

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/04/2025

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	1,088.34800	1,088.34800	0.00000	1,087.31300	1,087.31300			0.00	0.00	0.00	0	0.00
AL37	On	07/08/2025	Index Future	0.00	1,109.55600	1,109.55600	0.00000	1,108.50000	1,108.50000			0.00	0.00	0.00	0	0.00
AL37	On	06/11/2025	Index Future	0.00	1,130.95400	1,130.95400	0.00000	1,129.87500	1,129.87500			0.00	0.00	0.00	0	0.00
AL37	On	05/02/2026	Index Future	0.00	1,152.74300	1,152.74300	0.00000	1,151.64100	1,151.64100			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,174.99300	1,174.99300	0.00000	1,173.86700	1,173.86700			0.00	0.00	0.00	0	0.00
AL7T	On	08/05/2025	Index Future	0.00	1,277.54200	1,277.54200	0.00000	1,275.20700	1,275.20700			0.00	0.00	0.00	0	0.00
AL7T	On	07/08/2025	Index Future	0.00	1,302.43600	1,302.43600	0.00000	1,300.05600	1,300.05600			0.00	0.00	0.00	0	0.00
AL7T	On	06/11/2025	Index Future	0.00	1,327.55500	1,327.55500	0.00000	1,325.12500	1,325.12500			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,353.13100	1,353.13100	0.00000	1,350.65100	1,350.65100			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,379.24900	1,379.24900	0.00000	1,376.71800	1,376.71800			0.00	0.00	0.00	0	0.00
ALBI	On	08/05/2025	Index Future	0.00	1,102.11700	1,102.11700	0.00000	1,100.57000	1,100.57000			0.00	0.00	0.00	0	92.00
ALBI	On	07/08/2025	Index Future	0.00	1,123.59200	1,123.59200	0.00000	1,122.01500	1,122.01500			0.00	0.00	0.00	0	0.00
ALBI	On	06/11/2025	Index Future	0.00	1,145.26200	1,145.26200	0.00000	1,143.65100	1,143.65100			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,167.32600	1,167.32600	0.00000	1,165.68200	1,165.68200			0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026	Index Future	0.00	1,189.85700	1,189.85700	0.00000	1,188.17900	1,188.17900			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	11.66041	79.36554	0.00000	11.69421	79.21474			0.00	0.00	0.00	0	0.00
ES33	On	07/08/2025	Bond Future	0.00	11.81791	80.93164	0.00000	11.85328	80.77786			0.00	0.00	0.00	0	0.00
ES33	On	06/11/2025	Bond Future	0.00	11.99458	78.71552	0.00000	12.03191	78.55760			0.00	0.00	0.00	0	0.00
ES33	On	05/02/2026	Bond Future	0.00	12.18908	80.24899	0.00000	12.22850	80.08702			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	12.39028	78.01634	0.00000	12.43190	77.85030			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	12.26136	73.81128	0.00000	12.30435	73.57311			0.00	0.00	0.00	0	0.00
ES42	On	07/08/2025	Bond Future	0.00	12.39961	75.26777	0.00000	12.44427	75.02489			0.00	0.00	0.00	0	0.00
ES42	On	06/11/2025	Bond Future	0.00	12.54981	72.47187	0.00000	12.59647	72.22322			0.00	0.00	0.00	0	0.00
ES42	On	05/02/2026	Bond Future	0.00	12.70649	73.88302	0.00000	12.75521	73.62859			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	12.87257	71.05774	0.00000	12.92349	70.79752			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	1,086.15100	1,086.15100	0.00000	1,084.67700	1,084.67700			0.00	0.00	0.00	0	637.00
GOVI	On	07/08/2025	GOVI	0.00	1,107.31600	1,107.31600	0.00000	1,105.81300	1,105.81300			0.00	0.00	0.00	0	0.00
GOVI	On	06/11/2025	GOVI	0.00	1,128.67100	1,128.67100	0.00000	1,127.13700	1,127.13700			0.00	0.00	0.00	0	0.00
GOVI	On	05/02/2026	GOVI	0.00	1,150.41600	1,150.41600	0.00000	1,148.84900	1,148.84900			0.00	0.00	0.00	0	0.00
GOVI	On	07/05/2026	GOVI	0.00	1,172.62100	1,172.62100	0.00000	1,171.02100	1,171.02100			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	135.82493	135.82493	0.00000	135.97101	135.97101			0.00	0.00	0.00	0	5,933.00
I2029	On	07/08/2025	Bond Future	0.00	138.50511	138.50511	0.00000	138.65414	138.65414			0.00	0.00	0.00	0	0.00
I2029	On	06/11/2025	Bond Future	0.00	139.77020	139.77020	0.00000	139.92080	139.92080			0.00	0.00	0.00	0	68.00
I2029	On	05/02/2026	Bond Future	0.00	142.49501	142.49501	0.00000	142.64682	142.64682			0.00	0.00	0.00	0	0.00
I2029	On	07/05/2026	Bond Future	0.00	143.80822	143.80822	0.00000	143.96240	143.96240			0.00	0.00	0.00	0	0.00
I2029	On	31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	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		127.33565	127.33565	0.00000	127.23049	127.23049			0.00	0.00	0.00	0	9,939.00
I2033	On 07/08/2025	Bond Future	0.00		129.84829	129.84829	0.00000	129.74105	129.74105			0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		130.84465	130.84465	0.00000	130.73411	130.73411			0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		133.39544	133.39544	0.00000	133.28124	133.28124			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.42849	134.42849	0.00000	134.31134	134.31134			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		138.76583	138.76583	0.00000	138.74743	138.74743			0.00	0.00	0.00	0	2,918.00
I2038	On 07/08/2025	Bond Future	0.00		139.37167	139.37167	0.00000	139.35350	139.35350			0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		142.09276	142.09276	0.00000	142.07223	142.07223			0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		142.68863	142.68863	0.00000	142.66698	142.66698			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.47274	145.47274	0.00000	145.44908	145.44908			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		118.29195	118.29195	0.00000	118.45232	118.45232			0.00	0.00	0.00	0	19,602.00
I2046	On 07/08/2025	Bond Future	0.00		120.62617	120.62617	0.00000	120.78962	120.78962			0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		120.71960	120.71960	0.00000	120.88550	120.88550			0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		123.07258	123.07258	0.00000	123.24038	123.24038			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.16732	123.16732	0.00000	123.33847	123.33847			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		119.31878	119.31878	0.00000	119.30275	119.30275			0.00	0.00	0.00	0	16,080.00
I2050	On 07/08/2025	Bond Future	0.00		119.29722	119.29722	0.00000	119.28110	119.28110			0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		121.62663	121.62663	0.00000	121.60827	121.60827			0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		121.57546	121.57546	0.00000	121.55638	121.55638			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.94735	123.94735	0.00000	123.92663	123.92663			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		374.84700	374.84700	0.00000	374.76700	374.76700			0.00	0.00	0.00	0	889.00
IGOV	On 07/08/2025	Index Future	0.00		382.24300	382.24300	0.00000	382.16200	382.16200			0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		389.70600	389.70600	0.00000	389.62200	389.62200			0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		397.30300	397.30300	0.00000	397.21700	397.21700			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		405.05900	405.05900	0.00000	404.97000	404.97000			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		8.20138		107.50356	0.00000	8.22646	107.46561			1.04	0.00	1,249,513,877.88	11,623	149,599.00
R186	On 07/08/2025	Bond Future	0.00		8.26236		104.28987	0.00000	8.29237	104.25125			1.09	0.00	543,141,642.96	5,208	25,042.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,259.04000		1.25904	0.00000	1,224.58000	1.22458	1,259.040		1.56	0.91	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	4.71000		0.00471	0.00000	5.36000	0.00536	4.710		1.94	(0.01)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.36590		106.30088	0.00000	8.40453	106.26002			1.03	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.54133		103.04043	0.00000	8.59337	102.99750			0.92	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.86615		105.02622	0.00000	8.94253	104.98129			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		268.69666		268.69666	0.00000	268.08385	268.08385			0.00	0.00	0.00	0	2,157.00
R202	On 07/08/2025	Bond Future	0.00		268.74464		268.74464	0.00000	268.12004	268.12004			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		273.99220		273.99220	0.00000	273.35144	273.35144			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		273.97792		273.97792	0.00000	273.32352	273.32352			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.32399		279.32399	0.00000	278.65385	278.65385			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		9.21686		97.65955	0.00000	9.23742	97.58448			4.55	0.00	603,536,019.00	6,180	66,744.00
R2030	On 08/05/2025	Bond Future	8.68	Call	16.45000		0.01645	0.00000	15.60000	0.01560	16.450		4.49	0.04	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	23.66000		0.02366	0.00000	22.39000	0.02239	23.660		4.53	0.05	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	129.78000		0.12978	0.00000	122.01000	0.12201	129.780		4.73	0.20	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	418.00000		0.41800	0.00000	394.75000	0.39475	418.000		4.93	0.46	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	491.21000		0.49121	0.00000	464.55000	0.46455	491.210		4.96	0.51	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	1,036.59000		1.03659	0.00000	989.96000	0.98996	1,036.590		5.17	0.75	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	125.26000		0.12526	0.00000	146.91000	0.14691	125.260		5.26	(0.18)	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	10.78000		0.01078	0.00000	14.21000	0.01421	10.780		5.66	(0.02)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	3,893.98000		3.89398	0.00000	3,819.53000	3.81953	3,893.980		5.94	1.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	5,199.87000		5.19987	0.00000	5,124.86000	5.12486	5,199.870		6.28	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			6.33	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			6.33	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.31084		95.55220	0.00000	9.33280	95.47574			4.44	0.00	676,987,337.00	7,085	85,977.00
R2030	On 07/08/2025	Bond Future	8.72	Call	252.62000		0.25262	0.00000	240.83000	0.24083	252.620		4.43	0.19	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	848.73000		0.84873	0.00000	818.73000	0.81873	848.730		4.68	0.45	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	421.62000		0.42162	0.00000	445.41000	0.44541	421.620		5.06	(0.26)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	4,079.41000		4.07941	0.00000	4,011.41000	4.01141	4,079.410		5.52	0.92	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.58000		0.00058	0.00000	0.68000	0.00068	0.580		5.70	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.41084		97.39443	0.00000	9.43476	97.31511			4.23	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	410.70000		0.41070	0.00000	394.82000	0.39482	410.700		4.22	0.23	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,019.07000		1.01907	0.00000	988.46000	0.98846	1,019.070		4.49	0.43	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	611.95000		0.61195	0.00000	636.43000	0.63643	611.950		5.04	(0.27)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.52726		95.26160	0.00000	9.55335	95.17961			4.14	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.66813		97.09735	0.00000	9.69666	97.01269			3.90	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
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	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.12009	91.83881	0.00000	10.15147	91.69500			6.47	0.00	343,477,149.40		3,740	122,374.00
R2032	On 08/05/2025	Bond Future	9.40	Call	4.95000	0.00495	0.00000	4.35000	0.00435	4.950	6.19	0.01	0.00	0	300.00		
R2032	On 08/05/2025	Bond Future	9.42	Call	6.39000	0.00639	0.00000	5.63000	0.00563	6.390	6.25	0.01	0.00	0	800.00		
R2032	On 08/05/2025	Bond Future	9.90	Call	298.28000	0.29828	0.00000	271.67000	0.27167	298.280	7.47	0.28	0.00	0	300.00		
R2032	On 08/05/2025	Bond Future	9.92	Call	328.58000	0.32858	0.00000	299.73000	0.29973	328.580	7.52	0.30	0.00	0	800.00		
R2032	On 08/05/2025	Bond Future	10.28	Put	451.74000	0.45174	0.00000	519.33000	0.51933	451.740	8.32	(0.35)	0.00	0	300.00		
R2032	On 08/05/2025	Bond Future	10.97	Put	36.09000	0.03609	0.00000	46.96000	0.04696	36.090	9.66	(0.04)	0.00	0	800.00		
R2032	On 07/08/2025	Bond Future	0.00		10.23046	93.62835	0.00000	10.26344	93.48179			6.26	0.00	291,090,540.15		3,109	30,461.00
R2032	On 07/08/2025	Bond Future	9.40	Call	207.35000	0.20735	0.00000	191.89000	0.19189	207.350	6.20	0.13	0.00	0	300.00		
R2032	On 07/08/2025	Bond Future	9.90	Call	764.75000	0.76475	0.00000	721.35000	0.72135	764.750	6.57	0.34	0.00	0	300.00		
R2032	On 07/08/2025	Bond Future	10.59	Put	827.74000	0.82774	0.00000	882.94000	0.88294	827.740	7.18	(0.33)	0.00	0	300.00		
R2032	On 06/11/2025	Bond Future	0.00		10.35568	91.27225	0.00000	10.39072	91.12157			6.30	0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	384.44000	0.38444	0.00000	361.78000	0.36178	384.440	6.24	0.17	0.00	0	300.00		
R2032	On 06/11/2025	Bond Future	9.90	Call	996.26000	0.99626	0.00000	949.84000	0.94984	996.260	6.60	0.34	0.00	0	300.00		
R2032	On 06/11/2025	Bond Future	10.89	Put	1,071.69000	1.07169	0.00000	1,124.58000	1.12458	1,071.690	7.44	(0.32)	0.00	0	300.00		
R2032	On 05/02/2026	Bond Future	0.00		10.49360	93.02948	0.00000	10.53083	92.87481			6.03	0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.64204	90.66105	0.00000	10.68163	90.50241			6.01	0.00	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	0.00	0	0.00
R2033	On 08/05/2025	Bond Future	0.00		10.19952	100.08944	0.00000	10.23075	99.92431			7.17	0.00	0.00	0.00	0	10,439.00
R2033	On 07/08/2025	Bond Future	0.00		10.30722	102.03973	0.00000	10.33996	101.87147			6.95	0.00	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.42831	98.96297	0.00000	10.46298	98.79006			7.12	0.00	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.56045	100.86811	0.00000	10.59716	100.69069			6.86	0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.70166	97.76650	0.00000	10.74055	97.58459			6.97	0.00	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	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		10.93746	89.54139	0.00000	10.97441	89.34123			8.14	0.00	166,815,609.57		1,863	73,701.00
R2035	On 08/05/2025	Bond Future	10.08	Call	1.24000	0.00124	0.00000	1.04000	0.00104	1.240	7.42	0.00	0.00	0	300.00		
R2035	On 08/05/2025	Bond Future	10.44	Call	53.44000	0.05344	0.00000	45.64000	0.04564	53.440	8.04	0.07	0.00	0	150.00		
R2035	On 08/05/2025	Bond Future	10.58	Call	143.09000	0.14309	0.00000	123.89000	0.12389	143.090	8.27	0.15	0.00	0	300.00		
R2035	On 08/05/2025	Bond Future	10.95	Put	763.86000	0.76386	0.00000	881.42000	0.88142	763.860	8.90	(0.48)	0.00	0	150.00		
R2035	On 08/05/2025	Bond Future	11.01	Put	623.97000	0.62397	0.00000	728.85000	0.72885	623.970	9.00	(0.42)	0.00	0	300.00		
R2035	On 08/05/2025	Bond Future	11.46	Call	2,874.32000	2.87432	0.00000	2,704.27000	2.70427	2,874.320	9.73	0.90	0.00	0	400.00		
R2035	On 08/05/2025	Bond Future	11.70	Put	30.93000	0.03093	0.00000	42.96000	0.04296	30.930	10.09	(0.03)	0.00	0	150.00		
R2035	On 08/05/2025	Bond Future	12.70	Put	0.06000	0.00006	0.00000	0.12000	0.00012	0.060	11.27	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		11.27	0.00	0.00	0	400.00		
R2035	On 07/08/2025	Bond Future	0.00		11.05841	91.28615	0.00000	11.09695	91.08214			7.94	0.00	150,622,147.50		1,650	25,770.00
R2035	On 07/08/2025	Bond Future	10.08	Call	152.29000	0.15229	0.00000	137.68000	0.13768	152.290	7.48	0.09	0.00	0	300.00		
R2035	On 07/08/2025	Bond Future	10.58	Call	676.17000	0.67617	0.00000	627.67000	0.62767	676.170	8.04	0.27	0.00	0	300.00		
R2035	On 07/08/2025	Bond Future	11.30	Put	1,241.37000	1.24137	0.00000	1,328.33000	1.32833	1,241.370	8.93	(0.38)	0.00	0	8,500.00		
R2035	On 07/08/2025	Bond Future	11.34	Put	1,169.91000	1.16991	0.00000	1,253.35000	1.25335	1,169.910	8.98	(0.36)	0.00	0	300.00		
R2035	On 06/11/2025	Bond Future	0.00		11.19423	88.54083	0.00000	11.23471	88.33165			8.22	0.00	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	231.27000	0.23127	0.00000	213.48000	0.21348	231.270	7.69	0.10	0.00	0	2,000.00		
R2035	On 06/11/2025	Bond Future	10.08	Call	350.20000	0.35020	0.00000	325.17000	0.32517	350.200	7.82	0.14	0.00	0	300.00		
R2035	On 06/11/2025	Bond Future	10.41	Call	713.00000	0.71300	0.00000	669.35000	0.66935	713.000	8.13	0.23	0.00	0	2,000.00		
R2035	On 06/11/2025	Bond Future	10.44	Call	755.45000	0.75545	0.00000	709.86000	0.70986	755.450	8.16	0.24	0.00	0	2,000.00		
R2035	On 06/11/2025	Bond Future	10.58	Call	975.76000	0.97576	0.00000	920.69000	0.92069	975.760	8.30	0.29	0.00	0	300.00		
R2035	On 06/11/2025	Bond Future	10.94	Call	1,713.74000	1.71374	0.00000	1,632.34000	1.63234	1,713.740	8.69	0.42	0.00	0	2,000.00		
R2035	On 06/11/2025	Bond Future	10.95	Call	1,737.65000	1.73765	0.00000	1,655.51000	1.65551	1,737.650	8.70	0.43	0.00	0	250.00		

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	11.43	Put	1,874.89	0000	1.87489	0.00000	1,967.43	0000	1.96743	1,874.890	9.25	(0.41)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,836.71	0000	1.83671	0.00000	1,927.92	0000	1.92792	1,836.710	9.27	(0.40)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,461.31	0000	1.46131	0.00000	1,538.53	0000	1.53853	1,461.310	9.52	(0.34)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,085.05	0000	1.08505	0.00000	1,146.62	0000	1.14662	1,085.050	9.83	(0.26)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	1,039.30	0000	1.03930	0.00000	1,098.85	0000	1.09885	1,039.300	9.87	(0.25)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		11.34	266	90.24	562	0.00000	11.38	520		8.04	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	885.97	0000	0.88597	0.00000	837.97	0000	0.83797	885.970	7.79	0.24	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	1,785.98	0000	1.78598	0.00000	1,707.16	0000	1.70716	1,785.980	8.21	0.39	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	1,096.79	0000	1.09679	0.00000	1,151.03	0000	1.15103	1,096.790	9.67	(0.23)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.49	147	87.47	810	0.00000	11.53	614		8.25	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		11.48	134	83.41	792	0.00000	11.51	413		9.09	0.00	0.00	0	62,241.00
R2037	On 08/05/2025	Bond Future	10.50	Call	0.47	0000	0.00047	0.00000	0.42	0000	0.00042	0.470	8.39	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	71.37	0000	0.07137	0.00000	63.30	0000	0.06330	71.370	9.09	0.08	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	878.91	0000	0.87891	0.00000	992.45	0000	0.99245	878.910	9.80	(0.52)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	5,580.69	0000	5.58069	0.00000	5,403.98	0000	5.40398	5,580.690	11.42	0.99	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,165.32	0000	9.16532	0.00000	8,985.77	0000	8.98577	9,165.320	12.07	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,395.87	0000	9.39587	0.00000	9,216.30	0000	9.21630	9,395.870	12.07	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.61	808	80.78	244	0.00000	11.65	223		9.39	0.00	878,428,252.56	10,874	99,120.00
R2037	On 07/08/2025	Bond Future	10.34	Call	47.78	0000	0.04778	0.00000	43.17	0000	0.04317	47.780	8.31	0.03	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	93.31	0000	0.09331	0.00000	84.98	0000	0.08498	93.310	8.47	0.06	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	113.11	0000	0.11311	0.00000	103.26	0000	0.10326	113.110	8.51	0.07	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	156.97	0000	0.15697	0.00000	143.92	0000	0.14392	156.970	8.60	0.09	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	483.28	0000	0.48328	0.00000	450.41	0000	0.45041	483.280	9.04	0.21	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,601.61	0000	3.60161	0.00000	3,746.74	0000	3.74674	3,601.610	9.14	(0.76)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,336.91	0000	2.33691	0.00000	2,453.08	0000	2.45308	2,336.910	9.64	(0.59)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	1,336.67	0000	1.33667	0.00000	1,267.13	0000	1.26713	1,336.670	9.69	0.43	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	2,246.37	0000	2.24637	0.00000	2,359.91	0000	2.35991	2,246.370	9.69	(0.57)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,343.92	0000	1.34392	0.00000	1,425.76	0000	1.42576	1,343.920	10.24	(0.40)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,324.60	0000	1.32460	0.00000	1,405.62	0000	1.40562	1,324.600	10.25	(0.39)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	797.22	0000	0.79722	0.00000	853.50	0000	0.85350	797.220	10.76	(0.26)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.75	607	82.33	966	0.00000	11.79	182		9.30	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	263.40	0000	0.26340	0.00000	246.20	0000	0.24620	263.400	8.55	0.11	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	782.56	0000	0.78256	0.00000	741.64	0000	0.74164	782.560	9.01	0.25	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,634.40	0000	1.63440	0.00000	1,708.37	0000	1.70837	1,634.400	10.46	(0.36)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.90	544	79.66	610	0.00000	11.94	289		9.69	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	540.40	0000	0.54040	0.00000	512.14	0000	0.51214	540.400	8.99	0.16	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	816.81	0000	0.81681	0.00000	777.72	0000	0.77772	816.810	9.15	0.22	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	4,453.10	0000	4.45310	0.00000	4,582.23	0000	4.58223	4,453.100	9.55	(0.64)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	1,658.71	0000	1.65871	0.00000	1,593.27	0000	1.59327	1,658.710	9.59	0.37	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	3,010.59	0000	3.01059	0.00000	3,111.63	0000	3.11163	3,010.590	10.09	(0.49)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,156.11	0000	2.15611	0.00000	2,235.90	0000	2.23590	2,156.110	10.57	(0.38)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	1,470.60	0000	1.47060	0.00000	1,530.23	0000	1.53023	1,470.600	11.10	(0.28)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		12.06	644	81.20	058	0.00000	12.10	568		9.57	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		11.51	029	97.03	657	0.00000	11.54	283		9.28	0.00	25,326,544.77	261	8,999.00
R2038	On 07/08/2025	Bond Future	0.00		11.64	405	98.92	737	0.00000	11.67	793		9.10	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.78	929	95.34	915	0.00000	11.82	484		9.52	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		
R2038	On 06/11/2025	Bond Future	10.98	Call	758.30	0000	0.75830		0.00000		715.96	0000	0.71596	758.300		8.73		0.22	0.00		0		1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,543.08	0000	1.54308		0.00000		1,618.97	0000	1.61897	1,543.080		10.28		(0.31)	0.00		0		1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.94366		97.18441		0.00000		11.98093		96.96076			9.42		0.00	0.00		0		0.00
R2038	On 07/05/2026	Bond Future	0.00		12.10541		93.56995		0.00000		12.14450		93.34093			9.84		0.00	0.00		0		0.00
R2038	On 31/03/2038	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	100.00	0000		0.00		0.00	0.00		0		0.00
R2040	On 08/05/2025	Bond Future	0.00		11.81676		83.06649		0.00000		11.85470		82.84426			9.82		0.00	68,446,787.76		824		27,459.00
R2040	On 08/05/2025	Bond Future	12.75	Call	5,219.98	0000	5.21998		0.00000		5,003.82	0000	5.00382	5,219.980		11.88		0.99	0.00		0		15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	8,683.33	0000	8.68333		0.00000		8,461.29	0000	8.46129	8,683.330		12.95		1.00	0.00		0		7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	9,026.89	0000	9.02689		0.00000		8,804.79	0000	8.80479	9,026.890		13.06		1.00	0.00		0		7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.95530		80.17356		0.00000		11.99476		79.94705			10.19		0.00	408,644,635.32		5,097		38,241.00
R2040	On 07/08/2025	Bond Future	10.80	Call	91.50	0000	0.09150		0.00000		81.87000		0.08187	91.500		9.24		0.05	0.00		0		400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	191.60	0000	0.19160		0.00000		173.43000		0.17343	191.600		9.46		0.10	0.00		0		250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	636.24	0000	0.63624		0.00000		588.43000		0.58843	636.240		10.04		0.25	0.00		0		180.00
R2040	On 07/08/2025	Bond Future	11.70	Call	1,243.66	0000	1.24366		0.00000		1,165.57000		1.16557	1,243.660		10.51		0.39	0.00		0		250.00
R2040	On 07/08/2025	Bond Future	12.00	Call	2,093.73	0000	2.09373		0.00000		1,983.65000		1.98365	2,093.730		11.00		0.53	0.00		0		220.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,837.21	0000	1.83721		0.00000		1,953.64000		1.95364	1,837.210		11.00		(0.47)	0.00		0		400.00
R2040	On 07/08/2025	Bond Future	12.40	Put	1,037.77	0000	1.03777		0.00000		1,116.02000		1.11602	1,037.770		11.65		(0.30)	0.00		0		250.00
R2040	On 07/08/2025	Bond Future	12.60	Put	769.31	0000	0.76931		0.00000		831.85000		0.83185	769.310		11.96		(0.24)	0.00		0		220.00
R2040	On 06/11/2025	Bond Future	0.00		12.09426		81.71897		0.00000		12.13548		81.48688			10.12		0.00	0.00		0		292.00
R2040	On 05/02/2026	Bond Future	0.00		12.24393		78.78285		0.00000		12.28701		78.54533			10.60		0.00	0.00		0		0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,018.19	0000	2.01819		0.00000		1,930.40000		1.93040	2,018.190		10.68		0.40	0.00		0		475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,427.94	0000	1.42794		0.00000		1,494.19000		1.49419	1,427.940		12.47		(0.25)	0.00		0		475.00
R2040	On 07/05/2026	Bond Future	0.00		12.40374		80.30001		0.00000		12.44876		80.05701			10.49		0.00	0.00		0		0.00
R2040	On 31/01/2040	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
R2044	On 08/05/2025	Bond Future	0.00		11.99595		78.43210		0.00000		12.02358		78.26838			10.60		0.00	0.00		0		86,056.00
R2044	On 08/05/2025	Bond Future	10.85	Call	0.03	0000	0.00003		0.00000		0.03000		0.00003	0.030		9.29		0.00	0.00		0		9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	0.09	0000	0.00009		0.00000		0.09000		0.00009	0.090		9.38		0.00	0.00		0		2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	17.41	0000	0.01741		0.00000		15.95000		0.01595	17.410		9.94		0.02	0.00		0		9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,270.01	0000	2.27001		0.00000		2,419.12000		2.41912	2,270.010		10.43		(0.84)	0.00		0		2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	1,736.69	0000	1.73669		0.00000		1,874.48000		1.87448	1,736.690		10.62		(0.75)	0.00		0		9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	181.47	0000	0.18147		0.00000		219.84000		0.21984	181.470		11.77		(0.15)	0.00		0		2,490.00
R2044	On 07/08/2025	Bond Future	0.00		12.13084		75.57418		0.00000		12.15955		75.40732			11.02		0.00	0.00		0		470.00
R2044	On 07/08/2025	Bond Future	10.63	Call	19.67	0000	0.01967		0.00000		18.04000		0.01804	19.670		9.65		0.01	0.00		0		9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	288.38	0000	0.28838		0.00000		270.56000		0.27056	288.380		10.31		0.13	0.00		0		9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	2,852.92	0000	2.85292		0.00000		2,965.96000		2.96596	2,852.920		11.19		(0.62)	0.00		0		9,000.00
R2044	On 06/11/2025	Bond Future	0.00		12.26556		77.03089		0.00000		12.29556		76.85972			10.95		0.00	0.00		0		0.00
R2044	On 05/02/2026	Bond Future	0.00		12.41014		74.12971		0.00000		12.44150		73.95435			11.50		0.00	0.00		0		0.00
R2044	On 07/05/2026	Bond Future	0.00		12.56361		75.55718		0.00000		12.59639		75.37756			11.38		0.00	0.00		0		0.00
R2044	On 31/01/2044	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
R2048	On 08/05/2025	Bond Future	0.00		11.93771		76.92504		0.00000		11.96456		76.76118			11.07		0.00	97,002,475.44		1,261		276,631.00
R2048	On 07/08/2025	Bond Future	0.00		12.05968		78.42397		0.00000		12.08755		78.25694			10.90		0.00	98,029,962.50		1,250		167,375.00
R2048	On 06/11/2025	Bond Future	0.00		12.19197		75.49400		0.00000		12.22110		75.32270			11.43		0.00	0.00		0		0.00
R2048	On 05/02/2026	Bond Future	0.00		12.33372		76.94740																

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2053	On 06/11/2025	Bond Future	0.00		12.14045		97.23373	0.00000	12.16964	97.01176		11.49	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.27792		99.10520	0.00000	12.30845	98.87783		11.42	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.42036		95.15042	0.00000	12.45230	94.91758		11.97	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		11.23182		69.86867	0.00000	11.26351	69.71556		9.36	0.00	0.00	0	20,513.00
R209	On 07/08/2025	Bond Future	0.00		11.34966		71.23011	0.00000	11.38256	71.07403		9.20	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.47796		69.45092	0.00000	11.51235	69.29090		9.50	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.61460		70.78806	0.00000	11.65055	70.62410		9.42	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.75758		68.99981	0.00000	11.79516	68.83192		9.69	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		246.49153	246.49153		0.00000	245.94052	245.94052		0.00	0.00	0.00	0	4,196.00
R210	On 07/08/2025	Bond Future	0.00		251.35546	251.35546		0.00000	250.79354	250.79354		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.83468	252.83468		0.00000	252.25980	252.25980		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		257.76329	257.76329		0.00000	257.17413	257.17413		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.29702	259.29702		0.00000	258.69575	258.69575		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00000	0.00000		0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00		9.71733	89.55377		0.00000	9.74301	89.45032		5.77	0.00	25,433,270.68	284	92,747.00
R213	On 07/08/2025	Bond Future	0.00		9.81504	91.29877		0.00000	9.84216	91.19335		5.54	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00		9.93318	89.50578		0.00000	9.96223	89.39707		5.49	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		10.06751	91.22949		0.00000	10.09867	91.11760		5.18	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		10.20561	89.43369		0.00000	10.23901	89.31871		5.08	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000		0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000		0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00		11.67614	64.33436		0.00000	11.71775	64.12361		10.77	0.00	0.00	0	17,744.00
R214	On 07/08/2025	Bond Future	0.00		11.79085	65.58793		0.00000	11.83393	65.37315		10.61	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.91599	63.55281		0.00000	11.96082	63.33294		11.07	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		12.05002	64.77648		0.00000	12.09669	64.55161		11.01	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		12.18246	62.72409		0.00000	12.23098	62.49420		11.47	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000		0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000		0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :												5,626,496,252.49		60,309	1,804,422.00	
Grand Total:												5,626,496,252.49		60,309	1,804,422.00	