

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/04/2025

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	1,089.85300	1,089.85300	0.00000	1,088.34800	1,088.34800			0.00	0.00	0.00	0	0.00
AL37	On	07/08/2025	Index Future	0.00	1,111.09000	1,111.09000	0.00000	1,109.55600	1,109.55600			0.00	0.00	0.00	0	0.00
AL37	On	06/11/2025	Index Future	0.00	1,132.52100	1,132.52100	0.00000	1,130.95400	1,130.95400			0.00	0.00	0.00	0	0.00
AL37	On	05/02/2026	Index Future	0.00	1,154.34300	1,154.34300	0.00000	1,152.74300	1,152.74300			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,176.62600	1,176.62600	0.00000	1,174.99300	1,174.99300			0.00	0.00	0.00	0	0.00
AL7T	On	08/05/2025	Index Future	0.00	1,280.52500	1,280.52500	0.00000	1,277.54200	1,277.54200			0.00	0.00	0.00	0	0.00
AL7T	On	07/08/2025	Index Future	0.00	1,305.47700	1,305.47700	0.00000	1,302.43600	1,302.43600			0.00	0.00	0.00	0	0.00
AL7T	On	06/11/2025	Index Future	0.00	1,330.65800	1,330.65800	0.00000	1,327.55500	1,327.55500			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,356.29700	1,356.29700	0.00000	1,353.13100	1,353.13100			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,382.47800	1,382.47800	0.00000	1,379.24900	1,379.24900			0.00	0.00	0.00	0	0.00
ALBI	On	08/05/2025	Index Future	0.00	1,104.20800	1,104.20800	0.00000	1,102.11700	1,102.11700			0.00	0.00	0.00	0	92.00
ALBI	On	07/08/2025	Index Future	0.00	1,125.72400	1,125.72400	0.00000	1,123.59200	1,123.59200			0.00	0.00	0.00	0	0.00
ALBI	On	06/11/2025	Index Future	0.00	1,147.43800	1,147.43800	0.00000	1,145.26200	1,145.26200			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,169.54700	1,169.54700	0.00000	1,167.32600	1,167.32600			0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026	Index Future	0.00	1,192.12300	1,192.12300	0.00000	1,189.85700	1,189.85700			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	11.62337	79.53123	0.00000	11.66041	79.36554			0.00	0.00	0.00	0	0.00
ES33	On	07/08/2025	Bond Future	0.00	11.77916	81.10057	0.00000	11.81791	80.93164			0.00	0.00	0.00	0	0.00
ES33	On	06/11/2025	Bond Future	0.00	11.95393	78.88796	0.00000	11.99458	78.71552			0.00	0.00	0.00	0	0.00
ES33	On	05/02/2026	Bond Future	0.00	12.14636	80.42501	0.00000	12.18908	80.24899			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	12.34538	78.19600	0.00000	12.39028	78.01634			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	12.22960	73.98802	0.00000	12.26136	73.81128			0.00	0.00	0.00	0	0.00
ES42	On	07/08/2025	Bond Future	0.00	12.36662	75.44801	0.00000	12.39961	75.26777			0.00	0.00	0.00	0	0.00
ES42	On	06/11/2025	Bond Future	0.00	12.51544	72.65590	0.00000	12.54981	72.47187			0.00	0.00	0.00	0	0.00
ES42	On	05/02/2026	Bond Future	0.00	12.67071	74.07079	0.00000	12.70649	73.88302			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	12.83527	71.24933	0.00000	12.87257	71.05774			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	1,088.16100	1,088.16100	0.00000	1,086.15100	1,086.15100			0.00	0.00	0.00	0	637.00
GOVI	On	07/08/2025	GOVI	0.00	1,109.36500	1,109.36500	0.00000	1,107.31600	1,107.31600			0.00	0.00	0.00	0	0.00
GOVI	On	06/11/2025	GOVI	0.00	1,130.76300	1,130.76300	0.00000	1,128.67100	1,128.67100			0.00	0.00	0.00	0	0.00
GOVI	On	05/02/2026	GOVI	0.00	1,152.55000	1,152.55000	0.00000	1,150.41600	1,150.41600			0.00	0.00	0.00	0	0.00
GOVI	On	07/05/2026	GOVI	0.00	1,174.79800	1,174.79800	0.00000	1,172.62100	1,172.62100			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	136.15485	136.15485	0.00000	135.82493	135.82493			0.00	0.00	0.00	0	5,933.00
I2029	On	07/08/2025	Bond Future	0.00	138.84157	138.84157	0.00000	138.50511	138.50511			0.00	0.00	0.00	0	0.00
I2029	On	06/11/2025	Bond Future	0.00	140.11360	140.11360	0.00000	139.77020	139.77020			0.00	0.00	0.00	0	68.00
I2029	On	05/02/2026	Bond Future	0.00	142.84545	142.84545	0.00000	142.49501	142.49501			0.00	0.00	0.00	0	0.00
I2029	On	07/05/2026	Bond Future	0.00	144.16575	144.16575	0.00000	143.80822	143.80822			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		127.51848	127.51848	0.00000	127.33565	127.33565			0.00	0.00	0.00	0	9,939.00
I2033	On 07/08/2025	Bond Future	0.00		130.03471	130.03471	0.00000	129.84829	129.84829			0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		131.03507	131.03507	0.00000	130.84465	130.84465			0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		133.58994	133.58994	0.00000	133.39544	133.39544			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.62698	134.62698	0.00000	134.42849	134.42849			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		138.76945	138.76945	0.00000	138.76583	138.76583			0.00	0.00	0.00	0	2,918.00
I2038	On 07/08/2025	Bond Future	0.00		139.37534	139.37534	0.00000	139.37167	139.37167			0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		142.09697	142.09697	0.00000	142.09276	142.09276			0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		142.69325	142.69325	0.00000	142.68863	142.68863			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.47771	145.47771	0.00000	145.47274	145.47274			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		118.29509	118.29509	0.00000	118.29195	118.29195			0.00	0.00	882,599,666.49	7,461	12,141.00
I2046	On 07/08/2025	Bond Future	0.00		120.62921	120.62921	0.00000	120.62617	120.62617			0.00	0.00	900,014,535.81	7,461	7,461.00
I2046	On 06/11/2025	Bond Future	0.00		120.72294	120.72294	0.00000	120.71960	120.71960			0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		123.07646	123.07646	0.00000	123.07258	123.07258			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.17138	123.17138	0.00000	123.16732	123.16732			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		119.32208	119.32208	0.00000	119.31878	119.31878			0.00	0.00	789,673,525.44	6,618	9,462.00
I2050	On 07/08/2025	Bond Future	0.00		119.30049	119.30049	0.00000	119.29722	119.29722			0.00	0.00	789,530,642.82	6,618	6,618.00
I2050	On 06/11/2025	Bond Future	0.00		121.63014	121.63014	0.00000	121.62663	121.62663			0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		121.57938	121.57938	0.00000	121.57546	121.57546			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.95170	123.95170	0.00000	123.94735	123.94735			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		375.04300	375.04300	0.00000	374.84700	374.84700			0.00	0.00	701,330,410.00	187	702.00
IGOV	On 07/08/2025	Index Future	0.00		382.44300	382.44300	0.00000	382.24300	382.24300			0.00	0.00	715,168,410.00	187	187.00
IGOV	On 06/11/2025	Index Future	0.00		389.91100	389.91100	0.00000	389.70600	389.70600			0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		397.51300	397.51300	0.00000	397.30300	397.30300			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		405.27300	405.27300	0.00000	405.05900	405.05900			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		8.19538		107.51264	0.00000	8.20138	107.50356			1.04	0.00	257,600,285.44	2,396	149,271.00
R186	On 07/08/2025	Bond Future	0.00		8.25519		104.29910	0.00000	8.26236	104.28987			1.09	0.00	0.00	0	25,042.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,266.86000		1.26686	0.00000	1,259.04000	1.25904	1,266.860		1.56	0.92	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	4.45000		0.00445	0.00000	4.71000	0.00471	4.450		1.94	(0.01)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.35672		106.31059	0.00000	8.36590	106.30088			1.03	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.52902		103.05059	0.00000	8.54133	103.04043			0.92	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.84815		105.03681	0.00000	8.86615	105.02622			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		268.70352		268.70352	0.00000	268.69666	268.69666			0.00	0.00	0.00	0	2,157.00
R202	On 07/08/2025	Bond Future	0.00		268.75180		268.75180	0.00000	268.74464	268.74464			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		274.00033		274.00033	0.00000	273.99220	273.99220			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		273.98670		273.98670	0.00000	273.97792	273.97792			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.33354		279.33354	0.00000	279.32399	279.32399			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		9.18537		97.77467	0.00000	9.21686	97.65955			4.55	0.00	268,195,919.81	2,743	64,015.00
R2030	On 08/05/2025	Bond Future	8.68	Call	18.99000		0.01899	0.00000	16.45000	0.01645	18.990		4.49	0.04	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	27.26000		0.02726	0.00000	23.66000	0.02366	27.260		4.53	0.06	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	146.92000		0.14692	0.00000	129.78000	0.12978	146.920		4.73	0.23	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	462.31000		0.46231	0.00000	418.00000	0.41800	462.310		4.93	0.50	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	541.04000		0.54104	0.00000	491.21000	0.49121	541.040		4.96	0.54	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	1,116.41000		1.11641	0.00000	1,036.59000	1.03659	1,116.410		5.17	0.78	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	99.30000		0.09930	0.00000	125.26000	0.12526	99.300		5.26	(0.15)	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	7.37000		0.00737	0.00000	10.78000	0.01078	7.370		5.66	(0.02)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	4,008.55000		4.00855	0.00000	3,893.98000	3.89398	4,008.550		5.94	1.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	5,314.94000		5.31494	0.00000	5,199.87000	5.19987	5,314.940		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		9.27718		95.66955	0.00000	9.31084	95.55220			4.44	0.00	108,297,930.60	1,132	87,099.00
R2030	On 07/08/2025	Bond Future	8.72	Call	273.33000		0.27333	0.00000	252.62000	0.25262	273.330		4.43	0.21	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	898.81000		0.89881	0.00000	848.73000	0.84873	898.810		4.68	0.47	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	388.70000		0.38870	0.00000	421.62000	0.42162	388.700		5.06	(0.24)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	4,185.62000		4.18562	0.00000	4,079.41000	4.07941	4,185.620		5.52	0.92	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.48000		0.00048	0.00000	0.58000	0.00058	0.480		5.70	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.37474		97.51429	0.00000	9.41084	97.39443			4.23	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	436.91000		0.43691	0.00000	410.70000	0.41070	436.910		4.22	0.24	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,068.30000		1.06830	0.00000	1,019.07000	1.01907	1,068.300		4.49	0.44	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	577.63000		0.57763	0.00000	611.95000	0.61195	577.630		5.04	(0.26)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.48836		95.38402	0.00000	9.52726	95.26160			4.14	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.62607		97.22232	0.00000	9.66813	97.09735			3.90	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark	Price	Spot	Rate	Previous	MTM	Previous	Price	Premium	On	Volatility	Delta	Delta Value		Contracts	Traded	Open	Interest
															Option									
R2032	On	08/05/2025	Bond Future	0.00		10.08856	91.98361		0.00000		10.12009		91.83881				6.47		0.00	1,116,497,058.18		12,138		110,236.00
R2032	On	08/05/2025	Bond Future	9.40 Call		5.63000	0.00563		0.00000		4.95000		0.00495	5.630			6.19		0.01	0.00		0		300.00
R2032	On	08/05/2025	Bond Future	9.42 Call		7.26000	0.00726		0.00000		6.39000		0.00639	7.260			6.25		0.01	0.00		0		800.00
R2032	On	08/05/2025	Bond Future	9.90 Call		327.80000	0.32780		0.00000		298.28000		0.29828	327.800			7.47		0.31	0.00		0		300.00
R2032	On	08/05/2025	Bond Future	9.92 Call		360.53000	0.36053		0.00000		328.58000		0.32858	360.530			7.52		0.33	0.00		0		800.00
R2032	On	08/05/2025	Bond Future	10.28 Put		388.40000	0.38840		0.00000		451.74000		0.45174	388.400			8.32		(0.32)	0.00		0		300.00
R2032	On	08/05/2025	Bond Future	10.97 Put		27.10000	0.02710		0.00000		36.09000		0.03609	27.100			9.66		(0.03)	0.00		0		800.00
R2032	On	07/08/2025	Bond Future	0.00		10.19732	93.77592		0.00000		10.23046		93.62835				6.26		0.00	1,138,252,116.96		12,138		42,599.00
R2032	On	07/08/2025	Bond Future	9.40 Call		224.04000	0.22404		0.00000		207.35000		0.20735	224.040			6.20		0.14	0.00		0		300.00
R2032	On	07/08/2025	Bond Future	9.90 Call		810.57000	0.81057		0.00000		764.75000		0.76475	810.570			6.57		0.36	0.00		0		300.00
R2032	On	07/08/2025	Bond Future	10.59 Put		774.46000	0.77446		0.00000		827.74000		0.82774	774.460			7.18		(0.31)	0.00		0		300.00
R2032	On	06/11/2025	Bond Future	0.00		10.32072	91.42291		0.00000		10.35568		91.27225				6.30		0.00	0.00		0		0.00
R2032	On	06/11/2025	Bond Future	9.40 Call		408.27000	0.40827		0.00000		384.44000		0.38444	408.270			6.24		0.18	0.00		0		300.00
R2032	On	06/11/2025	Bond Future	9.90 Call		1,044.38000	1.04438		0.00000		996.26000		0.99626	1,044.380			6.60		0.35	0.00		0		300.00
R2032	On	06/11/2025	Bond Future	10.89 Put		1,020.49000	1.02049		0.00000		1,071.69000		1.07169	1,020.490			7.44		(0.31)	0.00		0		300.00
R2032	On	05/02/2026	Bond Future	0.00		10.45666	93.18328		0.00000		10.49360		93.02948				6.03		0.00	0.00		0		0.00
R2032	On	07/05/2026	Bond Future	0.00		10.60295	90.81802		0.00000		10.64204		90.66105				6.01		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		10.16804	100.25627		0.00000		10.19952		100.08944				7.17		0.00	218,859,437.41		2,183		10,439.00
R2033	On	07/08/2025	Bond Future	0.00		10.27420	102.20982		0.00000		10.30722		102.03973				6.95		0.00	0.00		0		0.00
R2033	On	06/11/2025	Bond Future	0.00		10.39357	99.13663		0.00000		10.42831		98.96297				7.12		0.00	0.00		0		0.00
R2033	On	05/02/2026	Bond Future	0.00		10.52387	101.04532		0.00000		10.56045		100.86811				6.86		0.00	0.00		0		0.00
R2033	On	07/05/2026	Bond Future	0.00		10.66308	97.94740		0.00000		10.70166		97.76650				6.97		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		10.90083	89.74042		0.00000		10.93746		89.54139				8.14		0.00	1,216,969,835.62		13,561		61,154.00
R2035	On	08/05/2025	Bond Future	10.08 Call		1.47000	0.00147		0.00000		1.24000		0.00124	1.470			7.42		0.00	0.00		0		300.00
R2035	On	08/05/2025	Bond Future	10.44 Call		62.47000	0.06247		0.00000		53.44000		0.05344	62.470			8.04		0.08	0.00		0		150.00
R2035	On	08/05/2025	Bond Future	10.58 Call		165.00000	0.16500		0.00000		143.09000		0.14309	165.000			8.27		0.17	0.00		0		300.00
R2035	On	08/05/2025	Bond Future	10.95 Put		654.47000	0.65447		0.00000		763.86000		0.76386	654.470			8.90		(0.44)	0.00		0		150.00
R2035	On	08/05/2025	Bond Future	11.01 Put		527.52000	0.52752		0.00000		623.97000		0.62397	527.520			9.00		(0.38)	0.00		0		300.00
R2035	On	08/05/2025	Bond Future	11.46 Call		3,048.48000	3.04848		0.00000		2,874.32000		2.87432	3,048.480			9.73		0.92	0.00		0		400.00
R2035	On	08/05/2025	Bond Future	11.70 Put		21.65000	0.02165		0.00000		30.93000		0.03093	21.650			10.09		(0.03)	0.00		0		150.00
R2035	On	08/05/2025	Bond Future	12.70 Put		0.03000	0.00003		0.00000		0.06000		0.00006	0.030			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		11.02020	91.48904		0.00000		11.05841		91.28615				7.94		0.00	1,196,493,665.12		13,078		38,823.00
R2035	On	07/08/2025	Bond Future	10.08 Call		168.14000	0.16814		0.00000		152.29000		0.15229	168.140			7.48		0.10	0.00		0		300.00
R2035	On	07/08/2025	Bond Future	10.58 Call		727.33000	0.72733		0.00000		676.17000		0.67617	727.330			8.04		0.29	0.00		0		300.00
R2035	On	07/08/2025	Bond Future	11.30 Put		1,158.43000	1.15843		0.00000		1,241.37000		1.24137	1,158.430			8.93		(0.36)	0.00		0		8,500.00
R2035	On	07/08/2025	Bond Future	11.34 Put		1,090.44000	1.09044		0.00000		1,169.91000		1.16991	1,090.440			8.98		(0.35)	0.00		0		300.00
R2035	On	06/11/2025	Bond Future	0.00		11.15429	88.74789		0.00000		11.19423		88.54083				8.22		0.00	0.00		0		0.00
R2035	On	06/11/2025	Bond Future	9.91 Call		250.09000	0.25009		0.00000		231.27000		0.23127	250.090			7.69		0.10	0.00		0		2,000.00
R2035	On	06/11/2025	Bond Future	10.08 Call		376.51000	0.37651		0.00000		350.20000		0.35020	376.510			7.82		0.14	0.00		0		300.00
R2035	On	06/11/2025	Bond Future	10.41 Call		758.36000	0.75836		0.00000		713.00000		0.71300	758.360			8.13		0.24	0.00		0		2,000.00
R2035	On	06/11/2025	Bond Future	10.44 Call		802.78000	0.80278		0.00000		755.45000		0.75545	802.780			8.16		0.25	0.00		0		2,000.00
R2035	On	06/11/2025	Bond Future	10.58 Call		1,032.69000	1.03269		0.00000		975.76000		0.97576	1,032.690			8.30		0.30	0.00		0		300.00

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	10.94	Call	1,797.06	0000	1.79706	0.00000	1,713.74	0000	1.71374	1,797.060	8.69	0.44	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	1,821.71	0000	1.82171	0.00000	1,737.65	0000	1.73765	1,821.710	8.70	0.44	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,786.00	0000	1.78600	0.00000	1,874.89	0000	1.87489	1,786.000	9.25	(0.39)	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,749.14	0000	1.74914	0.00000	1,836.71	0000	1.83671	1,749.140	9.27	(0.39)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,387.42	0000	1.38742	0.00000	1,461.31	0000	1.46131	1,387.420	9.52	(0.32)	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,026.38	0000	1.02638	0.00000	1,085.05	0000	1.08505	1,026.380	9.83	(0.25)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	982.60	0000	0.98260	0.00000	1,039.30	0000	1.03930	982.600	9.87	(0.24)	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		11.30083		90.45695	0.00000	11.34266		90.24562		8.04	0.00	0.00		0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	935.32	0000	0.93532	0.00000	885.97	0000	0.88597	935.320	7.79	0.25	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	1,866.17	0000	1.86617	0.00000	1,785.98	0000	1.78598	1,866.170	8.21	0.41	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	1,045.10	0000	1.04510	0.00000	1,096.79	0000	1.09679	1,045.100	9.67	(0.22)	0.00		0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.44771		87.69369	0.00000	11.49147		87.47810		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		11.44453		83.62019	0.00000	11.48134		83.41792		9.09	0.00	213,147,864.31		2,549	59,692.00
R2037	On 08/05/2025	Bond Future	10.50	Call	0.55	0000	0.00055	0.00000	0.47	0000	0.00047	0.550	8.39	0.00	0.00		0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	82.63	0000	0.08263	0.00000	71.37	0000	0.07137	82.630	9.09	0.10	0.00		0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	760.13	0000	0.76013	0.00000	878.91	0000	0.87891	760.130	9.80	(0.48)	0.00		0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	5,780.74	0000	5.78074	0.00000	5,580.69	0000	5.58069	5,780.740	11.42	0.99	0.00		0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,367.58	0000	9.36758	0.00000	9,165.32	0000	9.16532	9,367.580	12.07	1.00	0.00		0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,598.13	0000	9.59813	0.00000	9,395.87	0000	9.39587	9,598.130	12.07	1.00	0.00		0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.57975		80.98863	0.00000	11.61808		80.78244		9.39	0.00	156,308,055.90		1,930	100,206.00
R2037	On 07/08/2025	Bond Future	10.34	Call	53.68	0000	0.05368	0.00000	47.78	0000	0.04778	53.680	8.31	0.04	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	103.83	0000	0.10383	0.00000	93.31	0000	0.09331	103.830	8.47	0.06	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	125.50	0000	0.12550	0.00000	113.11	0000	0.11311	125.500	8.51	0.07	0.00		0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	173.30	0000	0.17330	0.00000	156.97	0000	0.15697	173.300	8.60	0.10	0.00		0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	523.38	0000	0.52338	0.00000	483.28	0000	0.48328	523.380	9.04	0.23	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,441.49	0000	3.44149	0.00000	3,601.61	0000	3.60161	3,441.490	9.14	(0.74)	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,210.38	0000	2.21038	0.00000	2,336.91	0000	2.33691	2,210.380	9.64	(0.57)	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	1,419.35	0000	1.41935	0.00000	1,336.67	0000	1.33667	1,419.350	9.69	0.45	0.00		0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	2,122.86	0000	2.12286	0.00000	2,246.37	0000	2.24637	2,122.860	9.69	(0.55)	0.00		0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,256.20	0000	1.25620	0.00000	1,343.92	0000	1.34392	1,256.200	10.24	(0.38)	0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,237.77	0000	1.23777	0.00000	1,324.60	0000	1.32460	1,237.770	10.25	(0.37)	0.00		0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	737.72	0000	0.73772	0.00000	797.22	0000	0.79722	737.720	10.76	(0.25)	0.00		0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.71614		82.55009	0.00000	11.75607		82.33966		9.30	0.00	0.00		0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	284.18	0000	0.28418	0.00000	263.40	0000	0.26340	284.180	8.55	0.11	0.00		0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	831.06	0000	0.83106	0.00000	782.56	0000	0.78256	831.060	9.01	0.26	0.00		0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,554.72	0000	1.55472	0.00000	1,634.40	0000	1.63440	1,554.720	10.46	(0.34)	0.00		0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.86378		79.88082	0.00000	11.90544		79.66610		9.69	0.00	0.00		0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	573.74	0000	0.57374	0.00000	540.40	0000	0.54040	573.740	8.99	0.17	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	862.65	0000	0.86265	0.00000	816.81	0000	0.81681	862.650	9.15	0.23	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	4,311.68	0000	4.31168	0.00000	4,453.10	0000	4.45310	4,311.680	9.55	(0.63)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	1,734.55	0000	1.73455	0.00000	1,658.71	0000	1.65871	1,734.550	9.59	0.38	0.00		0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,900.74	0000	2.90074	0.00000	3,010.59	0000	3.01059	2,900.740	10.09	(0.48)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,069.85	0000	2.06985	0.00000	2,156.11	0000	2.15611	2,069.850	10.57	(0.37)	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	1,406.52	0000	1.40652	0.00000	1,470.60	0000	1.47060	1,406.520	11.10	(0.27)	0.00		0	1,030.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2038	On 07/08/2025	Bond Future	0.00		11.60052		99.20186	0.00000	11.64405	98.92737			9.10	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.74387		95.62920	0.00000	11.78929	95.34915			9.52	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	816.83000		0.81683	0.00000	758.30000	0.75830	816.830		8.73	0.23	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,451.10000		1.45110	0.00000	1,543.08000	1.54308	1,451.100		10.28	(0.30)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.89624		97.47010	0.00000	11.94366	97.18441			9.42	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		12.05587		93.86139	0.00000	12.10541	93.56995			9.84	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		11.77994		83.28306	0.00000	11.81676	83.06649			9.82	0.00	259,510,014.96	3,116	24,531.00
R2040	On 08/05/2025	Bond Future	12.75	Call	5,432.20000		5.43220	0.00000	5,219.98000	5.21998	5,432.200		11.88	0.99	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	8,899.80000		8.89980	0.00000	8,683.33000	8.68333	8,899.800		12.95	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	9,243.39000		9.24339	0.00000	9,026.89000	9.02689	9,243.390		13.06	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.91701		80.39430	0.00000	11.95530	80.17356			10.19	0.00	235,394,510.40	2,928	41,169.00
R2040	On 07/08/2025	Bond Future	10.80	Call	101.78000		0.10178	0.00000	91.50000	0.09150	101.780		9.24	0.06	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	210.81000		0.21081	0.00000	191.60000	0.19160	210.810		9.46	0.11	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	685.66000		0.68566	0.00000	636.24000	0.63624	685.660		10.04	0.26	0.00	0	180.00
R2040	On 07/08/2025	Bond Future	11.70	Call	1,323.30000		1.32330	0.00000	1,243.66000	1.24366	1,323.300		10.51	0.41	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.00	Call	2,204.75000		2.20475	0.00000	2,093.73000	2.09373	2,204.750		11.00	0.55	0.00	0	220.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,727.49000		1.72749	0.00000	1,837.21000	1.83721	1,727.490		11.00	(0.45)	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.40	Put	964.89000		0.96489	0.00000	1,037.77000	1.03777	964.890		11.65	(0.29)	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.60	Put	711.39000		0.71139	0.00000	769.31000	0.76931	711.390		11.96	(0.22)	0.00	0	220.00
R2040	On 06/11/2025	Bond Future	0.00		12.05443		81.94421	0.00000	12.09426	81.71897			10.12	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.20244		79.01263	0.00000	12.24393	78.78285			10.60	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,105.57000		2.10557	0.00000	2,018.19000	2.01819	2,105.570		10.68	0.41	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,365.78000		1.36578	0.00000	1,427.94000	1.42794	1,365.780		12.47	(0.25)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.36051		80.53443	0.00000	12.40374	80.30001			10.49	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		11.95413		78.68100	0.00000	11.99595	78.43210			10.60	0.00	2,360,430,000.00	30,000	76,056.00
R2044	On 08/05/2025	Bond Future	10.85	Call	0.04000		0.00004	0.00000	0.03000	0.00003	0.040		9.29	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	0.11000		0.00011	0.00000	0.09000	0.00009	0.110		9.38	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	21.34000		0.02134	0.00000	17.41000	0.01741	21.340		9.94	0.03	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,052.46000		2.05246	0.00000	2,270.01000	2.27001	2,052.460		10.43	(0.81)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	1,540.15000		1.54015	0.00000	1,736.69000	1.73669	1,540.150		10.62	(0.71)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	136.87000		0.13687	0.00000	181.47000	0.18147	136.870		11.77	(0.12)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		12.08739		75.82786	0.00000	12.13084	75.57418			11.02	0.00	2,274,835,800.00	30,000	30,470.00
R2044	On 07/08/2025	Bond Future	10.63	Call	22.78000		0.02278	0.00000	19.67000	0.01967	22.780		9.65	0.02	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	319.72000		0.31972	0.00000	288.38000	0.28838	319.720		10.31	0.15	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	2,689.09000		2.68909	0.00000	2,852.92000	2.85292	2,689.090		11.19	(0.60)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		12.22041		77.28971	0.00000	12.26556	77.03089			10.95	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		12.36315		74.39374	0.00000	12.41014	74.12971			11.50	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.51471		75.82645	0.00000	12.56361	75.55718			11.38	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		11.90614		77.11850	0.00000	11.93771	76.92504			11.07	0.00	3,906,591,854.50	50,657	265,239.00
R2048	On 07/08/2025	Bond Future	0.00		12.02691		78.62118	0.00000	12.05968	78.42397			10.90	0.00	3,931,059,000.00	50,000	197,375.00
R2048	On 06/11/2025	Bond Future	0.00		12.15790		75.69522	0.00000	12.19197	75.49400			11.43	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
R2048	On 05/02/2026	Bond Future	0.00		12.29825		77.15267	0.00000	12.33372	76.94740		11.36	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.43673		74.19606	0.00000	12.47362	73.98667		11.90	0.00	0.00		0	260.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2053	On 08/05/2025	Bond Future	0.00		11.84604		99.54532	0.00000	11.88769	99.21431		11.12	0.00	796,362.56		8	2,604.00
R2053	On 07/08/2025	Bond Future	0.00		11.96638		101.48501	0.00000	12.00965	101.14753		10.95	0.00	0.00		0	20,000.00
R2053	On 06/11/2025	Bond Future	0.00		12.09542		97.57799	0.00000	12.14045	97.23373		11.49	0.00	0.00		0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.23103		99.45636	0.00000	12.27792	99.10520		11.42	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.37151		95.50857	0.00000	12.42036	95.15042		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		11.19525		70.04592	0.00000	11.23182	69.86867		9.36	0.00	264,073,118.40		3,770	16,743.00
R209	On 07/08/2025	Bond Future	0.00		11.31170		71.41078	0.00000	11.34966	71.23011		9.20	0.00	0.00		0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.43847		69.63529	0.00000	11.47796	69.45092		9.50	0.00	0.00		0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.57350		70.97615	0.00000	11.61460	70.78806		9.42	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.71478		69.19168	0.00000	11.75758	68.99981		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	246.49153	246.49153		0.00	0.00	0.00		0	4,196.00
R210	On 07/08/2025	Bond Future	0.00		251.35540		251.35540	0.00000	251.35546	251.35546		0.00	0.00	0.00		0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.83532		252.83532	0.00000	252.83468	252.83468		0.00	0.00	0.00		0	0.00
R210	On 05/02/2026	Bond Future	0.00		257.76458		257.76458	0.00000	257.76329	257.76329		0.00	0.00	0.00		0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.29874		259.29874	0.00000	259.29702	259.29702		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		9.68590		89.68058	0.00000	9.71733	89.55377		5.77	0.00	304,375,888.52		3,394	89,353.00
R213	On 07/08/2025	Bond Future	0.00		9.78184		91.42804	0.00000	9.81504	91.29877		5.54	0.00	0.00		0	17.00
R213	On 06/11/2025	Bond Future	0.00		9.89797		89.63776	0.00000	9.93318	89.50578		5.49	0.00	0.00		0	0.00
R213	On 05/02/2026	Bond Future	0.00		10.03005		91.36422	0.00000	10.06751	91.22949		5.18	0.00	0.00		0	0.00
R213	On 07/05/2026	Bond Future	0.00		10.16572		89.57125	0.00000	10.20561	89.43369		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		11.64466		64.49450	0.00000	11.67614	64.33436		10.77	0.00	174,328,633.50		2,703	15,852.00
R214	On 07/08/2025	Bond Future	0.00		11.75826		65.75115	0.00000	11.79085	65.58793		10.61	0.00	0.00		0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.88219		63.71935	0.00000	11.91599	63.55281		11.07	0.00	0.00		0	0.00
R214	On 05/02/2026	Bond Future	0.00		12.01492		64.94641	0.00000	12.05002	64.77648		11.01	0.00	0.00		0	0.00
R214	On 07/05/2026	Bond Future	0.00		12.14605		62.89744	0.00000	12.18246	62.72409		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 :													24,380,334,542.75		268,956	1,831,074.00	
Grand Total:													24,380,334,542.75		268,956	1,831,074.00	