

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/04/2025

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		1,090.57800		1,090.57800	0.00000	1,090.25300	1,090.25300		0.00		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,111.67400		1,111.67400	0.00000	1,111.34000	1,111.34000		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,133.02800		1,133.02800	0.00000	1,132.67400	1,132.67400		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,154.88300		1,154.88300	0.00000	1,154.51100	1,154.51100		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,177.18900		1,177.18900	0.00000	1,176.80000	1,176.80000		0.00		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,276.52400		1,276.52400	0.00000	1,277.99000	1,277.99000		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,301.21600		1,301.21600	0.00000	1,302.70800	1,302.70800		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,326.21200		1,326.21200	0.00000	1,327.71600	1,327.71600		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,351.79200		1,351.79200	0.00000	1,353.31300	1,353.31300		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,377.90200		1,377.90200	0.00000	1,379.44000	1,379.44000		0.00		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,102.04800		1,102.04800	0.00000	1,102.74500	1,102.74500		0.00		0.00	165,307,200.00	15	92.00
ALBI	On 07/08/2025	Index Future	0.00		1,123.36600		1,123.36600	0.00000	1,124.07400	1,124.07400		0.00		0.00	168,504,900.00	15	15.00
ALBI	On 06/11/2025	Index Future	0.00		1,144.94500		1,144.94500	0.00000	1,145.65300	1,145.65300		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,167.03000		1,167.03000	0.00000	1,167.74000	1,167.74000		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,189.57000		1,189.57000	0.00000	1,190.28300	1,190.28300		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		11.67577		79.29697	0.00000	11.65225	79.40200		0.00		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.83658		80.85042	0.00000	11.81199	80.95742		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		12.01574		78.62595	0.00000	11.99001	78.73488		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		12.21093		80.15916	0.00000	12.18398	80.26997		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		12.41304		77.92548	0.00000	12.38478	78.03832		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		12.29226		73.63997	0.00000	12.26861	73.77103		0.00		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.43364		75.08258	0.00000	12.40908	75.21616		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.58641		72.27671	0.00000	12.56089	72.41270		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.74430		73.68544	0.00000	12.71778	73.82394		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.91183		70.85698	0.00000	12.88423	70.99802		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		1,086.17000		1,086.17000	0.00000	1,086.78900	1,086.78900		0.00		0.00	3,562,637,600.00	328	318.00
GOVI	On 07/08/2025	GOVI	0.00		1,107.18000		1,107.18000	0.00000	1,107.80900	1,107.80900		0.00		0.00	3,620,478,600.00	327	327.00
GOVI	On 06/11/2025	GOVI	0.00		1,128.44900		1,128.44900	0.00000	1,129.07500	1,129.07500		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,150.21500		1,150.21500	0.00000	1,150.84300	1,150.84300		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,172.43100		1,172.43100	0.00000	1,173.06000	1,173.06000		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		136.12946		136.12946	0.00000	136.02723	136.02723		0.00		0.00	0.00	0	5,933.00
I2029	On 07/08/2025	Bond Future	0.00		138.79624		138.79624	0.00000	138.69196	138.69196		0.00		0.00	0.00	0	4,131.00
I2029	On 06/11/2025	Bond Future	0.00		140.05454		140.05454	0.00000	139.94823	139.94823		0.00		0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		142.78706		142.78706	0.00000	142.67840	142.67840		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.10580		144.10580	0.00000	143.99536	143.99536		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					
I2029	On 31/03/2029	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
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		127.25295	127.25295	0.00000	127.51937	127.51937			0.00	0.00	0.00	0	9,829.00
I2033	On 07/08/2025	Bond Future	0.00		129.74583	129.74583	0.00000	130.01741	130.01741			0.00	0.00	0.00	0	107.00
I2033	On 06/11/2025	Bond Future	0.00		130.72852	130.72852	0.00000	131.00554	131.00554			0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		133.27913	133.27913	0.00000	133.56125	133.56125			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.30961	134.30961	0.00000	134.59764	134.59764			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		138.48386	138.48386	0.00000	138.77089	138.77089			0.00	0.00	0.00	0	1,766.00
I2038	On 07/08/2025	Bond Future	0.00		139.06390	139.06390	0.00000	139.35696	139.35696			0.00	0.00	0.00	0	1,142.00
I2038	On 06/11/2025	Bond Future	0.00		141.76709	141.76709	0.00000	142.06537	142.06537			0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		142.35736	142.35736	0.00000	142.66215	142.66215			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.13601	145.13601	0.00000	145.44652	145.44652			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		117.77599	117.77599	0.00000	118.38360	118.38360			0.00	0.00	0.00	0	12,141.00
I2046	On 07/08/2025	Bond Future	0.00		120.08322	120.08322	0.00000	120.70273	120.70273			0.00	0.00	0.00	0	7,461.00
I2046	On 06/11/2025	Bond Future	0.00		120.15483	120.15483	0.00000	120.78660	120.78660			0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		122.49877	122.49877	0.00000	123.14271	123.14271			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.58148	122.58148	0.00000	123.23869	123.23869			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		118.74038	118.74038	0.00000	119.32347	119.32347			0.00	0.00	0.00	0	8,857.00
I2050	On 07/08/2025	Bond Future	0.00		118.69033	118.69033	0.00000	119.28481	119.28481			0.00	0.00	0.00	0	7,215.00
I2050	On 06/11/2025	Bond Future	0.00		120.99754	120.99754	0.00000	121.60335	121.60335			0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		120.93480	120.93480	0.00000	121.55284	121.55284			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.29533	123.29533	0.00000	123.92515	123.92515			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		374.22600	374.22600	0.00000	375.00100	375.00100			0.00	0.00	0.00	0	702.00
IGOV	On 07/08/2025	Index Future	0.00		381.55800	381.55800	0.00000	382.34700	382.34700			0.00	0.00	0.00	0	187.00
IGOV	On 06/11/2025	Index Future	0.00		388.97800	388.97800	0.00000	389.77800	389.77800			0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		396.57000	396.57000	0.00000	397.38200	397.38200			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.31700	404.31700	0.00000	405.14000	405.14000			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

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
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
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		8.18968		107.52127	0.00000	8.18535	107.52782		1.04	0.00	5,018,555,277.25		46,675	116,883.00
R186	On 07/08/2025	Bond Future	0.00		8.25996		104.29296	0.00000	8.25480	104.29961		1.06	0.00	5,274,512,159.04		50,574	114,407.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,255.16000		1.25516	0.00000	1,264.19000	1.26419	1,255.160	1.53	0.92	0.00		0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	3.23000		0.00323	0.00000	3.81000	0.00381	3.230	1.91	(0.01)	0.00		0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.37139		106.29507	0.00000	8.36526	106.30156		1.01	0.00	0.00		0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.54616		103.03645	0.00000	8.53841	103.04284		0.90	0.00	0.00		0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.87144		105.02310	0.00000	8.86071	105.02942		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		268.13734		268.13734	0.00000	268.32192	268.32192		0.00	0.00	0.00		0	2,157.00
R202	On 07/08/2025	Bond Future	0.00		268.13662		268.13662	0.00000	268.32454	268.32454		0.00	0.00	0.00		0	67.00
R202	On 06/11/2025	Bond Future	0.00		273.34920		273.34920	0.00000	273.54020	273.54020		0.00	0.00	0.00		0	0.00
R202	On 05/02/2026	Bond Future	0.00		273.32449		273.32449	0.00000	273.51984	273.51984		0.00	0.00	0.00		0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.65985		278.65985	0.00000	278.85844	278.85844		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		9.16852		97.83634	0.00000	9.16956	97.83253		4.56	0.00	2,063,368,410.60		21,090	55,090.00
R2030	On 08/05/2025	Bond Future	8.68	Call	9.19000		0.00919	0.00000	19.51000	0.01951	9.190	4.50	0.03	0.00		0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	14.38000		0.01438	0.00000	28.07000	0.02807	14.380	4.54	0.04	0.00		0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	111.90000		0.11190	0.00000	153.05000	0.15305	111.900	4.74	0.21	0.00		0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	424.88000		0.42488	0.00000	481.64000	0.48164	424.880	4.94	0.52	0.00		0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	507.13000		0.50713	0.00000	563.24000	0.56324	507.130	4.97	0.58	0.00		0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	1,117.11000		1.11711	0.00000	1,154.80000	1.15480	1,117.110	5.18	0.84	0.00		0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	53.25000		0.05325	0.00000	85.00000	0.08500	53.250	5.27	(0.10)	0.00		0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	1.80000		0.00180	0.00000	5.59000	0.00559	1.800	5.67	0.00	0.00		0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	4,069.48000		4.06948	0.00000	4,066.15000	4.06615	4,069.480	5.96	1.00	0.00		0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	5,376.56000		5.37656	0.00000	5,372.78000	5.37278	5,376.560	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		9.26315		95.71851	0.00000	9.26427	95.71460		4.44	0.00	2,190,709,538.37		22,887	105,108.00
R2030	On 07/08/2025	Bond Future	8.72	Call	265.32000		0.26532	0.00000	279.77000	0.27977	265.320	4.43	0.21	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	893.78000		0.89378	0.00000	914.20000	0.91420	893.780	4.68	0.48	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	354.86000		0.35486	0.00000	374.27000	0.37427	354.860	5.06	(0.23)	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	4,220.30000		4.22030	0.00000	4,225.53000	4.22553	4,220.300	5.52	0.93	0.00		0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.31000		0.00031	0.00000	0.43000	0.00043	0.310	5.70	0.00	0.00		0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.36227		97.55574	0.00000	9.36355	97.55148		4.24	0.00	0.00		0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	434.99000		0.43499	0.00000	445.96000	0.44596	434.990	4.23	0.25	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,070.45000		1.07045	0.00000	1,084.60000	1.08460	1,070.450	4.50	0.45	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	
R2030	On 06/11/2025	Bond Future	10.08	Put	552.00	0000	0.55	200	0.00	0000	567.60	0000	0.56	760	552.000	5.05	(0.25)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.47	451	95.42	766	0.00	0000	9.47	594	95.42	315		4.15	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.61	088	97.26	750	0.00	0000	9.61	250	97.26	268		3.91	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	0000	0.00	0000	0.00	0000	100.00	0000	0.00	0000		0.00	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		10.08	649	91.99	312	0.00	0000	10.08	769	91.98	761		6.49	0.00	0.00	0	110,236.00
R2032	On 08/05/2025	Bond Future	9.40	Call	1.52	000	0.00	152	0.00	0000	4.86	000	0.00	486	1.520	6.21	0.00	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	2.11	000	0.00	211	0.00	0000	6.32	000	0.00	632	2.110	6.27	0.01	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	246.49	000	0.24	649	0.00	0000	316.98	000	0.31	698	246.490	7.49	0.28	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	276.12	000	0.27	612	0.00	0000	349.35	000	0.34	935	276.120	7.54	0.30	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	290.46	000	0.29	046	0.00	0000	373.39	000	0.37	339	290.460	8.34	(0.29)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	9.83	000	0.00	983	0.00	0000	23.85	000	0.02	385	9.830	9.68	(0.01)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.19	808	93.77	253	0.00	0000	10.19	935	93.76	687		6.27	0.00	51,574,891.50	550	44,045.00
R2032	On 07/08/2025	Bond Future	9.40	Call	205.78	000	0.20	578	0.00	0000	220.78	000	0.22	078	205.780	6.21	0.13	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	778.08	000	0.77	808	0.00	0000	804.79	000	0.80	479	778.080	6.59	0.35	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	743.43	000	0.74	343	0.00	0000	775.09	000	0.77	509	743.430	7.20	(0.31)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.32	342	91.41	126	0.00	0000	10.32	481	91.40	527		6.32	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	393.22	000	0.39	322	0.00	0000	405.93	000	0.40	593	393.220	6.26	0.18	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,020.51	000	1.02	051	0.00	0000	1,039.13	000	1.03	913	1,020.510	6.62	0.35	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,004.75	000	1.00	475	0.00	0000	1,028.69	000	1.02	869	1,004.750	7.47	(0.30)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.45	917	93.17	282	0.00	0000	10.46	069	93.16	649		6.04	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.60	546	90.80	793	0.00	0000	10.60	711	90.80	130		6.02	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0000	0.00	0000	0.00	0000	100.00	0000	0.00	0000		0.00	0.00	0.00	0	0.00
R2033	On 08/05/2025	Bond Future	0.00		10.18	114	100.18	680	0.00	0000	10.17	222	100.23	409		7.18	0.00	0.00	0	10,439.00
R2033	On 07/08/2025	Bond Future	0.00		10.29	072	102.12	468	0.00	0000	10.28	138	102.17	281		6.94	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.41	270	99.04	095	0.00	0000	10.40	294	99.08	975		7.12	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.54	366	100.94	939	0.00	0000	10.53	344	100.99	892		6.86	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.68	378	97.85	028	0.00	0000	10.67	306	97.90	056		6.97	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	0000	0.00	0000	0.00	0000	100.00	0000	0.00	0000		0.00	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	0.00		10.95	393	89.45	209	0.00	0000	10.93	005	89.58	160		8.15	0.00	117,987,306.71	1,319	49,011.00
R2035	On 08/05/2025	Bond Future	10.08	Call	0.11	000	0.00	011	0.00	0000	0.84	000	0.00	084	0.110	7.43	0.00	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	18.84	000	0.01	884	0.00	0000	46.14	000	0.04	614	18.840	8.05	0.03	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	69.85	000	0.06	985	0.00	0000	130.66	000	0.13	066	69.850	8.29	0.10	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	676.95	000	0.67	695	0.00	0000	710.94	000	0.71	094	676.950	8.92	(0.50)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	531.87	000	0.53	187	0.00	0000	574.01	000	0.57	401	531.870	9.02	(0.43)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	2,738.22	000	2.73	822	0.00	0000	2,895.76	000	2.89	576	2,738.220	9.75	0.93	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	11.41	000	0.01	141	0.00	0000	22.98	000	0.02	298	11.410	10.11	(0.02)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	0.00	000	0.00	000	0.00	0000	0.03	000	0.00	003		11.29	0.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	0.00	000	0.00	000	0.00	0000	0.00	000	0.00	000		11.29	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.07	801	91.18	232	0.00	0000	11.05	310	91.31	430		7.94	0.00	59,268,508.00	650	49,045.00
R2035	On 07/08/2025	Bond Future	10.08	Call	124.95	000	0.12	495	0.00	0000	148.60	000	0.14	860	124.950	7.47	0.08	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	606.49	000	0.60	649	0.00	0000	671.85	000	0.67	185	606.490	8.04	0.26	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1,228.05	000	1.22	805	0.00	0000	1,216.59	000	1.21	659	1,228.050	8.94	(0.39)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,155.46	000	1.15	546	0.00	0000	1,145.92	000	1.14	592	1,155.460	8.99	(0.37)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		11.21	615	88.42	748	0.00	0000	11.19	018	88.56	180		8.22	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	188.61	000	0.18	861	0.00	0000	210.54	000	0.21	054	188.610	7.53	0.09	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	291.24	000														

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	
R2035	On 06/11/2025	Bond Future	10.58	Call	854.63	000	0.85463		0.00000		914.24	000	0.91424	854.630	8.04	0.27	0.00		0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	1,559.78	000	1.55978		0.00000		1,642.31	000	1.64231	1,559.780	8.43	0.41	0.00		0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	1,583.00	000	1.58300		0.00000		1,666.14	000	1.66614	1,583.000	8.44	0.41	0.00		0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,810.37	000	1.81037		0.00000		1,784.04	000	1.78404	1,810.370	8.98	(0.41)	0.00		0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,772.05	000	1.77205		0.00000		1,746.56	000	1.74656	1,772.050	9.00	(0.41)	0.00		0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,395.56	000	1.39556		0.00000		1,378.27	000	1.37827	1,395.560	9.25	(0.34)	0.00		0.00		0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,022.12	000	1.02212		0.00000		1,012.65	000	1.01265	1,022.120	9.57	(0.26)	0.00		0.00		0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	977.30	000	0.97730		0.00000		968.73	000	0.96873	977.300	9.61	(0.25)	0.00		0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		11.36527		90.13167		0.00000		11.33815		90.26837		8.04	0.00	0.00		0.00		0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	834.68	000	0.83468		0.00000		884.30	000	0.88430	834.680	7.79	0.24	0.00		0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	1,711.09	000	1.71109		0.00000		1,786.26	000	1.78626	1,711.090	8.21	0.39	0.00		0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	1,098.83	000	1.09883		0.00000		1,087.68	000	1.08768	1,098.830	9.69	(0.23)	0.00		0.00		0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.51493		87.36282		0.00000		11.48662		87.50196		8.25	0.00	0.00		0.00		0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	000	0.00000		0.00000		100.00	000	0.00000		0.00	0.00	0.00		0.00		0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.50227		83.30322		0.00000		11.47858		83.43306		9.11	0.00	0.00		0.00		0	33,072.00
R2037	On 08/05/2025	Bond Future	10.50	Call	0.03	000	0.00003		0.00000		0.28	000	0.00028	0.030	8.40	0.00	0.00		0.00		0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	26.55	000	0.02655		0.00000		60.70	000	0.06070	26.550	9.11	0.04	0.00		0.00		0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	806.19	000	0.80619		0.00000		836.31	000	0.83631	806.190	9.82	(0.55)	0.00		0.00		0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	5,461.26	000	5.46126		0.00000		5,593.85	000	5.59385	5,461.260	11.44	1.00	0.00		0.00		0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,050.59	000	9.05059		0.00000		9,180.44	000	9.18044	9,050.590	12.09	1.00	0.00		0.00		0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	9,281.15	000	9.28115		0.00000		9,411.00	000	9.41100	9,281.150	12.09	1.00	0.00		0.00		0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.64208		80.65371		0.00000		11.61742		80.78599		9.39	0.00	0.00		0.00		0	127,101.00
R2037	On 07/08/2025	Bond Future	10.34	Call	35.60	000	0.03560		0.00000		44.93	000	0.04493	35.600	8.29	0.03	0.00		0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	72.88	000	0.07288		0.00000		88.88	000	0.08888	72.880	8.45	0.05	0.00		0.00		0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	89.52	000	0.08952		0.00000		108.13	000	0.10813	89.520	8.50	0.06	0.00		0.00		0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	127.04	000	0.12704		0.00000		150.96	000	0.15096	127.040	8.59	0.08	0.00		0.00		0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	419.58	000	0.41958		0.00000		472.31	000	0.47231	419.580	9.03	0.20	0.00		0.00		0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,659.55	000	3.65955		0.00000		3,586.56	000	3.58656	3,659.550	9.13	(0.77)	0.00		0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,360.75	000	2.36075		0.00000		2,319.89	000	2.31989	2,360.750	9.64	(0.60)	0.00		0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	1,229.14	000	1.22914		0.00000		1,323.07	000	1.32307	1,229.140	9.69	0.41	0.00		0.00		0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	2,267.57	000	2.26757		0.00000		2,229.22	000	2.22922	2,267.570	9.69	(0.59)	0.00		0.00		0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,341.53	000	1.34153		0.00000		1,328.55	000	1.32855	1,341.530	10.25	(0.41)	0.00		0.00		0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,321.71	000	1.32171		0.00000		1,309.26	000	1.30926	1,321.710	10.26	(0.40)	0.00		0.00		0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	783.14	000	0.78314		0.00000		783.81	000	0.78381	783.140	10.77	(0.27)	0.00		0.00		0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.78236		82.20153		0.00000		11.75673		82.33619		9.30	0.00	0.00		0.00		0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	231.47	000	0.23147		0.00000		256.62	000	0.25662	231.470	8.53	0.10	0.00		0.00		0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	717.95	000	0.71795		0.00000		771.25	000	0.77125	717.950	9.00	0.23	0.00		0.00		0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,646.66	000	1.64666		0.00000		1,627.98	000	1.62798	1,646.660	10.48	(0.36)	0.00		0.00		0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.93256		79.52676		0.00000		11.90588		79.66384		9.69	0.00	0.00		0.00		0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	496.61	000	0.49661		0.00000		531.65	000	0.53165	496.610	8.97	0.16	0.00		0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	760.64	000	0.76064		0.00000		807.10	000	0.80710	760.640	9.13	0.21	0.00		0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	4,511.76	000	4.51176		0.00000		4,444.32	000	4.44432	4,511.760	9.54	(						

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		11.54144		96.83664	0.00000	11.49754	97.11858			9.28	0.00	0.00	0	8,999.00
R2038	On 07/08/2025	Bond Future	0.00		11.67870		98.70971	0.00000	11.63298	98.99707			9.09	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.82677		95.11897	0.00000	11.77915	95.41156			9.50	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	672.66000		0.67266	0.00000	756.66000	0.75666	672.660		8.70	0.20	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,566.59000		1.56659	0.00000	1,506.47000	1.50647	1,566.590		10.26	(0.32)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.98246		96.95160	0.00000	11.93281	97.24966			9.40	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		12.14576		93.33356	0.00000	12.09396	93.63719			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		11.84264		82.91480	0.00000	11.81898	83.05346			9.83	0.00	414,574,000.00	5,000	22,031.00
R2040	On 08/05/2025	Bond Future	12.75	Call	5,059.21000		5.05921	0.00000	5,203.48000	5.20348	5,059.210		11.88	0.99	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	8,531.43000		8.53143	0.00000	8,670.20000	8.67020	8,531.430		12.95	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	8,875.07000		8.87507	0.00000	9,013.79000	9.01379	8,875.070		13.06	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.98428		80.00711	0.00000	11.95967	80.14843			10.18	0.00	200,737,838.99	2,509	43,678.00
R2040	On 07/08/2025	Bond Future	10.80	Call	69.49000		0.06949	0.00000	85.17000	0.08517	69.490		9.22	0.04	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	153.48000		0.15348	0.00000	181.30000	0.18130	153.480		9.44	0.08	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	552.06000		0.55206	0.00000	615.78000	0.61578	552.060		10.02	0.23	0.00	0	180.00
R2040	On 07/08/2025	Bond Future	11.70	Call	1,123.07000		1.12307	0.00000	1,216.37000	1.21637	1,123.070		10.50	0.37	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.00	Call	1,943.28000		1.94328	0.00000	2,061.33000	2.06133	1,943.280		10.99	0.52	0.00	0	220.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,853.21000		1.85321	0.00000	1,829.94000	1.82994	1,853.210		10.99	(0.48)	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.40	Put	1,031.29000		1.03129	0.00000	1,029.02000	1.02902	1,031.290		11.65	(0.31)	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.60	Put	757.40000		0.75740	0.00000	760.83000	0.76083	757.400		11.97	(0.24)	0.00	0	220.00
R2040	On 06/11/2025	Bond Future	0.00		12.12559		81.54247	0.00000	12.10006	81.68625			10.10	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.27628		78.60439	0.00000	12.24973	78.75081			10.58	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	1,909.33000		1.90933	0.00000	1,991.03000	1.99103	1,909.330		10.67	0.39	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,440.76000		1.44076	0.00000	1,427.41000	1.42741	1,440.760		12.47	(0.26)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.43726		80.11897	0.00000	12.40965	80.26804			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		12.01186		78.33776	0.00000	11.99319	78.44849			10.61	0.00	117,506,640.00	1,500	74,287.00
R2044	On 08/05/2025	Bond Future	10.85	Call	0.00000		0.00000	0.00000	0.02000	0.00002			9.60	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	0.01000		0.00001	0.00000	0.08000	0.00008	0.010		9.68	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	5.52000		0.00552	0.00000	17.25000	0.01725	5.520		10.35	0.01	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,292.58000		2.29258	0.00000	2,254.26000	2.25426	2,292.580		10.87	(0.89)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	1,726.16000		1.72616	0.00000	1,721.88000	1.72188	1,726.160		11.07	(0.79)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	126.25000		0.12625	0.00000	174.90000	0.17490	126.250		12.22	(0.13)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		12.14929		75.46688	0.00000	12.12990	75.57965			11.00	0.00	95,616,536.96	1,267	31,283.00
R2044	On 07/08/2025	Bond Future	10.63	Call	13.81000		0.01381	0.00000	17.91000	0.01791	13.810		9.60	0.01	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	243.80000		0.24380	0.00000	278.15000	0.27815	243.800		10.28	0.12	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	2,862.61000		2.86261	0.00000	2,831.17000	2.83117	2,862.610		11.18	(0.64)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		12.28585		76.91505	0.00000	12.26575	77.02980			10.92	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		12.43099		74.01305	0.00000	12.41011	74.12988			11.48	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.58515		75.43907	0.00000	12.56346	75.55800			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		11.96918		76.73305	0.00000	11.94533	76.87847			11.07	0.00	182,624,659.00	2,380	265,239.00
R2048	On 07/08/2025	Bond Future	0.00		12.09418		78.21730	0.00000	12.06943	78.36546			10.88	0.00	93,078,587.00	1,190	218,565.00
R2048	On 06/11/2025	Bond Future	0.00		12.22890		75.27694	0.00000	12.20322	75.42776			11.41	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		12.37190		76.72756	0.00000	12.34521	76.88112			11.34	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.51317		73.76333	0.00000	12.48546	73.91968			11.89	0.00	0.00	0	260.00

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 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		11.90405		99.08484	0.00000	11.88020	99.27369		11.12		0.00	0.00	0	2,604.00
R2053	On 07/08/2025	Bond Future	0.00		12.02847		101.00141	0.00000	12.00369	101.19389		10.93		0.00	0.00	0	20,000.00
R2053	On 06/11/2025	Bond Future	0.00		12.16114		97.07630	0.00000	12.13540	97.27223		11.47		0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.29921		98.94654	0.00000	12.27245	99.14605		11.40		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.44240		94.98964	0.00000	12.41456	95.19281		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		11.24833		69.78884	0.00000	11.22444	69.90439		9.37		0.00	0.00	0	16,743.00
R209	On 07/08/2025	Bond Future	0.00		11.36891		71.13873	0.00000	11.34411	71.25649		9.19		0.00	0.00	0	426.00
R209	On 06/11/2025	Bond Future	0.00		11.49925		69.35180	0.00000	11.47352	69.47162		9.50		0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.63647		70.68826	0.00000	11.60974	70.81027		9.41		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.78021		68.89865	0.00000	11.75242	69.02290		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		246.89884		246.89884	0.00000	246.69321	246.69321		0.00		0.00	0.00	0	3,208.00
R210	On 07/08/2025	Bond Future	0.00		251.73560		251.73560	0.00000	251.52585	251.52585		0.00		0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		253.19926		253.19926	0.00000	252.98568	252.98568		0.00		0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		258.13896		258.13896	0.00000	257.92072	257.92072		0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.67910		259.67910	0.00000	259.45761	259.45761		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		9.67402		89.72857	0.00000	9.68014	89.70385		5.80		0.00	0.00	0	89,353.00
R213	On 07/08/2025	Bond Future	0.00		9.77258		91.46414	0.00000	9.77905	91.43891		5.55		0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00		9.89026		89.66669	0.00000	9.89718	89.64072		5.52		0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		10.02150		91.39501	0.00000	10.02890	91.36836		5.21		0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		10.15646		89.60322	0.00000	10.16438	89.57588		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		11.70782		64.17381	0.00000	11.68391	64.29492		10.78		0.00	0.00	0	15,852.00
R214	On 07/08/2025	Bond Future	0.00		11.82550		65.41509	0.00000	11.80074	65.53853		10.60		0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.95299		63.37126	0.00000	11.92737	63.49689		11.05		0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		12.08818		64.59252	0.00000	12.06163	64.72043		10.99		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		12.22188		62.53722	0.00000	12.19439	62.66745		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 :													23,397,042,653.42		158,276	1,921,783.00	
Grand Total:													23,397,042,653.42		158,276	1,921,783.00	