	218,543,616.48	2,604	9,029.00
R2040	On 08/05/2025	Bond Future	12.75	Call	6,066.87000		6.06687	0.00000	5,564.67000	5.56467	6,066.870		15.28	1.00	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	9,542.74000		9.54274	0.00000	9,040.54000	9.04054	9,542.740		15.28	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	9,886.38000		9.88638	0.00000	9,384.18000	9.38418	9,886.380		15.28	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.80735		81.03157	0.00000	11.89534	80.51963			10.27	0.00	429,224,226.29	5,297	61,001.00
R2040	On 07/08/2025	Bond Future	10.80	Call	94.36000		0.09436	0.00000	69.85000	0.06985	94.360		9.30	0.06	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	207.33000		0.20733	0.00000	159.22000	0.15922	207.330		9.52	0.11	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	296.13000		0.29613	0.00000	231.59000	0.23159	296.130		9.66	0.15	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	723.75000		0.72375	0.00000	593.70000	0.59370	723.750		10.11	0.29	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,285.00000		1.28500	0.00000	1,506.04000	1.50604	1,285.000		11.09	(0.39)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.94099		82.59103	0.00000	12.03249	82.06870			10.24	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.09259		79.62589	0.00000	12.18801	79.09278			10.72	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,289.40000		2.28940	0.00000	2,069.36000	2.06936	2,289.400		10.81	0.44	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,157.08000		1.15708	0.00000	1,283.94000	1.28394	1,157.080		12.62	(0.22)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.25842		81.09223	0.00000	12.35794	80.54840			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		11.91147		78.93627	0.00000	11.99100	78.46149			10.71	0.00	0.00	0	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	2,490	0.00
R2044	On 08/05/2025	Bond Future	11.35	Call	0.00000		0.00000	0.00000	0.01000	0.00001			16.46	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,597.68000		1.59768	0.00000	2,075.76000	2.07576	1,597.680		16.46	(0.99)	(58,886,538.42)	4,980	0.00
R2044	On 08/05/2025	Bond Future	11.76	Put	946.17000		0.94617	0.00000	1,424.55000	1.42455	946.170		16.46	(0.91)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	0.00000		0.00000	0.00000	1.80000	0.00180			16.46	0.00	0.00	2,490	0.00
R2044	On 07/08/2025	Bond Future	0.00		12.04598		76.07092	0.00000	12.12866	75.58687			11.10	0.00	0.00	0	40,208.00
R2044	On 07/08/2025	Bond Future	10.63	Call	14.84000		0.01484	0.00000	10.54000	0.01054	14.840		9.85	0.01	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	297.60000		0.29760	0.00000	238.34000	0.23834	297.600		10.76	0.14	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	2,441.44000		2.44144	0.00000	2,746.63000	2.74663	2,441.440		11.71	(0.59)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	1,453.36000		1.45336	0.00000	1,672.56000	1.67256	1,453.360		12.34	(0.41)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		12.17787		77.53490	0.00000	12.26378	77.04107			11.07	0.00	109,866,953.30	1,417	72,188.00
R2044	On 06/11/2025	Bond Future	12.20	Put	2,507.51000		2.50751	0.00000	2,756.85000	2.75685	2,507.510		11.75	(0.48)	0.00	0	5,600.00
R2044	On 05/02/2026	Bond Future	0.00		12.32656		74.60039	0.00000	12.41609	74.09639			11.62	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.48804		75.97399	0.00000	12.58136	75.45983			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		11.89633		77.17879	0.00000	11.97044	76.72538			11.19	0.00	55,723,086.38	722	234,144.00
R2048	On 07/08/2025	Bond Future	0.00		12.01954		78.66566	0.00000	12.09650	78.20344			10.99	0.00	56,324,612.56	716	220,628.00
R2048	On 06/11/2025	Bond Future	0.00		12.15067		75.73805	0.00000	12.23069	75.26645			11.58	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		12.29807		77.15372	0.00000	12.38151	76.67240			11.50	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.44749		74.13488	0.00000	12.53442	73.64382			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		11.81131		99.82289	0.00000	11.89039	99.19292			11.24	0.00	0.00	0	2,247.00
R2053	On 07/08/2025	Bond Future	0.00		11.93310		101.74602	0.00000	12.01527	101.10385			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		12.06130		97.84034	0.00000	12.14681	97.18529		11.63	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.20286		99.66846	0.00000	12.29205	98.99985		11.55	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.35324		95.64316	0.00000	12.44631	94.96117		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		10.95620		71.21966	0.00000	11.00486	70.97861		9.42	0.00	0.00	0	1,432.00
R209	On 07/08/2025	Bond Future	0.00		11.06678		72.59176	0.00000	11.11730	72.34597		9.24	0.00	63,662,973.52	877	10,899.00
R209	On 06/11/2025	Bond Future	0.00		11.18458		70.83641	0.00000	11.23715	70.58545		9.59	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.31806		72.16054	0.00000	11.37289	71.90405		9.51	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.46192		70.33983	0.00000	11.51914	70.07781		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		247.54196	247.54196	0.00000	247.40272	247.40272		0.00	0.00	0.00	0.00	0	2,756.00
R210	On 07/08/2025	Bond Future	0.00		252.37266	252.37266	0.00000	252.23039	252.23039		0.00	0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		253.86111	253.86111	0.00000	253.71448	253.71448		0.00	0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		258.66946	258.66946	0.00000	258.51696	258.51696		0.00	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		260.00547	260.00547	0.00000	259.84743	259.84743		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		9.32588	91.14926	0.00000	9.37863	90.93220		5.78	0.00	0.00	0.00	0	79,255.00
R213	On 07/08/2025	Bond Future	0.00		9.40661	92.90529	0.00000	9.46234	92.68398		5.52	0.00	0.00	0.00	0	14,929.00
R213	On 06/11/2025	Bond Future	0.00		9.50161	91.14026	0.00000	9.56075	90.91410		5.50	0.00	0.00	0.00	0	77,222.00
R213	On 05/02/2026	Bond Future	0.00		9.62301	92.84465	0.00000	9.68611	92.61317		5.17	0.00	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.75446	91.00490	0.00000	9.82182	90.76815		5.07	0.00	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	0.00	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	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00		11.53122	65.07668	0.00000	11.61499	64.64600		10.87	0.00	0.00	0.00	0	4,429.00
R214	On 07/08/2025	Bond Future	0.00		11.64361	66.33042	0.00000	11.73036	65.89139		10.68	0.00	0.00	0.00	0	8,521.00
R214	On 06/11/2025	Bond Future	0.00		11.76388	64.30756	0.00000	11.85382	63.85965		11.19	0.00	514,460.48		8	31,342.00
R214	On 05/02/2026	Bond Future	0.00		11.89956	65.50983	0.00000	11.99303	65.05274		11.12	0.00	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		12.03747	63.41872	0.00000	12.13451	62.95253		11.53	0.00	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	0.00	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	0.00	0	0.00
Total for Derivatives :													2,049,363,068.04		38,085	2,107,394.00
Grand Total:													2,049,363,068.04		38,085	2,107,394.00