

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/04/2025

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	1,087.62900	1,087.62900	0.00000	1,095.99100	1,095.99100		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,108.81300	1,108.81300	0.00000	1,117.33600	1,117.33600		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,130.18300	1,130.18300	0.00000	1,138.86800	1,138.86800		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,151.91700	1,151.91700	0.00000	1,160.76600	1,160.76600		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026		Index Future	0.00	1,173.77900	1,173.77900	0.00000	1,182.79300	1,182.79300		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,287.55300	1,287.55300	0.00000	1,305.02100	1,305.02100		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,312.63100	1,312.63100	0.00000	1,330.43800	1,330.43800		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,337.92900	1,337.92900	0.00000	1,356.07600	1,356.07600		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,363.65800	1,363.65800	0.00000	1,382.15100	1,382.15100		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,389.53800	1,389.53800	0.00000	1,408.37800	1,408.37800		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,107.47500	1,107.47500	0.00000	1,119.85800	1,119.85800		0.00	0.00	0.00	0	92.00
ALBI	On 07/08/2025		Index Future	0.00	1,129.04500	1,129.04500	0.00000	1,141.66800	1,141.66800		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,150.80500	1,150.80500	0.00000	1,163.66900	1,163.66900		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,172.93600	1,172.93600	0.00000	1,186.04400	1,186.04400		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,195.19700	1,195.19700	0.00000	1,208.55000	1,208.55000		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	11.52255	79.98453	0.00000	11.31854	80.91226		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.67386	81.56201	0.00000	11.46050	82.50788		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.84406	79.35652	0.00000	11.62075	80.32015		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	12.03193	80.89906	0.00000	11.79777	81.88081		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	12.23199	78.65209	0.00000	11.98637	79.65198		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	12.17372	74.30063	0.00000	11.98021	75.39958		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.30874	75.76594	0.00000	12.10788	76.88640		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.45560	72.97808	0.00000	12.24689	74.11969		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.60916	74.39563	0.00000	12.39228	75.55889		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026		Bond Future	0.00	12.77608	71.55502	0.00000	12.55039	72.73984		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	1,091.19300	1,091.19300	0.00000	1,103.14200	1,103.14200		0.00	0.00	0.00	0	634.00
GOVI	On 07/08/2025		GOVI	0.00	1,112.44600	1,112.44600	0.00000	1,124.62700	1,124.62700		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,133.88600	1,133.88600	0.00000	1,146.29900	1,146.29900		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,155.69200	1,155.69200	0.00000	1,168.34100	1,168.34100		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,177.62500	1,177.62500	0.00000	1,190.51100	1,190.51100		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	136.55333	136.55333	0.00000	136.52548	136.52548		0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025		Bond Future	0.00	139.24652	139.24652	0.00000	139.21785	139.21785		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.52316	140.52316	0.00000	140.49277	140.49277		0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	143.25676	143.25676	0.00000	143.22473	143.22473		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026		Bond Future	0.00	144.53677	144.53677	0.00000	144.50282	144.50282		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	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	0.00
I2033	On 08/05/2025		Bond Future	0.00	128.42911	128.42911	0.00000	128.37556	128.37556		0.00	0.00	0	9,939.00
I2033	On 07/08/2025		Bond Future	0.00	130.96202	130.96202	0.00000	130.90714	130.90714		0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	131.97750	131.97750	0.00000	131.92044	131.92044		0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	134.54491	134.54491	0.00000	134.48573	134.48573		0.00	0.00	0	0.00
I2033	On 07/05/2026		Bond Future	0.00	135.55491	135.55491	0.00000	135.49342	135.49342		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	0.00
I2038	On 08/05/2025		Bond Future	0.00	139.88991	139.88991	0.00000	139.51078	139.51078		0.00	0.00	0	2,918.00
I2038	On 07/08/2025		Bond Future	0.00	140.51648	140.51648	0.00000	140.12972	140.12972		0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	143.25713	143.25713	0.00000	142.86159	142.86159		0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	143.86821	143.86821	0.00000	143.46382	143.46382		0.00	0.00	0	0.00
I2038	On 07/05/2026		Bond Future	0.00	146.62729	146.62729	0.00000	146.21394	146.21394		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	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	0.00
I2046	On 08/05/2025		Bond Future	0.00	119.39714	119.39714	0.00000	119.38870	119.38870		0.00	0.00	0	19,602.00
I2046	On 07/08/2025		Bond Future	0.00	121.75203	121.75203	0.00000	121.74314	121.74314		0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	121.86475	121.86475	0.00000	121.85469	121.85469		0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	124.23485	124.23485	0.00000	124.22369	124.22369		0.00	0.00	0	0.00
I2046	On 07/05/2026		Bond Future	0.00	124.30988	124.30988	0.00000	124.29734	124.29734		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	0.00
I2050	On 08/05/2025		Bond Future	0.00	120.66047	120.66047	0.00000	120.65136	120.65136		0.00	0.00	0	16,080.00
I2050	On 07/08/2025		Bond Future	0.00	120.66418	120.66418	0.00000	120.65460	120.65460		0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	123.01757	123.01757	0.00000	123.00689	123.00689		0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	122.98716	122.98716	0.00000	122.97514	122.97514		0.00	0.00	0	0.00
I2050	On 07/05/2026		Bond Future	0.00	125.34558	125.34558	0.00000	125.33235	125.33235		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	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	0.00
IGOV	On 08/05/2025		Index Future	0.00	377.79100	377.79100	0.00000	377.67100	377.67100		0.00	0.00	0	893.00
IGOV	On 07/08/2025		Index Future	0.00	385.24200	385.24200	0.00000	385.11900	385.11900		0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	392.75800	392.75800	0.00000	392.63100	392.63100		0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	400.40000	400.40000	0.00000	400.27000	400.27000		0.00	0.00	0	0.00
IGOV	On 07/05/2026		Index Future	0.00	408.08700	408.08700	0.00000	407.95300	407.95300		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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	8.33440	107.30249	0.00000	8.27842	107.38704	1.07	0.00	36,804,754.07	343	156,683.00	
R186	On 07/08/2025		Bond Future	0.00	8.42255	104.08392	0.00000	8.35560	104.16992	1.12	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,073.63000	1.07363	0.00000	1,150.21000	1.15021	1,073.630	1.46	0.87	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	8.65000	0.00865	0.00000	7.23000	0.00723	8.650	1.87	(0.02)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.56665	106.08883	0.00000	8.48441	106.17562	1.03	0.00	0.00	0	447.00	
R186	On 05/02/2026		Bond Future	0.00	8.80911	102.81981	0.00000	8.70260	102.90747	0.92	0.00	0.00	0	0.00	
R186	On 07/05/2026		Bond Future	0.00	9.30927	104.76607	0.00000	9.15848	104.85446	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	270.83505	270.83505	0.00000	271.11016	271.11016	0.00	0.00	0.00	0	2,157.00	
R202	On 07/08/2025		Bond Future	0.00	270.92249	270.92249	0.00000	271.20238	271.20238	0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	276.20705	276.20705	0.00000	276.49012	276.49012	0.00	0.00	0.00	0	0.00	
R202	On 05/02/2026		Bond Future	0.00	276.22221	276.22221	0.00000	276.50843	276.50843	0.00	0.00	0.00	0	0.00	
R202	On 07/05/2026		Bond Future	0.00	281.51993	281.51993	0.00000	281.80921	281.80921	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	9.29860	97.36152	0.00000	9.12714	97.98800	4.47	0.00	729,432,507.84	7,492	73,930.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	32.90000	0.03290	0.00000	91.15000	0.09115	32.900	4.61	0.06	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	43.05000	0.04305	0.00000	113.68000	0.11368	43.050	4.64	0.07	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	160.27000	0.16027	0.00000	331.97000	0.33197	160.270	4.83	0.20	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	422.03000	0.42203	0.00000	726.41000	0.72641	422.030	5.03	0.39	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	485.28000	0.48528	0.00000	813.09000	0.81309	485.280	5.06	0.43	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	951.10000	0.95110	0.00000	1,400.21000	1.40021	951.100	5.26	0.64	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	302.52000	0.30252	0.00000	163.32000	0.16332	302.520	5.33	(0.29)	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	58.19000	0.05819	0.00000	26.93000	0.02693	58.190	5.71	(0.07)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,609.54000	3.60954	0.00000	4,227.41000	4.22741	3,609.540	5.97	0.98	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,903.78000	4.90378	0.00000	5,528.99000	5.52899	4,903.780	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	9.39847	95.24754	0.00000	9.21521	95.88605	4.37	0.00	0.00	0	47,753.00	
R2030	On 07/08/2025		Bond Future	8.72 Call	238.00000	0.23800	0.00000	377.03000	0.37703	238.000	4.48	0.18	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.22 Call	790.49000	0.79049	0.00000	1,089.04000	1.08904	790.490	4.77	0.41	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.81 Put	576.13000	0.57613	0.00000	407.87000	0.40787	576.130	5.16	(0.31)	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	10.48 Call	3,841.65000	3.84165	0.00000	4,420.35000	4.42035	3,841.650	5.61	0.89	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	1.34000	0.00134	0.00000	0.69000	0.00069	1.340	5.62	0.00	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.50521	97.08197	0.00000	9.30932	97.73197	4.15	0.00	0.00	0	0.00	
R2030	On 06/11/2025		Bond Future	8.72 Call	352.95000	0.35295	0.00000	509.16000	0.50916	352.950	4.14	0.21	0.00	0	300.00
R2030	On 06/11/2025		Bond Future	9.22 Call	906.41000	0.90641	0.00000	1,190.64000	1.19064	906.410	4.41	0.39	0.00	0	300.00
R2030	On 06/11/2025		Bond Future	10.08 Put	714.41000	0.71441	0.00000	542.36000	0.54236	714.410	4.94	(0.30)	0.00	0	300.00
R2030	On 05/02/2026		Bond Future	0.00	9.63004	94.93909	0.00000	9.41961	95.60085	4.06	0.00	0.00	0	0.00	
R2030	On 07/05/2026		Bond Future	0.00	9.79012	96.73603	0.00000	9.56319	97.40952	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	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.08663	91.99248	0.00000	9.91150	92.80215		6.41	0.00	44,064,397.92	479	129,849.00	
R2032	On 08/05/2025	Bond Future	9.40	Call	43.18000	0.04318	0.00000	113.90000	0.11390	43.180	6.75	0.05	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	49.82000	0.04982	0.00000	128.02000	0.12802	49.820	6.79	0.06	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.90	Call	534.65000	0.53465	0.00000	891.17000	0.89117	534.650	7.78	0.36	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	571.96000	0.57196	0.00000	941.81000	0.94181	571.960	7.82	0.37	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.28	Put	598.47000	0.59847	0.00000	369.43000	0.36943	598.470	8.52	(0.35)	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	91.41000	0.09141	0.00000	50.15000	0.05015	91.410	9.69	(0.07)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		10.19546	93.78421	0.00000	10.01139	94.60948		6.20	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	9.40	Call	284.07000	0.28407	0.00000	443.74000	0.44374	284.070	6.31	0.16	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	9.90	Call	920.33000	0.92033	0.00000	1,265.52000	1.26552	920.330	6.71	0.37	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	10.59	Put	880.01000	0.88001	0.00000	646.34000	0.64634	880.010	7.32	(0.32)	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	0.00		10.31923	91.42934	0.00000	10.12556	92.26975		6.23	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	9.40	Call	467.45000	0.46745	0.00000	655.77000	0.65577	467.450	6.34	0.19	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	9.90	Call	1,135.86000	1.13586	0.00000	1,471.83000	1.47183	1,135.860	6.72	0.36	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	10.89	Put	1,107.03000	1.10703	0.00000	871.25000	0.87125	1,107.030	7.55	(0.31)	0.00	0	300.00	
R2032	On 05/02/2026	Bond Future	0.00		10.45606	93.18578	0.00000	10.25193	94.04166		5.96	0.00	0.00	0	0.00	
R2032	On 07/05/2026	Bond Future	0.00		10.61009	90.78933	0.00000	10.39457	91.66065		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	0.00	
R2033	On 08/05/2025	Bond Future	0.00		10.15045	100.34964	0.00000	9.97030	101.31263		7.13	0.00	13,647,551.04	136	9,501.00	
R2033	On 07/08/2025	Bond Future	0.00		10.25592	102.30415	0.00000	10.06704	103.28573		6.93	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.37482	99.23052	0.00000	10.17662	100.23023		7.09	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.50506	101.13661	0.00000	10.29680	102.15478		6.86	0.00	0.00	0	0.00	
R2033	On 07/05/2026	Bond Future	0.00		10.65050	98.00648	0.00000	10.43138	99.04309		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	0.00	
R2035	On 08/05/2025	Bond Future	0.00		10.84495	90.04523	0.00000	10.64013	91.17473		8.10	0.00	1,153,119,215.38	12,806	88,866.00	
R2035	On 08/05/2025	Bond Future	10.08	Call	24.67000	0.02467	0.00000	88.61000	0.08861	24.670	7.83	0.03	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	226.13000	0.22613	0.00000	518.59000	0.51859	226.130	8.40	0.18	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.58	Call	417.90000	0.41790	0.00000	842.27000	0.84227	417.900	8.63	0.28	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	774.59000	0.77459	0.00000	416.53000	0.41653	774.590	9.21	(0.41)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.01	Put	656.46000	0.65646	0.00000	344.83000	0.34483	656.460	9.30	(0.36)	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	3,438.10000	3.43810	0.00000	4,479.22000	4.47922	3,438.100	9.97	0.89	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	67.94000	0.06794	0.00000	28.40000	0.02840	67.940	10.31	(0.05)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	0.62000	0.00062	0.00000	0.20000	0.00020	0.620	11.09	0.00	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	0.01000	0.00001	0.00000	0.00000	0.00000	0.010	11.09	0.00	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.96205	91.79904	0.00000	10.74848	92.95036		7.96	0.00	0.00	0	0.00	
R2035	On 07/08/2025	Bond Future	10.08	Call	277.97000	0.27797	0.00000	473.87000	0.47387	277.970	7.77	0.13	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	10.58	Call	970.68000	0.97068	0.00000	1,416.98000	1.41698	970.680	8.35	0.33	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	11.30	Put	1,205.58000	1.20558	0.00000	857.64000	0.85764	1,205.580	9.21	(0.35)	0.00	0	8,500.00	
R2035	On 07/08/2025	Bond Future	11.34	Put	1,139.63000	1.13963	0.00000	807.59000	0.80759	1,139.630	9.25	(0.33)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	0.00		11.09397	89.06186	0.00000	10.87120	90.23465		8.25	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	9.91	Call	353.78000	0.35378	0.00000	541.35000	0.54135	353.780	7.93	0.13	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.08	Call	514.42000	0.51442	0.00000	759.04000	0.75904	514.420	8.09	0.18	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.41	Call	962.32000	0.96232	0.00000	1,334.57000	1.33457	962.320	8.41	0.28	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.58	Call	1,269.33000	1.26933	0.00000	1,712.16000	1.71216	1,269.330	8.59	0.34	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.95	Call	2,119.05000	2.11905	0.00000	2,714.65000	2.71465	2,119.050	8.99	0.47	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.43	Put	1,812.45000	1.81245	0.00000	1,410.38000	1.41038	1,812.450	9.51	(0.38)	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	Contracts Traded	Open Interest
R2035	On 06/11/2025	Bond Future	11.45	Put	1,776.99000		1.77699	0.00000	1,381.39000	1.38139	1,776.990	9.53	(0.37)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,424.82000		1.42482	0.00000	1,095.61000	1.09561	1,424.820	9.77	(0.31)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,070.07000		1.07007	0.00000	812.57000	0.81257	1,070.070	10.07	(0.25)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		11.23854		90.77294	0.00000	11.00575	91.96762		8.08	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		11.38871		87.98551	0.00000	11.14558	89.20204		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		11.34089		84.19354	0.00000	11.12653	85.39759		9.07	0.00	86,466,765.58	1,027	63,025.00
R2037	On 08/05/2025	Bond Future	10.50	Call	17.34000		0.01734	0.00000	68.50000	0.06850	17.340	8.71	0.02	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	323.60000		0.32360	0.00000	707.06000	0.70706	323.600	9.44	0.23	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	767.88000		0.76788	0.00000	400.47000	0.40047	767.880	10.14	(0.40)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,367.73000		6.36773	0.00000	7,560.64000	7.56064	6,367.730	11.70	0.98	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,941.24000		9.94124	0.00000	11,145.05000	11.14505	9,941.240	11.98	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	10,171.71000		10.17171	0.00000	11,375.58000	11.37558	10,171.710	11.98	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.47197		81.57242	0.00000	11.24886	82.79983		9.40	0.00	0.00	0	74,658.00
R2037	On 07/08/2025	Bond Future	10.34	Call	139.77000		0.13977	0.00000	263.40000	0.26340	139.770	8.86	0.07	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	237.70000		0.23770	0.00000	419.83000	0.41983	237.700	9.06	0.11	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	277.43000		0.27743	0.00000	480.66000	0.48066	277.430	9.13	0.13	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	360.72000		0.36072	0.00000	604.75000	0.60475	360.720	9.25	0.16	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	869.32000		0.86932	0.00000	1,303.44000	1.30344	869.320	9.75	0.30	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,234.27000		3.23427	0.00000	2,480.68000	2.48068	3,234.270	9.85	(0.67)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,135.90000		2.13590	0.00000	1,576.89000	1.57689	2,135.900	10.36	(0.51)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	1,937.86000		1.93786	0.00000	2,622.02000	2.62202	1,937.860	10.40	0.50	43,176,639.08	7,500	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	2,057.58000		2.05758	0.00000	1,514.33000	1.51433	2,057.580	10.40	(0.50)	(42,712,835.92)	7,500	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,272.88000		1.27288	0.00000	903.64000	0.90364	1,272.880	10.93	(0.35)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,255.87000		1.25587	0.00000	890.74000	0.89074	1,255.870	10.94	(0.34)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	784.58000		0.78458	0.00000	540.36000	0.54036	784.580	11.41	(0.24)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.60438		83.14321	0.00000	11.37249	84.39354		9.37	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	442.63000		0.44263	0.00000	674.01000	0.67401	442.630	8.84	0.15	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,139.88000		1.13988	0.00000	1,576.15000	1.57615	1,139.880	9.37	0.31	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,514.18000		1.51418	0.00000	1,157.34000	1.15734	1,514.180	10.80	(0.32)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.74803		80.48165	0.00000	11.50659	81.75540		9.75	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	819.85000		0.81985	0.00000	1,132.75000	1.13275	819.850	9.42	0.21	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,188.03000		1.18803	0.00000	1,588.90000	1.58890	1,188.030	9.65	0.28	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	4,170.67000		4.17067	0.00000	3,467.76000	3.46776	4,170.670	10.13	(0.59)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,861.19000		2.86119	0.00000	2,331.63000	2.33163	2,861.190	10.68	(0.45)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,077.23000		2.07723	0.00000	1,668.78000	1.66878	2,077.230	11.14	(0.35)	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00		11.90782		82.00393	0.00000	11.65632	83.30112		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		11.37928		97.88421	0.00000	11.16481	99.29586		9.30	0.00	148,783,999.20	1,520	9,260.00
R2038	On 07/08/2025	Bond Future	0.00		11.50775		99.79075	0.00000	11.28455	101.22965		9.17	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.64754		96.22721	0.00000	11.41512	97.69306		9.64	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,119.58000		1.11958	0.00000	1,588.44000	1.58844	1,119.580	9.08	0.28	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,467.20000		1.46720	0.00000	1,100.40000	1.10040	1,467.200	10.69	(0.28)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.79647		98.07538	0.00000	11.55428	99.56865		9.53	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.95730		94.44527	0.00000	11.70473	95.96604		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

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				
R2040	On 08/05/2025	Bond Future	0.00		11.69702		83.77400	0.00000	11.48794	85.03206		9.88	0.00	49,175,338.00	587	32,474.00
R2040	On 08/05/2025	Bond Future	12.75	Call	5,949.30000		5.94930	0.00000	7,186.13000	7.18613	5,949.300	12.28	0.97	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	9,392.37000		9.39237	0.00000	10,649.25000	10.64925	9,392.370	13.05	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	9,735.43000		9.73543	0.00000	10,992.69000	10.99269	9,735.430	13.05	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.83089		80.89413	0.00000	11.61357	82.17651		10.29	0.00	0.00	0	37,122.00
R2040	On 07/08/2025	Bond Future	10.80	Call	203.70000		0.20370	0.00000	365.76000	0.36576	203.700	9.65	0.10	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.40	Call	1,000.88000		1.00088	0.00000	1,476.52000	1.47652	1,000.880	10.52	0.32	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,715.28000		1.71528	0.00000	1,247.48000	1.24748	1,715.280	11.47	(0.42)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.96530		82.45175	0.00000	11.73974	83.75812		10.28	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.11035		79.52625	0.00000	11.87583	80.85716		10.75	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		12.26973		81.03014	0.00000	12.02583	82.38549		10.61	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		11.85540		79.27390	0.00000	11.64120	80.58623		10.69	0.00	0.00	0	72,436.00
R2044	On 08/05/2025	Bond Future	10.85	Call	5.28000		0.00528	0.00000	25.91000	0.02591	5.280	10.04	0.01	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	9.80000		0.00980	0.00000	42.98000	0.04298	9.800	10.15	0.01	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	173.46000		0.17346	0.00000	435.44000	0.43544	173.460	10.87	0.13	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,878.13000		1.87813	0.00000	1,138.81000	1.13881	1,878.130	11.40	(0.66)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	1,468.31000		1.46831	0.00000	850.59000	0.85059	1,468.310	11.59	(0.57)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	245.90000		0.24590	0.00000	111.80000	0.11180	245.900	12.71	(0.15)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.98492		76.43164	0.00000	11.76251	77.76936		11.16	0.00	0.00	0	16.00
R2044	On 07/08/2025	Bond Future	10.63	Call	60.23000		0.06023	0.00000	126.89000	0.12689	60.230	9.98	0.03	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	555.71000		0.55571	0.00000	896.39000	0.89639	555.710	10.83	0.21	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	2,550.51000		2.55051	0.00000	1,894.60000	1.89460	2,550.510	11.74	(0.55)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		12.11437		77.90332	0.00000	11.88377	79.26614		11.16	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		12.25352		75.01571	0.00000	12.01402	76.40417		11.69	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.40543		76.43405	0.00000	12.15660	77.84820		11.55	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		11.79497		77.80661	0.00000	11.58047	79.16522		11.19	0.00	1,029,148,030.47	13,227	264,926.00
R2048	On 07/08/2025	Bond Future	0.00		11.91165		79.32205	0.00000	11.68922	80.70695		11.07	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		12.03851		76.40788	0.00000	11.80781	77.81882		11.69	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		12.17467		77.87567	0.00000	11.93502	79.31316		11.60	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.31284		74.90699	0.00000	12.06409	76.37105		12.12	0.00	0.00	0	0.00
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		11.74997		100.31660	0.00000	11.54048	102.03693		11.27	0.00	2,006,332.00	20	22,588.00
R2053	On 07/08/2025	Bond Future	0.00		11.86671		102.27052	0.00000	11.64932	104.02412		11.15	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.99210		98.37640	0.00000	11.76638	100.16293		11.77	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.12414		100.26571	0.00000	11.88960	102.08587		11.69	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.26478		96.29977	0.00000	12.02089	98.15360		12.21	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		11.08837		70.56746	0.00000	10.88382	71.58027		9.32	0.00	5,151,424.58	73	22,597.00
R209	On 07/08/2025	Bond Future	0.00		11.20087		71.94190	0.00000	10.98862	72.97427		9.20	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.32364		70.17513	0.00000	11.10329	71.22683		9.57	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.45478		71.52329	0.00000	11.22586	72.59464		9.47	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.59655		69.72540	0.00000	11.35855	70.81648		9.72	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

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	246.77740	246.77740	0.00000	246.81331	246.81331	0.00	0.00	197,668,697.40	801	4,096.00
R210	On 07/08/2025		Bond Future	0.00	251.64452	251.64452	0.00000	251.68056	251.68056	0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	253.12403	253.12403	0.00000	253.15866	253.15866	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026		Bond Future	0.00	258.04770	258.04770	0.00000	258.08106	258.08106	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026		Bond Future	0.00	259.49969	259.49969	0.00000	259.53129	259.53129	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	9.72771	89.51194	0.00000	9.55702	90.20293	5.70	0.00	836,220,543.48	9,342	92,719.00
R213	On 07/08/2025		Bond Future	0.00	9.82621	91.25534	0.00000	9.64594	91.95960	5.46	0.00	0.00	0	17.00
R213	On 06/11/2025		Bond Future	0.00	9.94547	89.45977	0.00000	9.75481	90.17687	5.40	0.00	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	10.08161	91.17884	0.00000	9.87928	91.90908	5.11	0.00	0.00	0	0.00
R213	On 07/05/2026		Bond Future	0.00	10.22934	89.35198	0.00000	10.01446	90.09527	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	11.58308	64.80954	0.00000	11.38888	65.81858	10.87	0.00	643,882,779.90	9,935	20,618.00
R214	On 07/08/2025		Bond Future	0.00	11.69460	66.07181	0.00000	11.49361	67.10040	10.76	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.81654	64.04473	0.00000	11.60851	65.09261	11.29	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.94741	65.27521	0.00000	11.73181	66.34275	11.21	0.00	0.00	0	0.00
R214	On 07/05/2026		Bond Future	0.00	12.08062	63.21079	0.00000	11.85734	64.29800	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 :											4,976,036,140.03	72,788	1,496,789.00	
Grand Total:											4,976,036,140.03	72,788	1,496,789.00	