

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/04/2025

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	1,095.99100	1,095.99100	0.00000	1,203.42900	1,203.42900	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,117.33600	1,117.33600	0.00000	1,226.86600	1,226.86600	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,138.86800	1,138.86800	0.00000	1,250.50500	1,250.50500	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,160.76600	1,160.76600	0.00000	1,274.54700	1,274.54700	0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026		Index Future	0.00	1,182.79300	1,182.79300	0.00000	1,298.72900	1,298.72900	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,305.02100	1,305.02100	0.00000	1,304.06800	1,304.06800	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,330.43800	1,330.43800	0.00000	1,329.46600	1,329.46600	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,356.07600	1,356.07600	0.00000	1,355.08100	1,355.08100	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,382.15100	1,382.15100	0.00000	1,381.13400	1,381.13400	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,408.37800	1,408.37800	0.00000	1,407.33800	1,407.33800	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,119.85800	1,119.85800	0.00000	1,119.21400	1,119.21400	0.00	0.00	0.00	0	92.00
ALBI	On 07/08/2025		Index Future	0.00	1,141.66800	1,141.66800	0.00000	1,141.01200	1,141.01200	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,163.66900	1,163.66900	0.00000	1,162.99600	1,162.99600	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,186.04400	1,186.04400	0.00000	1,185.35600	1,185.35600	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,208.55000	1,208.55000	0.00000	1,207.84500	1,207.84500	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	11.31854	80.91226	0.00000	11.33025	80.85863	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.46050	82.50788	0.00000	11.47276	82.45313	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.62075	80.32015	0.00000	11.63365	80.26407	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.79777	81.88081	0.00000	11.81135	81.82344	0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	11.98637	79.65198	0.00000	12.00068	79.59328	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	11.98021	75.39958	0.00000	12.00711	75.24528	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.10788	76.88640	0.00000	12.13580	76.72904	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.24689	74.11969	0.00000	12.27595	73.95905	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.39228	75.55889	0.00000	12.42253	75.39487	0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026		Bond Future	0.00	12.55039	72.73984	0.00000	12.58192	72.57246	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	1,103.14200	1,103.14200	0.00000	1,102.57800	1,102.57800	0.00	0.00	0.00	0	634.00
GOVI	On 07/08/2025		GOVI	0.00	1,124.62700	1,124.62700	0.00000	1,124.05200	1,124.05200	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,146.29900	1,146.29900	0.00000	1,145.70900	1,145.70900	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,168.34100	1,168.34100	0.00000	1,167.73600	1,167.73600	0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,190.51100	1,190.51100	0.00000	1,189.89200	1,189.89200	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	136.52548	136.52548	0.00000	136.52478	136.52478	0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025		Bond Future	0.00	139.21785	139.21785	0.00000	139.21702	139.21702	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.49277	140.49277	0.00000	140.49177	140.49177	0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	143.22473	143.22473	0.00000	143.22331	143.22331	0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026		Bond Future	0.00	144.50282	144.50282	0.00000	144.50138	144.50138	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	Contracts Traded	Open Interest	
I2031	On 31/01/2031		Price Contribution	0.00	100.00000	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	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025		Bond Future	0.00	128.37556	128.37556	0.00000	128.64733	128.64733		0.00	0.00	0.00	0	9,939.00
I2033	On 07/08/2025		Bond Future	0.00	130.90714	130.90714	0.00000	131.18423	131.18423		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	131.92044	131.92044	0.00000	132.20274	132.20274		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	134.48573	134.48573	0.00000	134.77321	134.77321		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026		Bond Future	0.00	135.49342	135.49342	0.00000	135.78656	135.78656		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	139.51078	139.51078	0.00000	139.28652	139.28652		0.00	0.00	0.00	0	2,918.00
I2038	On 07/08/2025		Bond Future	0.00	140.12972	140.12972	0.00000	139.90112	139.90112		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	142.86159	142.86159	0.00000	142.62804	142.62804		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	143.46382	143.46382	0.00000	143.22617	143.22617		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026		Bond Future	0.00	146.21394	146.21394	0.00000	145.97130	145.97130		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	119.38870	119.38870	0.00000	119.65282	119.65282		0.00	0.00	0.00	0	19,602.00
I2046	On 07/08/2025		Bond Future	0.00	121.74314	121.74314	0.00000	122.01225	122.01225		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	121.85469	121.85469	0.00000	122.12908	122.12908		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	124.22369	124.22369	0.00000	124.50306	124.50306		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026		Bond Future	0.00	124.29734	124.29734	0.00000	124.58237	124.58237		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	120.65136	120.65136	0.00000	120.84844	120.84844		0.00	0.00	0.00	0	16,080.00
I2050	On 07/08/2025		Bond Future	0.00	120.65460	120.65460	0.00000	120.85549	120.85549		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	123.00689	123.00689	0.00000	123.21126	123.21126		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	122.97514	122.97514	0.00000	123.18374	123.18374		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026		Bond Future	0.00	125.33235	125.33235	0.00000	125.54451	125.54451		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	377.67100	377.67100	0.00000	377.91300	377.91300		0.00	0.00	0.00	0	893.00
IGOV	On 07/08/2025		Index Future	0.00	385.11900	385.11900	0.00000	385.36600	385.36600		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	392.63100	392.63100	0.00000	392.88200	392.88200		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	400.27000	400.27000	0.00000	400.52400	400.52400		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026		Index Future	0.00	407.95300	407.95300	0.00000	408.21100	408.21100		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	Contracts Traded	Open Interest	
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	8.36700		0.00	0.00	0.00	0	0.00
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	8.27842	107.38704	0.00000	8.28471	107.37754	1.07	0.00	1,181,257.44	11	156,340.00	
R186	On 07/08/2025		Bond Future	0.00	8.35560	104.16992	0.00000	8.36320	104.16016	1.12	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,150.21000	1.15021	0.00000	1,142.19000	1.14219	1,150.210	1.46	0.89	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	7.23000	0.00723	0.00000	7.60000	0.00760	7.230	1.87	(0.02)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.48441	106.17562	0.00000	8.49412	106.16537	1.03	0.00	0.00	0	447.00	
R186	On 05/02/2026		Bond Future	0.00	8.70260	102.90747	0.00000	8.71560	102.89677	0.92	0.00	0.00	0	0.00	
R186	On 07/05/2026		Bond Future	0.00	9.15848	104.85446	0.00000	9.17762	104.84323	0.71	0.00	0.00	0	0.00	
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R202	On 08/05/2025		Bond Future	0.00	271.11016	271.11016	0.00000	271.10399	271.10399	0.00	0.00	2,982,211.76	11	2,157.00	
R202	On 07/08/2025		Bond Future	0.00	271.20238	271.20238	0.00000	271.19602	271.19602	0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	276.49012	276.49012	0.00000	276.48269	276.48269	0.00	0.00	0.00	0	0.00	
R202	On 05/02/2026		Bond Future	0.00	276.50843	276.50843	0.00000	276.50093	276.50093	0.00	0.00	0.00	0	0.00	
R202	On 07/05/2026		Bond Future	0.00	281.80921	281.80921	0.00000	281.80080	281.80080	0.00	0.00	0.00	0	0.00	
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	0.00	9.12714	97.98800	0.00000	9.11783	98.02216	4.47	0.00	0.00	0	66,519.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	91.15000	0.09115	0.00000	99.79000	0.09979	91.150	4.61	0.13	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	113.68000	0.11368	0.00000	123.69000	0.12369	113.680	4.64	0.15	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	331.97000	0.33197	0.00000	351.03000	0.35103	331.970	4.83	0.34	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	726.41000	0.72641	0.00000	753.73000	0.75373	726.410	5.03	0.55	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	813.09000	0.81309	0.00000	841.54000	0.84154	813.090	5.06	0.59	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,400.21000	1.40021	0.00000	1,433.18000	1.43318	1,400.210	5.26	0.77	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	163.32000	0.16332	0.00000	163.05000	0.16305	163.320	5.33	(0.18)	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	26.93000	0.02693	0.00000	27.61000	0.02761	26.930	5.71	(0.04)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,227.41000	4.22741	0.00000	4,261.90000	4.26190	4,227.410	5.97	0.99	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,528.99000	5.52899	0.00000	5,563.23000	5.56323	5,528.990	6.13	1.00	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	0.00000	0.00000	0.00000	0.00000	0.00000	6.13	0.00	0.00	0	1,640.00	
R2030	On 08/05/2025		Bond Future	12.28 Put	0.00000	0.00000	0.00000	0.00000	0.00000	6.13	0.00	0.00	0	2,280.00	
R2030	On 07/08/2025		Bond Future	0.00	9.21521	95.88605	0.00000	9.20528	95.92080	4.37	0.00	0.00	0	47,753.00	
R2030	On 07/08/2025		Bond Future	8.72 Call	377.03000	0.37703	0.00000	389.03000	0.38903	377.030	4.48	0.25	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.22 Call	1,089.04000	1.08904	0.00000	1,111.00000	1.11100	1,089.040	4.77	0.51	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.81 Put	407.87000	0.40787	0.00000	403.27000	0.40327	407.870	5.16	(0.23)	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,420.35000	4.42035	0.00000	4,454.16000	4.45416	4,420.350	5.61	0.92	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	0.69000	0.00069	0.00000	0.69000	0.00069	0.690	5.62	0.00	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.30932	97.73197	0.00000	9.29877	97.76714	4.15	0.00	0.00	0	0.00	
R2030	On 06/11/2025		Bond Future	8.72 Call	509.16000	0.50916	0.00000	521.10000	0.52110	509.160	4.14	0.27	0.00	0	300.00
R2030	On 06/11/2025		Bond Future	9.22 Call	1,190.64000	1.19064	0.00000	1,210.32000	1.21032	1,190.640	4.41	0.47	0.00	0	300.00
R2030	On 06/11/2025		Bond Future	10.08 Put	542.36000	0.54236	0.00000	536.58000	0.53658	542.360	4.94	(0.24)	0.00	0	300.00
R2030	On 05/02/2026		Bond Future	0.00	9.41961	95.60085	0.00000	9.40834	95.63646	4.06	0.00	0.00	0	0.00	
R2030	On 07/05/2026		Bond Future	0.00	9.56319	97.40952	0.00000	9.55112	97.44551	3.83	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	Contracts Traded	Open Interest
R2030	On 31/01/2030	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
R2032	On 08/05/2025	Bond Future	0.00	9.91150	92.80215	0.00000	9.90747	92.82088			6.41	0.00	185,604,300.00	2,000	129,449.00
R2032	On 08/05/2025	Bond Future	9.40 Call	113.90000	0.11390	0.00000	121.51000	0.12151	113.900	6.75	0.12	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.42 Call	128.02000	0.12802	0.00000	136.22000	0.13622	128.020	6.79	0.13	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.90 Call	891.17000	0.89117	0.00000	912.81000	0.91281	891.170	7.78	0.50	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	941.81000	0.94181	0.00000	963.80000	0.96380	941.810	7.82	0.51	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.28 Put	369.43000	0.36943	0.00000	375.46000	0.37546	369.430	8.52	(0.24)	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	50.15000	0.05015	0.00000	52.87000	0.05287	50.150	9.69	(0.04)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	10.01139	94.60948	0.00000	10.00717	94.62851		6.20	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	9.40 Call	443.74000	0.44374	0.00000	452.11000	0.45211	443.740	6.31	0.22	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	9.90 Call	1,265.52000	1.26552	0.00000	1,280.01000	1.28001	1,265.520	6.71	0.45	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	10.59 Put	646.34000	0.64634	0.00000	646.61000	0.64661	646.340	7.32	(0.26)	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	0.00	10.12556	92.26975	0.00000	10.12117	92.28891		6.23	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	9.40 Call	655.77000	0.65577	0.00000	663.84000	0.66384	655.770	6.34	0.25	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	9.90 Call	1,471.83000	1.47183	0.00000	1,484.36000	1.48436	1,471.830	6.72	0.43	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	10.89 Put	871.25000	0.87125	0.00000	870.27000	0.87027	871.250	7.55	(0.26)	0.00	0	300.00	
R2032	On 05/02/2026	Bond Future	0.00	10.25193	94.04166	0.00000	10.24736	94.06094		5.96	0.00	0.00	0	0.00	
R2032	On 07/05/2026	Bond Future	0.00	10.39457	91.66065	0.00000	10.38980	91.68005		5.96	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	9.97030	101.31263	0.00000	9.97135	101.30698		7.13	0.00	0.00	0	9,365.00	
R2033	On 07/08/2025	Bond Future	0.00	10.06704	103.28573	0.00000	10.06815	103.27993		6.93	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00	10.17662	100.23023	0.00000	10.17785	100.22399		7.09	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00	10.29680	102.15478	0.00000	10.29814	102.14819		6.86	0.00	0.00	0	0.00	
R2033	On 07/05/2026	Bond Future	0.00	10.43138	99.04309	0.00000	10.43285	99.03608		6.95	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	10.64013	91.17473	0.00000	10.65148	91.11163		8.10	0.00	1,513,500,518.00	16,600	80,731.00	
R2035	On 08/05/2025	Bond Future	10.08 Call	88.61000	0.08861	0.00000	87.99000	0.08799	88.610	7.83	0.09	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.44 Call	518.59000	0.51859	0.00000	509.86000	0.50986	518.590	8.40	0.33	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.58 Call	842.27000	0.84227	0.00000	827.31000	0.82731	842.270	8.63	0.45	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	416.53000	0.41653	0.00000	444.62000	0.44462	416.530	9.21	(0.26)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.01 Put	344.83000	0.34483	0.00000	369.85000	0.36985	344.830	9.30	(0.22)	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	4,479.22000	4.47922	0.00000	4,424.52000	4.42452	4,479.220	9.97	0.94	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	28.40000	0.02840	0.00000	32.50000	0.03250	28.400	10.31	(0.02)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	0.20000	0.00020	0.00000	0.26000	0.00026	0.200	11.09	0.00	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.09	0.00	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.74848	92.95036	0.00000	10.76033	92.88595		7.96	0.00	0.00	0	0.00	
R2035	On 07/08/2025	Bond Future	10.08 Call	473.87000	0.47387	0.00000	465.62000	0.46562	473.870	7.77	0.20	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	10.58 Call	1,416.98000	1.41698	0.00000	1,396.44000	1.39644	1,416.980	8.35	0.43	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	11.30 Put	857.64000	0.85764	0.00000	881.69000	0.88169	857.640	9.21	(0.27)	0.00	0	8,500.00	
R2035	On 07/08/2025	Bond Future	11.34 Put	807.59000	0.80759	0.00000	830.68000	0.83068	807.590	9.25	(0.26)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	0.00	10.87120	90.23465	0.00000	10.88361	90.16876		8.25	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	9.91 Call	541.35000	0.54135	0.00000	532.65000	0.53265	541.350	7.93	0.18	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.08 Call	759.04000	0.75904	0.00000	747.53000	0.74753	759.040	8.09	0.24	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.41 Call	1,334.57000	1.33457	0.00000	1,316.61000	1.31661	1,334.570	8.41	0.35	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.58 Call	1,712.16000	1.71216	0.00000	1,690.53000	1.69053	1,712.160	8.59	0.41	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.95 Call	2,714.65000	2.71465	0.00000	2,684.88000	2.68488	2,714.650	8.99	0.54	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.43 Put	1,410.38000	1.41038	0.00000	1,436.69000	1.43669	1,410.380	9.51	(0.32)	0.00	0	2,000.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
											Option					
R2035	On 06/11/2025	Bond Future	11.45	Put	1,381.39	0.0000	1.38139	0.00000	1,407.32	1.40732	1,381.390	9.53	(0.31)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,095.61	0.0000	1.09561	0.00000	1,117.67	1.11767	1,095.610	9.77	(0.26)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	812.57	0.0000	0.81257	0.00000	830.31	0.83031	812.570	10.07	(0.20)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		11.00575	91.96762	0.00000	11.01877	91.90022			8.08	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		11.14558	89.20204	0.00000	11.15923	89.13314			8.27	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.12653	85.39759	0.00000	11.13803	85.33236			9.07	0.00	0.00	0	62,458.00
R2037	On 08/05/2025	Bond Future	10.50	Call	68.50000	0.06850	0.00000	68.26000	0.06826	68.500	8.71	0.07	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	707.06000	0.70706	0.00000	694.76000	0.69476	707.060	9.44	0.40	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	400.47000	0.40047	0.00000	428.28000	0.42828	400.470	10.14	(0.24)	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,560.64000	7.56064	0.00000	7,496.63000	7.49663	7,560.640	11.70	0.99	0.00	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,145.05000	11.14505	0.00000	11,079.85000	11.07985	11,145.050	11.98	1.00	0.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,375.58000	11.37558	0.00000	11,310.38000	11.31038	11,375.580	11.98	1.00	0.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.24886	82.79983	0.00000	11.26085	82.73321			9.40	0.00	0.00	0	74,658.00
R2037	On 07/08/2025	Bond Future	10.34	Call	263.40000	0.26340	0.00000	258.61000	0.25861	263.400	8.86	0.12	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	419.83000	0.41983	0.00000	412.52000	0.41252	419.830	9.06	0.18	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	480.66000	0.48066	0.00000	472.41000	0.47241	480.660	9.13	0.20	0.00	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	604.75000	0.60475	0.00000	594.67000	0.59467	604.750	9.25	0.23	0.00	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,303.44000	1.30344	0.00000	1,284.34000	1.28434	1,303.440	9.75	0.40	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,480.68000	2.48068	0.00000	2,526.23000	2.52623	2,480.680	9.85	(0.57)	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,576.89000	1.57689	0.00000	1,612.36000	1.61236	1,576.890	10.36	(0.41)	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	903.64000	0.90364	0.00000	928.52000	0.92852	903.640	10.93	(0.27)	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	890.74000	0.89074	0.00000	915.38000	0.91538	890.740	10.94	(0.26)	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	540.36000	0.54036	0.00000	557.73000	0.55773	540.360	11.41	(0.17)	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.37249	84.39354	0.00000	11.38499	84.32546			9.37	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	674.01000	0.67401	0.00000	663.46000	0.66346	674.010	8.84	0.21	0.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,576.15000	1.57615	0.00000	1,555.51000	1.55551	1,576.150	9.37	0.38	0.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,157.34000	1.15734	0.00000	1,180.40000	1.18040	1,157.340	10.80	(0.26)	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.50659	81.75540	0.00000	11.51965	81.68579			9.75	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,132.75000	1.13275	0.00000	1,117.71000	1.11771	1,132.750	9.42	0.27	0.00	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,588.90000	1.58890	0.00000	1,569.43000	1.56943	1,588.900	9.65	0.34	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,467.76000	3.46776	0.00000	3,509.13000	3.50913	3,467.760	10.13	(0.52)	0.00	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,331.63000	2.33163	0.00000	2,363.79000	2.36379	2,331.630	10.68	(0.39)	0.00	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,668.78000	1.66878	0.00000	1,694.29000	1.69429	1,668.780	11.14	(0.30)	0.00	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00		11.65632	83.30112	0.00000	11.66998	83.22991			9.60	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.16481	99.29586	0.00000	11.17628	99.21960			9.30	0.00	0.00	0	9,260.00
R2038	On 07/08/2025	Bond Future	0.00		11.28455	101.22965	0.00000	11.29649	101.15188			9.17	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.41512	97.69306	0.00000	11.42760	97.61351			9.64	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,588.44000	1.58844	0.00000	1,566.17000	1.56617	1,588.440	9.08	0.36	0.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,100.40000	1.10040	0.00000	1,124.07000	1.12407	1,100.400	10.69	(0.23)	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.55428	99.56865	0.00000	11.56733	99.48732			9.53	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.70473	95.96604	0.00000	11.71838	95.88293			9.92	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		11.48794	85.03206	0.00000	11.50456	84.93099			9.88	0.00	32,312,182.80	380	31,887.00

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
R2040	On 08/05/2025	Bond Future	12.75	Call	7,186.13	0.0000	7.18613	0.00000	7,087.75	7.08775	7,186.130	12.28	0.99	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	10,649.25	0.0000	10.64925	0.00000	10,548.36	10.54836	10,649.250	13.05	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	10,992.69	0.0000	10.99269	0.00000	10,891.75	10.89175	10,992.690	13.05	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.61357	0.0000	82.17651	0.00000	11.63086	82.07337		10.29	0.00	0.00	0	37,122.00
R2040	On 07/08/2025	Bond Future	10.80	Call	365.76	0.0000	0.36576	0.00000	354.44	0.35444	365.760	9.65	0.15	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.40	Call	1,476.52	0.0000	1.47652	0.00000	1,442.02	1.44202	1,476.520	10.52	0.41	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,247.48	0.0000	1.24748	0.00000	1,289.60	1.28960	1,247.480	11.47	(0.33)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.73974	0.0000	83.75812	0.00000	11.75772	83.65282		10.28	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		11.87583	0.0000	80.85716	0.00000	11.89456	80.74964		10.75	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		12.02583	0.0000	82.38549	0.00000	12.04536	82.27569		10.61	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.0000	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		11.64120	0.0000	80.58623	0.00000	11.65777	80.48342		10.69	0.00	0.00	0	72,436.00
R2044	On 08/05/2025	Bond Future	10.85	Call	25.91	0.0000	0.02591	0.00000	25.31	0.02531	25.910	10.04	0.03	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	42.98	0.0000	0.04298	0.00000	41.86	0.04186	42.980	10.15	0.04	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	435.44	0.0000	0.43544	0.00000	421.02	0.42102	435.440	10.87	0.26	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,138.81	0.0000	1.13881	0.00000	1,205.07	1.20507	1,138.810	11.40	(0.49)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	850.59	0.0000	0.85059	0.00000	907.39	0.90739	850.590	11.59	(0.40)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	111.80	0.0000	0.11180	0.00000	126.34	0.12634	111.800	12.71	(0.08)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.76251	0.0000	77.76936	0.00000	11.77972	77.66450		11.16	0.00	0.00	0	16.00
R2044	On 07/08/2025	Bond Future	10.63	Call	126.89	0.0000	0.12689	0.00000	122.44	0.12244	126.890	9.98	0.06	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	896.39	0.0000	0.89639	0.00000	872.50	0.87250	896.390	10.83	0.29	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,894.60	0.0000	1.89460	0.00000	1,950.22	1.95022	1,894.600	11.74	(0.45)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		11.88377	0.0000	79.26614	0.00000	11.90165	79.15906		11.16	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		12.01402	0.0000	76.40417	0.00000	12.03263	76.29480		11.69	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.15660	0.0000	77.84820	0.00000	12.17598	77.73650		11.55	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.0000	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		11.58047	0.0000	79.16522	0.00000	11.59688	79.05982		11.19	0.00	82,806,820.12	1,046	265,462.00
R2048	On 07/08/2025	Bond Future	0.00		11.68922	0.0000	80.70695	0.00000	11.70624	80.59945		11.07	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.80781	0.0000	77.81882	0.00000	11.82549	77.70908		11.69	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.93502	0.0000	79.31316	0.00000	11.95342	79.20110		11.60	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.06409	0.0000	76.37105	0.00000	12.08323	76.25663		12.12	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.0000	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		11.54048	0.0000	102.03693	0.00000	11.55690	101.90014		11.27	0.00	0.00	0	22,568.00
R2053	On 07/08/2025	Bond Future	0.00		11.64932	0.0000	104.02412	0.00000	11.66636	103.88463		11.15	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.76638	0.0000	100.16293	0.00000	11.78410	100.02054		11.77	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.88960	0.0000	102.08587	0.00000	11.90805	101.94044		11.69	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.02089	0.0000	98.15360	0.00000	12.04012	98.00506		12.21	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.0000	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		10.88382	0.0000	71.58027	0.00000	10.89512	71.52381		9.32	0.00	3,722,174.04	52	22,524.00
R209	On 07/08/2025	Bond Future	0.00		10.98862	0.0000	72.97427	0.00000	11.00035	72.91669		9.20	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.10329	0.0000	71.22683	0.00000	11.11552	71.16791		9.57	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.22586	0.0000	72.59464	0.00000	11.23860	72.53445		9.47	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.35855	0.0000	70.81648	0.00000	11.37184	70.75496		9.72	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	0.0000	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	0.0000	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	0.0000	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
R209/R204	On 31/03/2036		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	246.81331	246.81331	0.00000	246.74360	246.74360	0.00	0.00	0.00	0	3,295.00
R210	On 07/08/2025		Bond Future	0.00	251.68056	251.68056	0.00000	251.60935	251.60935	0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	253.15866	253.15866	0.00000	253.08584	253.08584	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026		Bond Future	0.00	258.08106	258.08106	0.00000	258.00621	258.00621	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026		Bond Future	0.00	259.53129	259.53129	0.00000	259.45524	259.45524	0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	9.55702	90.20293	0.00000	9.55799	90.19898	5.70	0.00	0.00	0	96,336.00
R213	On 07/08/2025		Bond Future	0.00	9.64594	91.95960	0.00000	9.64697	91.95556	5.46	0.00	0.00	0	17.00
R213	On 06/11/2025		Bond Future	0.00	9.75481	90.17687	0.00000	9.75598	90.17244	5.40	0.00	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	9.87928	91.90908	0.00000	9.88058	91.90436	5.11	0.00	0.00	0	0.00
R213	On 07/05/2026		Bond Future	0.00	10.01446	90.09527	0.00000	10.01591	90.09023	5.03	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	11.38888	65.81858	0.00000	11.41539	65.67944	10.87	0.00	0.00	0	17,607.00
R214	On 07/08/2025		Bond Future	0.00	11.49361	67.10040	0.00000	11.52105	66.95851	10.76	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.60851	65.09261	0.00000	11.63695	64.94782	11.29	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.73181	66.34275	0.00000	11.76133	66.19499	11.21	0.00	0.00	0	0.00
R214	On 07/05/2026		Bond Future	0.00	11.85734	64.29800	0.00000	11.88795	64.14730	11.65	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											1,822,109,464.16		20,100	1,464,458.00
Grand Total:											1,822,109,464.16		20,100	1,464,458.00