

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/04/2025

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	1,090.25300	1,090.25300	0.00000	1,089.85300	1,089.85300			0.00	0.00	0.00	0	0.00
AL37	On	07/08/2025	Index Future	0.00	1,111.34000	1,111.34000	0.00000	1,111.09000	1,111.09000			0.00	0.00	0.00	0	0.00
AL37	On	06/11/2025	Index Future	0.00	1,132.67400	1,132.67400	0.00000	1,132.52100	1,132.52100			0.00	0.00	0.00	0	0.00
AL37	On	05/02/2026	Index Future	0.00	1,154.51100	1,154.51100	0.00000	1,154.34300	1,154.34300			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,176.80000	1,176.80000	0.00000	1,176.62600	1,176.62600			0.00	0.00	0.00	0	0.00
AL7T	On	08/05/2025	Index Future	0.00	1,277.99000	1,277.99000	0.00000	1,280.52500	1,280.52500			0.00	0.00	0.00	0	0.00
AL7T	On	07/08/2025	Index Future	0.00	1,302.70800	1,302.70800	0.00000	1,305.47700	1,305.47700			0.00	0.00	0.00	0	0.00
AL7T	On	06/11/2025	Index Future	0.00	1,327.71600	1,327.71600	0.00000	1,330.65800	1,330.65800			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,353.31300	1,353.31300	0.00000	1,356.29700	1,356.29700			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,379.44000	1,379.44000	0.00000	1,382.47800	1,382.47800			0.00	0.00	0.00	0	0.00
ALBI	On	08/05/2025	Index Future	0.00	1,102.74500	1,102.74500	0.00000	1,104.20800	1,104.20800			0.00	0.00	0.00	0	92.00
ALBI	On	07/08/2025	Index Future	0.00	1,124.07400	1,124.07400	0.00000	1,125.72400	1,125.72400			0.00	0.00	0.00	0	0.00
ALBI	On	06/11/2025	Index Future	0.00	1,145.65300	1,145.65300	0.00000	1,147.43800	1,147.43800			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,167.74000	1,167.74000	0.00000	1,169.54700	1,169.54700			0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026	Index Future	0.00	1,190.28300	1,190.28300	0.00000	1,192.12300	1,192.12300			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	11.65225	79.40200	0.00000	11.62337	79.53123			0.00	0.00	0.00	0	0.00
ES33	On	07/08/2025	Bond Future	0.00	11.81199	80.95742	0.00000	11.77916	81.10057			0.00	0.00	0.00	0	0.00
ES33	On	06/11/2025	Bond Future	0.00	11.99001	78.73488	0.00000	11.95393	78.88796			0.00	0.00	0.00	0	0.00
ES33	On	05/02/2026	Bond Future	0.00	12.18398	80.26997	0.00000	12.14636	80.42501			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	12.38478	78.03832	0.00000	12.34538	78.19600			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	12.26861	73.77103	0.00000	12.22960	73.98802			0.00	0.00	0.00	0	0.00
ES42	On	07/08/2025	Bond Future	0.00	12.40908	75.21616	0.00000	12.36662	75.44801			0.00	0.00	0.00	0	0.00
ES42	On	06/11/2025	Bond Future	0.00	12.56089	72.41270	0.00000	12.51544	72.65590			0.00	0.00	0.00	0	0.00
ES42	On	05/02/2026	Bond Future	0.00	12.71778	73.82394	0.00000	12.67071	74.07079			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	12.88423	70.99802	0.00000	12.83527	71.24933			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	1,086.78900	1,086.78900	0.00000	1,088.16100	1,088.16100			0.00	0.00	0.00	0	637.00
GOVI	On	07/08/2025	GOVI	0.00	1,107.80900	1,107.80900	0.00000	1,109.36500	1,109.36500			0.00	0.00	0.00	0	0.00
GOVI	On	06/11/2025	GOVI	0.00	1,129.07500	1,129.07500	0.00000	1,130.76300	1,130.76300			0.00	0.00	0.00	0	0.00
GOVI	On	05/02/2026	GOVI	0.00	1,150.84300	1,150.84300	0.00000	1,152.55000	1,152.55000			0.00	0.00	0.00	0	0.00
GOVI	On	07/05/2026	GOVI	0.00	1,173.06000	1,173.06000	0.00000	1,174.79800	1,174.79800			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	136.02723	136.02723	0.00000	136.15485	136.15485			0.00	0.00	572,946,692.76	4,212	5,933.00
I2029	On	07/08/2025	Bond Future	0.00	138.69196	138.69196	0.00000	138.84157	138.84157			0.00	0.00	572,936,486.76	4,131	4,131.00
I2029	On	06/11/2025	Bond Future	0.00	139.94823	139.94823	0.00000	140.11360	140.11360			0.00	0.00	0.00	0	68.00
I2029	On	05/02/2026	Bond Future	0.00	142.67840	142.67840	0.00000	142.84545	142.84545			0.00	0.00	0.00	0	0.00
I2029	On	07/05/2026	Bond Future	0.00	143.99536	143.99536	0.00000	144.16575	144.16575			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	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
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		127.51937	127.51937	0.00000	127.51848	127.51848			0.00	0.00	14,027,130.70	110	9,829.00
I2033	On 07/08/2025	Bond Future	0.00		130.01741	130.01741	0.00000	130.03471	130.03471			0.00	0.00	13,911,862.87	107	107.00
I2033	On 06/11/2025	Bond Future	0.00		131.00554	131.00554	0.00000	131.03507	131.03507			0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		133.56125	133.56125	0.00000	133.58994	133.58994			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.59764	134.59764	0.00000	134.62698	134.62698			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		138.77089	138.77089	0.00000	138.76945	138.76945			0.00	0.00	159,864,065.28	1,152	1,766.00
I2038	On 07/08/2025	Bond Future	0.00		139.35696	139.35696	0.00000	139.37534	139.37534			0.00	0.00	0.00	0	1,142.00
I2038	On 06/11/2025	Bond Future	0.00		142.06537	142.06537	0.00000	142.09697	142.09697			0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		142.66215	142.66215	0.00000	142.69325	142.69325			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.44652	145.44652	0.00000	145.47771	145.47771			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		118.38360	118.38360	0.00000	118.29509	118.29509			0.00	0.00	0.00	0	12,141.00
I2046	On 07/08/2025	Bond Future	0.00		120.70273	120.70273	0.00000	120.62921	120.62921			0.00	0.00	0.00	0	7,461.00
I2046	On 06/11/2025	Bond Future	0.00		120.78660	120.78660	0.00000	120.72294	120.72294			0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		123.14271	123.14271	0.00000	123.07646	123.07646			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.23869	123.23869	0.00000	123.17138	123.17138			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		119.32347	119.32347	0.00000	119.32208	119.32208			0.00	0.00	72,190,699.35	605	8,857.00
I2050	On 07/08/2025	Bond Future	0.00		119.28481	119.28481	0.00000	119.30049	119.30049			0.00	0.00	0.00	0	7,215.00
I2050	On 06/11/2025	Bond Future	0.00		121.60335	121.60335	0.00000	121.63014	121.63014			0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		121.55284	121.55284	0.00000	121.57938	121.57938			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.92515	123.92515	0.00000	123.95170	123.95170			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		375.00100	375.00100	0.00000	375.04300	375.04300			0.00	0.00	0.00	0	702.00
IGOV	On 07/08/2025	Index Future	0.00		382.34700	382.34700	0.00000	382.44300	382.44300			0.00	0.00	0.00	0	187.00
IGOV	On 06/11/2025	Index Future	0.00		389.77800	389.77800	0.00000	389.91100	389.91100			0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		397.38200	397.38200	0.00000	397.51300	397.51300			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		405.14000	405.14000	0.00000	405.27300	405.27300			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		8.18535		107.52782	0.00000	8.19538	107.51264			1.04	0.00	5,629,619,016.10	52,355	118,499.00
R186	On 07/08/2025	Bond Future	0.00		8.25480		104.29961	0.00000	8.25519	104.29910			1.06	0.00	946,206,061.92	9,072	67,752.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,264.19000		1.26419	0.00000	1,266.86000	1.26686	1,264.190		1.53	0.92	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	3.81000		0.00381	0.00000	4.45000	0.00445	3.810		1.91	(0.01)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.36526		106.30156	0.00000	8.35672	106.31059			1.01	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.53841		103.04284	0.00000	8.52902	103.05059			0.90	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.86071		105.02942	0.00000	8.84815	105.03681			0.70	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		268.32192		268.32192	0.00000	268.70352	268.70352			0.00	0.00	17,977,568.64	67	2,157.00
R202	On 07/08/2025	Bond Future	0.00		268.32454		268.32454	0.00000	268.75180	268.75180			0.00	0.00	17,977,744.18	67	67.00
R202	On 06/11/2025	Bond Future	0.00		273.54020		273.54020	0.00000	274.00033	274.00033			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		273.51984		273.51984	0.00000	273.98670	273.98670			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.85844		278.85844	0.00000	279.33354	279.33354			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		9.16956		97.83253	0.00000	9.18537	97.77467			4.56	0.00	0.00	0	64,015.00
R2030	On 08/05/2025	Bond Future	8.68	Call	19.51000		0.01951	0.00000	18.99000	0.01899	19.510		4.50	0.05	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	28.07000		0.02807	0.00000	27.26000	0.02726	28.070		4.54	0.06	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	153.05000		0.15305	0.00000	146.92000	0.14692	153.050		4.74	0.24	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	481.64000		0.48164	0.00000	462.31000	0.46231	481.640		4.94	0.52	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	563.24000		0.56324	0.00000	541.04000	0.54104	563.240		4.97	0.57	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	1,154.80000		1.15480	0.00000	1,116.41000	1.11641	1,154.800		5.18	0.80	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	85.00000		0.08500	0.00000	99.30000	0.09930	85.000		5.27	(0.14)	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	5.59000		0.00559	0.00000	7.37000	0.00737	5.590		5.67	(0.01)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	4,066.15000		4.06615	0.00000	4,008.55000	4.00855	4,066.150		5.96	1.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	5,372.78000		5.37278	0.00000	5,314.94000	5.31494	5,372.780		6.30	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			6.35	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			6.35	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.26427		95.71460	0.00000	9.27718	95.66955			4.44	0.00	25,651,512.80	268	86,849.00
R2030	On 07/08/2025	Bond Future	8.72	Call	279.77000		0.27977	0.00000	273.33000	0.27333	279.770		4.43	0.21	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	914.20000		0.91420	0.00000	898.81000	0.89881	914.200		4.68	0.48	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	374.27000		0.37427	0.00000	388.70000	0.38870	374.270		5.06	(0.24)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	4,225.53000		4.22553	0.00000	4,185.62000	4.18562	4,225.530		5.52	0.93	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.43000		0.00043	0.00000	0.48000	0.00048	0.430		5.70	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.36355		97.55148	0.00000	9.37474	97.51429			4.24	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	445.96000		0.44596	0.00000	436.91000	0.43691	445.960		4.23	0.25	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,084.60000		1.08460	0.00000	1,068.30000	1.06830	1,084.600		4.50	0.45	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	567.60000		0.56760	0.00000	577.63000	0.57763	567.600		5.05	(0.25)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.47594		95.42315	0.00000	9.48836	95.38402			4.15	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.61250		97.26268	0.00000	9.62607	97.22232			3.91	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		10.08769	91.98761	0.00000	10.08856	91.98361			6.49	0.00	9,106,773.39		99	110,236.00
R2032	On 08/05/2025	Bond Future	9.40	Call	4.86000	0.00486	0.00000	5.63000	0.00563	4.860		6.21	0.01	0.00		0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	6.32000	0.00632	0.00000	7.26000	0.00726	6.320		6.27	0.01	0.00		0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	316.98000	0.31698	0.00000	327.80000	0.32780	316.980		7.49	0.30	0.00		0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	349.35000	0.34935	0.00000	360.53000	0.36053	349.350		7.54	0.32	0.00		0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	373.39000	0.37339	0.00000	388.40000	0.38840	373.390		8.34	(0.31)	0.00		0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	23.85000	0.02385	0.00000	27.10000	0.02710	23.850		9.68	(0.03)	0.00		0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.19935	93.76687	0.00000	10.19732	93.77592			6.27	0.00	84,015,115.52		896	43,495.00
R2032	On 07/08/2025	Bond Future	9.40	Call	220.78000	0.22078	0.00000	224.04000	0.22404	220.780		6.21	0.14	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	804.79000	0.80479	0.00000	810.57000	0.81057	804.790		6.59	0.35	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	775.09000	0.77509	0.00000	774.46000	0.77446	775.090		7.20	(0.31)	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.32481	91.40527	0.00000	10.32072	91.42291			6.32	0.00	0.00		0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	405.93000	0.40593	0.00000	408.27000	0.40827	405.930		6.26	0.18	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,039.13000	1.03913	0.00000	1,044.38000	1.04438	1,039.130		6.62	0.35	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,028.69000	1.02869	0.00000	1,020.49000	1.02049	1,028.690		7.47	(0.31)	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.46069	93.16649	0.00000	10.45666	93.18328			6.04	0.00	0.00		0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.60711	90.80130	0.00000	10.60295	90.81802			6.02	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		10.17222	100.23409	0.00000	10.16804	100.25627			7.18	0.00	0.00		0	10,439.00
R2033	On 07/08/2025	Bond Future	0.00		10.28138	102.17281	0.00000	10.27420	102.20982			6.94	0.00	0.00		0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.40294	99.08975	0.00000	10.39357	99.13663			7.12	0.00	0.00		0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.53344	100.99892	0.00000	10.52387	101.04532			6.86	0.00	0.00		0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.67306	97.90056	0.00000	10.66308	97.94740			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		10.93005	89.58160	0.00000	10.90083	89.74042			8.15	0.00	1,027,859,278.40		11,474	49,680.00
R2035	On 08/05/2025	Bond Future	10.08	Call	0.84000	0.00084	0.00000	1.47000	0.00147	0.840		7.43	0.00	0.00		0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	46.14000	0.04614	0.00000	62.47000	0.06247	46.140		8.05	0.06	0.00		0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	130.66000	0.13066	0.00000	165.00000	0.16500	130.660		8.29	0.14	0.00		0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	710.94000	0.71094	0.00000	654.47000	0.65447	710.940		8.92	(0.47)	0.00		0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	574.01000	0.57401	0.00000	527.52000	0.52752	574.010		9.02	(0.41)	0.00		0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	2,895.76000	2.89576	0.00000	3,048.48000	3.04848	2,895.760		9.75	0.92	0.00		0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	22.98000	0.02298	0.00000	21.65000	0.02165	22.980		10.11	(0.03)	0.00		0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	0.03000	0.00003	0.00000	0.03000	0.00003	0.030		11.29	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			11.29	0.00	0.00		0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.05310	91.31430	0.00000	11.02020	91.48904			7.94	0.00	141,719,793.60		1,552	49,045.00
R2035	On 07/08/2025	Bond Future	10.08	Call	148.60000	0.14860	0.00000	168.14000	0.16814	148.600		7.47	0.09	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	671.85000	0.67185	0.00000	727.33000	0.72733	671.850		8.04	0.27	0.00		0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1,216.59000	1.21659	0.00000	1,158.43000	1.15843	1,216.590		8.94	(0.38)	0.00		0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,145.92000	1.14592	0.00000	1,090.44000	1.09044	1,145.920		8.99	(0.36)	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	0.00		11.19018	88.56180	0.00000	11.15429	88.74789			8.22	0.00	0.00		0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	210.54000	0.21054	0.00000	250.09000	0.25009	210.540		7.53	0.09	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	321.07000	0.32107	0.00000	376.51000	0.37651	321.070		7.63	0.13	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	659.95000	0.65995	0.00000	758.36000	0.75836	659.950		7.88	0.23	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	700.38000	0.70038	0.00000	802.78000	0.80278	700.380		7.91	0.24	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	914.24000	0.91424	0.00000	1,032.69000	1.03269	914.240		8.04	0.28	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	1,642.31000	1.64231	0.00000	1,797.06000	1.79706	1,642.310		8.43	0.42	0.00		0	2,000.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2035	On 06/11/2025	Bond Future	10.95	Call	1,666.14	0000	1.66614	0.00000	1,821.71	0000	1.82171	1,666.140	8.44	0.42	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,784.04	0000	1.78404	0.00000	1,786.00	0000	1.78600	1,784.040	8.98	(0.40)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,746.56	0000	1.74656	0.00000	1,749.14	0000	1.74914	1,746.560	9.00	(0.40)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,378.27	0000	1.37827	0.00000	1,387.42	0000	1.38742	1,378.270	9.25	(0.33)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,012.65	0000	1.01265	0.00000	1,026.38	0000	1.02638	1,012.650	9.57	(0.26)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	968.73	0000	0.96873	0.00000	982.60	0000	0.98260	968.730	9.61	(0.25)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		11.33815		90.26837	0.00000	11.30083		90.45695		8.04	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	884.30	0000	0.88430	0.00000	935.32	0000	0.93532	884.300	7.79	0.24	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	1,786.26	0000	1.78626	0.00000	1,866.17	0000	1.86617	1,786.260	8.21	0.40	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	1,087.68	0000	1.08768	0.00000	1,045.10	0000	1.04510	1,087.680	9.69	(0.23)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.48662		87.50196	0.00000	11.44771		87.69369		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		11.47858		83.43306	0.00000	11.44453		83.62019		9.11	0.00	2,220,988,057.20	26,620	33,072.00
R2037	On 08/05/2025	Bond Future	10.50	Call	0.28	0000	0.00028	0.00000	0.55	0000	0.00055	0.280	8.40	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	60.70	0000	0.06070	0.00000	82.63	0000	0.08263	60.700	9.11	0.08	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	836.31	0000	0.83631	0.00000	760.13	0000	0.76013	836.310	9.82	(0.52)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	5,593.85	0000	5.59385	0.00000	5,780.74	0000	5.78074	5,593.850	11.44	0.99	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,180.44	0000	9.18044	0.00000	9,367.58	0000	9.36758	9,180.440	12.09	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,411.00	0000	9.41100	0.00000	9,598.13	0000	9.59813	9,411.000	12.09	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.61742		80.78599	0.00000	11.57975		80.98863		9.39	0.00	2,854,169,026.70	35,330	127,101.00
R2037	On 07/08/2025	Bond Future	10.34	Call	44.93	0000	0.04493	0.00000	53.68	0000	0.05368	44.930	8.29	0.03	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	88.88	0000	0.08888	0.00000	103.83	0000	0.10383	88.880	8.45	0.06	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	108.13	0000	0.10813	0.00000	125.50	0000	0.12550	108.130	8.50	0.07	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	150.96	0000	0.15096	0.00000	173.30	0000	0.17330	150.960	8.59	0.09	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	472.31	0000	0.47231	0.00000	523.38	0000	0.52338	472.310	9.03	0.21	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,586.56	0000	3.58656	0.00000	3,441.49	0000	3.44149	3,586.560	9.13	(0.76)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,319.89	0000	2.31989	0.00000	2,210.38	0000	2.21038	2,319.890	9.64	(0.59)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	1,323.07	0000	1.32307	0.00000	1,419.35	0000	1.41935	1,323.070	9.69	0.43	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	2,229.22	0000	2.22922	0.00000	2,122.86	0000	2.12286	2,229.220	9.69	(0.57)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,328.55	0000	1.32855	0.00000	1,256.20	0000	1.25620	1,328.550	10.25	(0.40)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,309.26	0000	1.30926	0.00000	1,237.77	0000	1.23777	1,309.260	10.26	(0.39)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	783.81	0000	0.78381	0.00000	737.72	0000	0.73772	783.810	10.77	(0.26)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.75673		82.33619	0.00000	11.71614		82.55009		9.30	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	256.62	0000	0.25662	0.00000	284.18	0000	0.28418	256.620	8.53	0.11	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	771.25	0000	0.77125	0.00000	831.06	0000	0.83106	771.250	9.00	0.24	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,627.98	0000	1.62798	0.00000	1,554.72	0000	1.55472	1,627.980	10.48	(0.36)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.90588		79.66384	0.00000	11.86378		79.88082		9.69	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	531.65	0000	0.53165	0.00000	573.74	0000	0.57374	531.650	8.97	0.16	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	807.10	0000	0.80710	0.00000	862.65	0000	0.86265	807.100	9.13	0.22	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	4,444.32	0000	4.44432	0.00000	4,311.68	0000	4.31168	4,444.320	9.54	(0.64)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	1,648.03	0000	1.64803	0.00000	1,734.55	0000	1.73455	1,648.030	9.59	0.37	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	3,003.36	0000	3.00336	0.00000	2,900.74	0000	2.90074	3,003.360	10.10	(0.50)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,149.91	0000	2.14991	0.00000	2,069.85	0000	2.06985	2,149.910	10.58	(0.38)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	1,465.76	0000	1.46576	0.00000	1,406.52	0000	1.40652	1,465.760	11.12	(0.28)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		12.06678		81.19887	0.00000	12.02298		81.41957		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

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 08/05/2025	Bond Future	0.00		11.49754		97.11858	0.00000	11.46849	97.30582			9.28	0.00	0.00	0	8,999.00
R2038	On 07/08/2025	Bond Future	0.00		11.63298		98.99707	0.00000	11.60052	99.20186			9.09	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.77915		95.41156	0.00000	11.74387	95.62920			9.50	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	756.66000		0.75666	0.00000	816.83000	0.81683	756.660		8.70	0.22	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,506.47000		1.50647	0.00000	1,451.10000	1.45110	1,506.470		10.26	(0.31)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.93281		97.24966	0.00000	11.89624	97.47010			9.40	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		12.09396		93.63719	0.00000	12.05587	93.86139			9.82	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		11.81898		83.05346	0.00000	11.77994	83.28306			9.83	0.00	0.00	0	24,531.00
R2040	On 08/05/2025	Bond Future	12.75	Call	5,203.48000		5.20348	0.00000	5,432.20000	5.43220	5,203.480		11.88	0.99	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	8,670.20000		8.67020	0.00000	8,899.80000	8.89980	8,670.200		12.95	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	9,013.79000		9.01379	0.00000	9,243.39000	9.24339	9,013.790		13.06	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.95967		80.14843	0.00000	11.91701	80.39430			10.18	0.00	0.00	0	41,169.00
R2040	On 07/08/2025	Bond Future	10.80	Call	85.17000		0.08517	0.00000	101.78000	0.10178	85.170		9.22	0.05	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	181.30000		0.18130	0.00000	210.81000	0.21081	181.300		9.44	0.09	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	615.78000		0.61578	0.00000	685.66000	0.68566	615.780		10.02	0.24	0.00	0	180.00
R2040	On 07/08/2025	Bond Future	11.70	Call	1,216.37000		1.21637	0.00000	1,323.30000	1.32330	1,216.370		10.50	0.38	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.00	Call	2,061.33000		2.06133	0.00000	2,204.75000	2.20475	2,061.330		10.99	0.53	0.00	0	220.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,829.94000		1.82994	0.00000	1,727.49000	1.72749	1,829.940		10.99	(0.47)	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.40	Put	1,029.02000		1.02902	0.00000	964.89000	0.96489	1,029.020		11.65	(0.30)	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.60	Put	760.83000		0.76083	0.00000	711.39000	0.71139	760.830		11.97	(0.24)	0.00	0	220.00
R2040	On 06/11/2025	Bond Future	0.00		12.10006		81.68625	0.00000	12.05443	81.94421			10.10	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.24973		78.75081	0.00000	12.20244	79.01263			10.58	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	1,991.03000		1.99103	0.00000	2,105.57000	2.10557	1,991.030		10.67	0.39	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,427.41000		1.42741	0.00000	1,365.78000	1.36578	1,427.410		12.47	(0.25)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.40965		80.26804	0.00000	12.36051	80.53443			10.48	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		11.99319		78.44849	0.00000	11.95413	78.68100			10.61	0.00	79,939,011.31	1,019	75,037.00
R2044	On 08/05/2025	Bond Future	10.85	Call	0.02000		0.00002	0.00000	0.04000	0.00004	0.020		9.60	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	0.08000		0.00008	0.00000	0.11000	0.00011	0.080		9.68	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	17.25000		0.01725	0.00000	21.34000	0.02134	17.250		10.35	0.02	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,254.26000		2.25426	0.00000	2,052.46000	2.05246	2,254.260		10.87	(0.84)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	1,721.88000		1.72188	0.00000	1,540.15000	1.54015	1,721.880		11.07	(0.74)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	174.90000		0.17490	0.00000	136.87000	0.13687	174.900		12.22	(0.15)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		12.12990		75.57965	0.00000	12.08739	75.82786			11.00	0.00	0.00	0	30,470.00
R2044	On 07/08/2025	Bond Future	10.63	Call	17.91000		0.01791	0.00000	22.78000	0.02278	17.910		9.60	0.01	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	278.15000		0.27815	0.00000	319.72000	0.31972	278.150		10.28	0.13	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	2,831.17000		2.83117	0.00000	2,689.09000	2.68909	2,831.170		11.18	(0.63)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		12.26575		77.02980	0.00000	12.22041	77.28971			10.92	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		12.41011		74.12988	0.00000	12.36315	74.39374			11.48	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.56346		75.55800	0.00000	12.51471	75.82645			11.37	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		11.94533		76.87847	0.00000	11.90614	77.11850			11.07	0.00	0.00	0	265,239.00
R2048	On 07/08/2025	Bond Future	0.00		12.06943		78.36546	0.00000	12.02691	78.62118			10.88	0.00	1,567,309,200.00	20,000	217,375.00
R2048	On 06/11/2025	Bond Future	0.00		12.20322		75.42776	0.00000	12.15790	75.69522			11.41	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		12.34521		76.88112	0.00000	12.29825	77.15267			11.34	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 07/05/2026	Bond Future	0.00		12.48546		73.91968	0.00000	12.43673	74.19606		11.89		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		11.88020		99.27369	0.00000	11.84604	99.54532		11.12		0.00	0.00	0	2,604.00
R2053	On 07/08/2025	Bond Future	0.00		12.00369		101.19389	0.00000	11.96638	101.48501		10.93		0.00	0.00	0	20,000.00
R2053	On 06/11/2025	Bond Future	0.00		12.13540		97.27223	0.00000	12.09542	97.57799		11.47		0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.27245		99.14605	0.00000	12.23103	99.45636		11.40		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.41456		95.19281	0.00000	12.37151	95.50857		11.95		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		11.22444		69.90439	0.00000	11.19525	70.04592		9.37		0.00	0.00	0	16,743.00
R209	On 07/08/2025	Bond Future	0.00		11.34411		71.25649	0.00000	11.31170	71.41078		9.19		0.00	30,355,264.74	426	426.00
R209	On 06/11/2025	Bond Future	0.00		11.47352		69.47162	0.00000	11.43847	69.63529		9.50		0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.60974		70.81027	0.00000	11.57350	70.97615		9.41		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.75242		69.02290	0.00000	11.71478	69.19168		9.70		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		246.69321		246.69321	0.00000	246.49153	246.49153		0.00		0.00	243,732,891.48	988	3,208.00
R210	On 07/08/2025	Bond Future	0.00		251.52585		251.52585	0.00000	251.35540	251.35540		0.00		0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		252.98568		252.98568	0.00000	252.83532	252.83532		0.00		0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		257.92072		257.92072	0.00000	257.76458	257.76458		0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.45761		259.45761	0.00000	259.29874	259.29874		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		9.68014		89.70385	0.00000	9.68590	89.68058		5.80		0.00	0.00	0	89,353.00
R213	On 07/08/2025	Bond Future	0.00		9.77905		91.43891	0.00000	9.78184	91.42804		5.55		0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00		9.89718		89.64072	0.00000	9.89797	89.63776		5.52		0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		10.02890		91.36836	0.00000	10.03005	91.36422		5.21		0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		10.16438		89.57588	0.00000	10.16572	89.57125		5.10		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		11.68391		64.29492	0.00000	11.64466	64.49450		10.78		0.00	0.00	0	15,852.00
R214	On 07/08/2025	Bond Future	0.00		11.80074		65.53853	0.00000	11.75826	65.75115		10.60		0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.92737		63.49689	0.00000	11.88219	63.71935		11.05		0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		12.06163		64.72043	0.00000	12.01492	64.94641		10.99		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		12.19439		62.66745	0.00000	12.14605	62.89744		11.46		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 :													16,302,503,253.70			170,550	1,866,244.00
Grand Total:													16,302,503,253.70			170,550	1,866,244.00