

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/04/2025

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		1,097.41500		1,097.41500	0.00000	1,090.57800	1,090.57800		0.00		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,118.64300		1,118.64300	0.00000	1,111.67400	1,111.67400		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,140.13400		1,140.13400	0.00000	1,133.02800	1,133.02800		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,162.12800		1,162.12800	0.00000	1,154.88300	1,154.88300		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,184.57600		1,184.57600	0.00000	1,177.18900	1,177.18900		0.00		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,287.77400		1,287.77400	0.00000	1,276.52400	1,276.52400		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,312.68500		1,312.68500	0.00000	1,301.21600	1,301.21600		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,337.90400		1,337.90400	0.00000	1,326.21200	1,326.21200		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,363.71300		1,363.71300	0.00000	1,351.79200	1,351.79200		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,390.05500		1,390.05500	0.00000	1,377.90200	1,377.90200		0.00		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,110.21200		1,110.21200	0.00000	1,102.04800	1,102.04800		0.00		0.00	0.00	0	92.00
ALBI	On 07/08/2025	Index Future	0.00		1,131.68800		1,131.68800	0.00000	1,123.36600	1,123.36600		0.00		0.00	0.00	0	15.00
ALBI	On 06/11/2025	Index Future	0.00		1,153.43000		1,153.43000	0.00000	1,144.94500	1,144.94500		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,175.68000		1,175.68000	0.00000	1,167.03000	1,167.03000		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,198.39000		1,198.39000	0.00000	1,189.57000	1,189.57000		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		11.52795		79.96016	0.00000	11.67577	79.29697		0.00		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.68188		81.52675	0.00000	11.83658	80.85042		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.85345		79.31634	0.00000	12.01574	78.62595		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		12.04045		80.86364	0.00000	12.21093	80.15916		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		12.23390		78.64438	0.00000	12.41304	77.92548		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		12.15544		74.40335	0.00000	12.29226	73.63997		0.00		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.29150		75.86106	0.00000	12.43364	75.08258		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.43840		73.07111	0.00000	12.58641	72.27671		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.59023		74.49600	0.00000	12.74430	73.68544		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.75123		71.68398	0.00000	12.91183	70.85698		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		1,094.04000		1,094.04000	0.00000	1,086.17000	1,086.17000		0.00		0.00	612,662,400.00	56	315.00
GOVI	On 07/08/2025	GOVI	0.00		1,115.20300		1,115.20300	0.00000	1,107.18000	1,107.18000		0.00		0.00	591,057,590.00	53	380.00
GOVI	On 06/11/2025	GOVI	0.00		1,136.62800		1,136.62800	0.00000	1,128.44900	1,128.44900		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,158.55400		1,158.55400	0.00000	1,150.21500	1,150.21500		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,180.93300		1,180.93300	0.00000	1,172.43100	1,172.43100		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		136.18420		136.18420	0.00000	136.12946	136.12946		0.00		0.00	236,007,218.60	1,733	4,451.00
I2029	On 07/08/2025	Bond Future	0.00		138.85235		138.85235	0.00000	138.79624	138.79624		0.00		0.00	432,247,365.55	3,113	4,472.00
I2029	On 06/11/2025	Bond Future	0.00		140.11240		140.11240	0.00000	140.05454	140.05454		0.00		0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		142.84716		142.84716	0.00000	142.78706	142.78706		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.16694		144.16694	0.00000	144.10580	144.10580		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		127.26541	127.26541	0.00000	127.25295	127.25295			0.00		0.00	209,733,395.68	1,648	9,669.00
I2033	On 07/08/2025	Bond Future	0.00		129.75881	129.75881	0.00000	129.74583	129.74583			0.00		0.00	356,577,209.88	2,748	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.74202	130.74202	0.00000	130.72852	130.72852			0.00		0.00		0	0.00
I2033	On 05/02/2026	Bond Future	0.00		133.29392	133.29392	0.00000	133.27913	133.27913			0.00		0.00		0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.32463	134.32463	0.00000	134.30961	134.30961			0.00		0.00		0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00		0	0.00
I2038	On 08/05/2025	Bond Future	0.00		138.49917	138.49917	0.00000	138.48386	138.48386			0.00		0.00	173,816,458.35	1,255	553.00
I2038	On 07/08/2025	Bond Future	0.00		139.07796	139.07796	0.00000	139.06390	139.06390			0.00		0.00	269,115,852.60	1,935	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.78287	141.78287	0.00000	141.76709	141.76709			0.00		0.00		0	0.00
I2038	On 05/02/2026	Bond Future	0.00		142.37331	142.37331	0.00000	142.35736	142.35736			0.00		0.00	33,457,727.85	235	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.15339	145.15339	0.00000	145.13601	145.13601			0.00		0.00		0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00		0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00		0	0.00
I2046	On 08/05/2025	Bond Future	0.00		117.78863	117.78863	0.00000	117.77599	117.77599			0.00		0.00	544,536,836.49	4,623	8,068.00
I2046	On 07/08/2025	Bond Future	0.00		120.09640	120.09640	0.00000	120.08322	120.08322			0.00		0.00	534,789,269.20	4,453	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		120.16828	120.16828	0.00000	120.15483	120.15483			0.00		0.00		0	0.00
I2046	On 05/02/2026	Bond Future	0.00		122.51332	122.51332	0.00000	122.49877	122.49877			0.00		0.00		0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.59542	122.59542	0.00000	122.58148	122.58148			0.00		0.00		0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00		0	0.00
I2050	On 08/05/2025	Bond Future	0.00		119.33987	119.33987	0.00000	118.74038	118.74038			0.00		0.00	235,457,563.51	1,973	7,305.00
I2050	On 07/08/2025	Bond Future	0.00		119.29955	119.29955	0.00000	118.69033	118.69033			0.00		0.00	235,378,012.15	1,973	9,188.00
I2050	On 06/11/2025	Bond Future	0.00		121.61992	121.61992	0.00000	120.99754	120.99754			0.00		0.00		0	0.00
I2050	On 05/02/2026	Bond Future	0.00		121.56894	121.56894	0.00000	120.93480	120.93480			0.00		0.00		0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.94274	123.94274	0.00000	123.29533	123.29533			0.00		0.00		0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00		0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00		0	0.00
IGOV	On 08/05/2025	Index Future	0.00		374.61800	374.61800	0.00000	374.22600	374.22600			0.00		0.00	2,487,463,520.00	664	38.00
IGOV	On 07/08/2025	Index Future	0.00		381.95700	381.95700	0.00000	381.55800	381.55800			0.00		0.00	2,536,194,480.00	664	851.00
IGOV	On 06/11/2025	Index Future	0.00		389.38600	389.38600	0.00000	388.97800	388.97800			0.00		0.00		0	0.00
IGOV	On 05/02/2026	Index Future	0.00		396.98700	396.98700	0.00000	396.57000	396.57000			0.00		0.00		0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.74300	404.74300	0.00000	404.31700	404.31700			0.00		0.00		0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000			0.00		0.00		0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000			0.00		0.00		0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000			0.00		0.00		0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000			0.00		0.00		0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000			0.00		0.00		0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000			0.00		0.00		0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000			0.00		0.00		0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000			0.00		0.00		0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000			0.00		0.00		0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000			0.00		0.00		0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00		0.00		0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00		0.00		0	0.00
IVC038	On 31/01/2038	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00		0	0.00

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
IVC210	On 31/03/2028	Bond Future	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
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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00		8.08370	107.68188	0.00000	8.18968	107.52127			1.04	0.00	1,344,192,908.04		12,483	106,209.00
R186	On 07/08/2025	Bond Future	0.00		8.13281	104.45686	0.00000	8.25996	104.29296			1.06	0.00	1,250,348,614.20		11,970	123,766.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,408.24000	1.40824	0.00000	1,255.16000	1.25516	1,408.240	1.53	0.95	0.00			0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	1.95000	0.00195	0.00000	3.23000	0.00323	1.950	1.91	(0.01)	0.00			0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.21262	106.46323	0.00000	8.37139	106.29507			1.01	0.00	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.33772	103.20870	0.00000	8.54616	103.03645			0.90	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.57209	105.19953	0.00000	8.87144	105.02310			0.70	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00		268.54992	268.54992	0.00000	268.13734	268.13734			0.00	0.00	85,935,974.40		320	1,837.00
R202	On 07/08/2025	Bond Future	0.00		268.55678	268.55678	0.00000	268.13662	268.13662			0.00	0.00	85,938,169.60		320	387.00
R202	On 06/11/2025	Bond Future	0.00		273.78041	273.78041	0.00000	273.34920	273.34920			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		273.76368	273.76368	0.00000	273.32449	273.32449			0.00	0.00	87,604,377.60		320	0.00
R202	On 07/05/2026	Bond Future	0.00		279.10980	279.10980	0.00000	278.65985	278.65985			0.00	0.00	89,315,136.00		320	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	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00		9.02297	98.37108	0.00000	9.16852	97.83634			4.56	0.00	507,496,401.72		5,159	50,228.00
R2030	On 08/05/2025	Bond Future	8.68	Call	32.42000	0.03242	0.00000	9.19000	0.00919	32.420	4.50	0.08	0.00			0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	47.33000	0.04733	0.00000	14.38000	0.01438	47.330	4.54	0.11	0.00			0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	257.77000	0.25777	0.00000	111.90000	0.11190	257.770	4.74	0.39	0.00			0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	745.85000	0.74585	0.00000	424.88000	0.42488	745.850	4.94	0.72	0.00			0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	856.80000	0.85680	0.00000	507.13000	0.50713	856.800	4.97	0.77	0.00			0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	1,587.29000	1.58729	0.00000	1,117.11000	1.11711	1,587.290	5.18	0.94	0.00			0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	14.47000	0.01447	0.00000	53.25000	0.05325	14.470	5.27	(0.03)	0.00			0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	0.26000	0.00026	0.00000	1.80000	0.00180	0.260	5.67	0.00	0.00			0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	4,604.13000	4.60413	0.00000	4,069.48000	4.06948	4,604.130	5.96	1.00	0.00			0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	5,911.30000	5.91130	0.00000	5,376.56000	5.37656	5,911.300	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		9.10750	96.26380	0.00000	9.26315	95.71851			4.44	0.00	444,835,019.80		4,621	105,371.00
R2030	On 07/08/2025	Bond Future	8.72	Call	394.36000	0.39436	0.00000	265.32000	0.26532	394.360	4.43	0.28	0.00			0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,175.56000	1.17556	0.00000	893.78000	0.89378	1,175.560	4.68	0.57	0.00			0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	242.73000	0.24273	0.00000	354.86000	0.35486	242.730	5.06	(0.17)	0.00			0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	4,733.57000	4.73357	0.00000	4,220.30000	4.22030	4,733.570	5.52	0.95	0.00			0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.14000	0.00014	0.00000	0.31000	0.00031	0.140	5.70	0.00	0.00			0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.19541	98.11247	0.00000	9.36227	97.55574			4.24	0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	585.50000	0.58550	0.00000	434.99000	0.43499	585.500	4.23	0.31	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,335.83000	1.33583	0.00000	1,070.45000	1.07045	1,335.830	4.50	0.52	0.00			0	300.00

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 06/11/2025	Bond Future	10.08	Put	423.19	0000	0.42319	0.00000	552.00	0000	0.55200	423.190	5.05	(0.20)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.29	484	95.99592	0.00000	9.47	451	95.42766		4.15	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.41	668	97.84748	0.00000	9.61	088	97.26750		3.91	0.00	0.00	0	0.00
R2030	On 31/01/2030	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
R2032	On 08/05/2025	Bond Future	0.00		9.94	064	92.66679	0.00000	10.08	649	91.99312		6.49	0.00	4,330,133,763.12	46,728	81,833.00
R2032	On 08/05/2025	Bond Future	9.40	Call	6.52	000	0.00652	0.00000	1.52	000	0.00152	6.520	6.21	0.02	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	8.64	000	0.00864	0.00000	2.11	000	0.00211	8.640	6.27	0.02	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	472.59	000	0.47259	0.00000	246.49	000	0.24649	472.590	7.49	0.45	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	518.65	000	0.51865	0.00000	276.12	000	0.27612	518.650	7.54	0.48	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	128.52	000	0.12852	0.00000	290.46	000	0.29046	128.520	8.34	(0.16)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	2.53	000	0.00253	0.00000	9.83	000	0.00983	2.530	9.68	0.00	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.04	471	94.45939	0.00000	10.19	808	93.77253		6.27	0.00	461,717,498.32	4,888	80,238.00
R2032	On 07/08/2025	Bond Future	9.40	Call	309.60	000	0.30960	0.00000	205.78	000	0.20578	309.600	6.21	0.18	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,040.26	000	1.04026	0.00000	778.08	000	0.77808	1,040.260	6.59	0.43	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	547.00	000	0.54700	0.00000	743.43	000	0.74343	547.000	7.20	(0.25)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.16	168	92.11227	0.00000	10.32	342	91.41126		6.32	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	529.73	000	0.52973	0.00000	393.22	000	0.39322	529.730	6.26	0.22	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,281.88	000	1.28188	0.00000	1,020.51	000	1.02051	1,281.880	6.62	0.41	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	803.91	000	0.80391	0.00000	1,004.75	000	1.00475	803.910	7.47	(0.26)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.28	838	93.88809	0.00000	10.45	917	93.17282		6.04	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.42	481	91.53776	0.00000	10.60	546	90.80793		6.02	0.00	0.00	0	0.00
R2032	On 31/03/2032	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
R2033	On 08/05/2025	Bond Future	0.00		10.05	052	100.88231	0.00000	10.18	114	100.18680		7.18	0.00	703,048,818.39	6,969	3,470.00
R2033	On 07/08/2025	Bond Future	0.00		10.15	370	102.83380	0.00000	10.29	072	102.12468		6.94	0.00	0.00	0	6,781.00
R2033	On 06/11/2025	Bond Future	0.00		10.26	859	99.76470	0.00000	10.41	270	99.04095		7.12	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.39	195	101.68789	0.00000	10.54	366	100.94939		6.86	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.52	386	98.60384	0.00000	10.68	378	97.85028		6.97	0.00	0.00	0	0.00
R2033	On 31/03/2033	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
R2035	On 08/05/2025	Bond Future	0.00		10.81	273	90.22163	0.00000	10.95	393	89.45209		8.15	0.00	607,281,791.53	6,731	45,165.00
R2035	On 08/05/2025	Bond Future	10.08	Call	0.57	000	0.00057	0.00000	0.11	000	0.00011	0.570	7.43	0.00	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	55.27	000	0.05527	0.00000	18.84	000	0.01884	55.270	8.05	0.08	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	169.72	000	0.16972	0.00000	69.85	000	0.06985	169.720	8.29	0.20	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	341.31	000	0.34131	0.00000	676.95	000	0.67695	341.310	8.92	(0.32)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	252.90	000	0.25290	0.00000	531.87	000	0.53187	252.900	9.02	(0.25)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	3,470.11	000	3.47011	0.00000	2,738.22	000	2.73822	3,470.110	9.75	0.98	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	2.59	000	0.00259	0.00000	11.41	000	0.01141	2.590	10.11	0.00	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		11.29	0.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		11.29	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.93	068	91.96689	0.00000	11.07	801	91.18232		7.94	0.00	634,019,739.66	6,894	49,963.00
R2035	On 07/08/2025	Bond Future	10.08	Call	194.92	000	0.19492	0.00000	124.95	000	0.12495	194.920	7.47	0.11	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	828.94	000	0.82894	0.00000	606.49	000	0.60649	828.940	8.04	0.33	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	943.86	000	0.94386	0.00000	1,228.05	000	1.22805	943.860	8.94	(0.32)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	884.53	000	0.88453	0.00000	1,155.46	000	1.15546	884.530	8.99	(0.30)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		11.06	216	89.22805	0.00000	11.21	615	88.42748		8.22	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	265.75	000	0.26575	0.00000	188.61	000	0.18861	265.750	7.53	0.11	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	399.33	000	0.39933	0.00000	291.24	000	0.29124	399.330	7.63	0.16	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	797.94	000	0.79794	0.00000	611.26	000	0.61126	797.940	7.88	0.26	0.00	0	2,000.00

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
R2035	On 06/11/2025	Bond Future	10.44	Call	844.70	0000	0.84470	0.00000	649.81	0000	0.64981	844.700	7.91	0.27	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,089.70	0000	1.08970	0.00000	854.63	0000	0.85463	1,089.700	8.04	0.33	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	1,904.58	0000	1.90458	0.00000	1,559.78	0000	1.55978	1,904.580	8.43	0.47	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	1,930.87	0000	1.93087	0.00000	1,583.00	0000	1.58300	1,930.870	8.44	0.47	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,495.75	0000	1.49575	0.00000	1,810.37	0000	1.81037	1,495.750	8.98	(0.36)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,462.64	0000	1.46264	0.00000	1,772.05	0000	1.77205	1,462.640	9.00	(0.35)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,139.72	0000	1.13972	0.00000	1,395.56	0000	1.39556	1,139.720	9.25	(0.29)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	824.33	0000	0.82433	0.00000	1,022.12	0000	1.02212	824.330	9.57	(0.22)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	786.87	0000	0.78687	0.00000	977.30	0000	0.97730	786.870	9.61	(0.21)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		11.20	408	90.94842	0.00000	11.36	527			8.04	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,040.68	0000	1.04068	0.00000	834.68	0000	0.83468	1,040.680	7.79	0.28	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	2,041.25	0000	2.04125	0.00000	1,711.09	0000	1.71109	2,041.250	8.21	0.43	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	918.00	0000	0.91800	0.00000	1,098.83	0000	1.09883	918.000	9.69	(0.20)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.34	632	88.19598	0.00000	11.51	493			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	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.36	035	84.08545	0.00000	11.50	227			9.11	0.00	474,830,536.15	5,647	27,975.00
R2037	On 08/05/2025	Bond Future	10.50	Call	0.14	000	0.00014	0.00000	0.03	000	0.00003	0.140	8.40	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	72.38	000	0.07238	0.00000	26.55	000	0.02655	72.380	9.11	0.10	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	426.11	000	0.42611	0.00000	806.19	000	0.80619	426.110	9.82	(0.37)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	6,242.38	0000	6.24238	0.00000	5,461.26	0000	5.46126	6,242.380	11.44	1.00	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	9,832.82	0000	9.83282	0.00000	9,050.59	0000	9.05059	9,832.820	12.09	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	10,063.38	0000	10.06338	0.00000	9,281.15	0000	9.28115	10,063.380	12.09	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.49	427	81.45115	0.00000	11.64	208	80.65371		9.39	0.00	463,294,141.20	5,688	128,270.00
R2037	On 07/08/2025	Bond Future	10.34	Call	61.13	000	0.06113	0.00000	35.60	000	0.03560	61.130	8.29	0.04	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	118.69	000	0.11869	0.00000	72.88	000	0.07288	118.690	8.45	0.07	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	143.53	000	0.14353	0.00000	89.52	000	0.08952	143.530	8.50	0.09	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	198.27	000	0.19827	0.00000	127.04	000	0.12704	198.270	8.59	0.11	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	593.45	000	0.59345	0.00000	419.58	000	0.41958	593.450	9.03	0.26	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,061.47	0000	3.06147	0.00000	3,659.55	0000	3.65955	3,061.470	9.13	(0.71)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,902.56	0000	1.90256	0.00000	2,360.75	0000	2.36075	1,902.560	9.64	(0.53)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	1,580.67	0000	1.58067	0.00000	1,229.14	0000	1.22914	1,580.670	9.69	0.49	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	1,821.66	0000	1.82166	0.00000	2,267.57	0000	2.26757	1,821.660	9.69	(0.51)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,037.79	0000	1.03779	0.00000	1,341.53	0000	1.34153	1,037.790	10.25	(0.34)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,021.45	0000	1.02145	0.00000	1,321.71	0000	1.32171	1,021.450	10.26	(0.33)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	586.18	000	0.58618	0.00000	783.14	000	0.78314	586.180	10.77	(0.21)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.62	840	83.01521	0.00000	11.78	236	82.20153		9.30	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	319.93	000	0.31993	0.00000	231.47	000	0.23147	319.930	8.53	0.13	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	922.11	000	0.92211	0.00000	717.95	000	0.71795	922.110	9.00	0.28	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,364.37	0000	1.36437	0.00000	1,646.66	0000	1.64666	1,364.370	10.48	(0.32)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.77	199	80.35676	0.00000	11.93	256	79.52676		9.69	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	635.91	000	0.63591	0.00000	496.61	000	0.49661	635.910	8.97	0.19	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	951.26	000	0.95126	0.00000	760.64	000	0.76064	951.260	9.13	0.25	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,983.53	0000	3.98353	0.00000	4,511.76	0000	4.51176	3,983.530	9.54	(0.61)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	1,888.31	0000	1.88831	0.00000	1,576.36	0000	1.57636	1,888.310	9.59	0.40	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,643.97	0000	2.64397	0.00000	3,047.17	0000	3.04717	2,643.970	10.10	(0.46)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,866.57	0000	1.86657	0.00000	2,178.32	0000	2.17832	1,866.570	10.58	(0.35)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	1,254.21	0000	1.25421	0.00000	1,481.70	0000	1.48170	1,254.210	11.12	(0.25)	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
R2037	On 07/05/2026	Bond Future	0.00		11.92703		81.90603	0.00000	12.09456	81.05934			9.57	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.39972		97.75124	0.00000	11.54144	96.83664			9.28	0.00	23,851,302.56	244	8,877.00
R2038	On 07/08/2025	Bond Future	0.00		11.53108		99.64216	0.00000	11.67870	98.70971			9.09	0.00	24,312,687.04	244	122.00
R2038	On 06/11/2025	Bond Future	0.00		11.67272		96.07036	0.00000	11.82677	95.11897			9.50	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	882.60000		0.88260	0.00000	672.66000	0.67266	882.600		8.70	0.25	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,276.66000		1.27666	0.00000	1,566.59000	1.56659	1,276.660		10.26	(0.28)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.82165		97.92208	0.00000	11.98246	96.95160			9.40	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.97777		94.32358	0.00000	12.14576	93.33356			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		11.71576		83.66265	0.00000	11.84264	82.91480			9.83	0.00	428,938,406.55	5,127	17,006.00
R2040	On 08/05/2025	Bond Future	12.75	Call	5,804.18000		5.80418	0.00000	5,059.21000	5.05921	5,804.180		11.88	1.00	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	9,279.27000		9.27927	0.00000	8,531.43000	8.53143	9,279.270		12.95	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	9,622.91000		9.62291	0.00000	8,875.07000	8.87507	9,622.910		13.06	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.85228		80.76955	0.00000	11.98428	80.00711			10.18	0.00	105,969,649.60	1,312	44,990.00
R2040	On 07/08/2025	Bond Future	10.80	Call	107.63000		0.10763	0.00000	69.49000	0.06949	107.630		9.22	0.06	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	225.46000		0.22546	0.00000	153.48000	0.15348	225.460		9.44	0.12	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	738.17000		0.73817	0.00000	552.06000	0.55206	738.170		10.02	0.28	0.00	0	180.00
R2040	On 07/08/2025	Bond Future	11.70	Call	1,421.15000		1.42115	0.00000	1,123.07000	1.12307	1,421.150		10.50	0.43	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.00	Call	2,354.64000		2.35464	0.00000	1,943.28000	1.94328	2,354.640		10.99	0.58	0.00	0	220.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,502.13000		1.50213	0.00000	1,853.21000	1.85321	1,502.130		10.99	(0.42)	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.40	Put	808.18000		0.80818	0.00000	1,031.29000	1.03129	808.180		11.65	(0.26)	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.60	Put	584.30000		0.58430	0.00000	757.40000	0.75740	584.300		11.97	(0.20)	0.00	0	220.00
R2040	On 06/11/2025	Bond Future	0.00		11.98828		82.32043	0.00000	12.12559	81.54247			10.10	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.13326		79.39801	0.00000	12.27628	78.60439			10.58	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,226.08000		2.22608	0.00000	1,909.33000	1.90933	2,226.080		10.67	0.43	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,242.28000		1.24228	0.00000	1,440.76000	1.44076	1,242.280		12.47	(0.23)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.28826		80.92857	0.00000	12.43726	80.11897			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		11.87511		79.15494	0.00000	12.01186	78.33776			10.61	0.00	163,771,570.86	2,069	72,572.00
R2044	On 08/05/2025	Bond Future	10.85	Call	0.01000		0.00001	0.00000	0.00000	0.00000	0.010		9.60	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	0.03000		0.00003	0.00000	0.01000	0.00001	0.030		9.68	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	17.26000		0.01726	0.00000	5.52000	0.00552	17.260		10.35	0.03	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,594.94000		1.59494	0.00000	2,292.58000	2.29258	1,594.940		10.87	(0.78)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	1,115.15000		1.11515	0.00000	1,726.16000	1.72616	1,115.150		11.07	(0.65)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	45.55000		0.04555	0.00000	126.25000	0.12625	45.550		12.22	(0.05)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		12.00715		76.29999	0.00000	12.14929	75.46688			11.00	0.00	85,608,588.78	1,122	32,051.00
R2044	On 07/08/2025	Bond Future	10.63	Call	24.64000		0.02464	0.00000	13.81000	0.01381	24.640		9.60	0.02	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	357.23000		0.35723	0.00000	243.80000	0.24380	357.230		10.28	0.16	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	2,351.46000		2.35146	0.00000	2,862.61000	2.86261	2,351.460		11.18	(0.57)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		12.13815		77.76501	0.00000	12.28585	76.91505			10.92	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		12.27731		74.88003	0.00000	12.43099	74.01305			11.48	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.42523		76.32336	0.00000	12.58515	75.43907			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		11.84311		77.50732	0.00000	11.96918	76.73305			11.07	0.00	381,491,029.04	4,922	260,388.00
R2048	On 07/08/2025	Bond Future	0.00		11.96329		79.00665	0.00000	12.09418	78.21730			10.88	0.00	392,189,010.60	4,964	223,411.00
R2048	On 06/11/2025	Bond Future	0.00		12.09281		76.08230	0.00000	12.22890	75.27694			11.41	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		12.23025		77.54899	0.00000	12.37190	76.72756		11.34		0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.36586		74.60128	0.00000	12.51317	73.76333		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		11.77297		100.13095	0.00000	11.90405	99.08484		11.12		0.00	0.00	0	2,604.00
R2053	On 07/08/2025	Bond Future	0.00		11.89228		102.06790	0.00000	12.02847	101.00141		10.93		0.00	0.00	0	20,000.00
R2053	On 06/11/2025	Bond Future	0.00		12.01940		98.16428	0.00000	12.16114	97.07630		11.47		0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.15163		100.05638	0.00000	12.29921	98.94654		11.40		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.28866		96.12170	0.00000	12.44240	94.98964		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		11.10234		70.49899	0.00000	11.24833	69.78884		9.37		0.00	34,897,000.05	495	16,743.00
R209	On 07/08/2025	Bond Future	0.00		11.21731		71.86277	0.00000	11.36891	71.13873		9.19		0.00	35,572,071.15	495	921.00
R209	On 06/11/2025	Bond Future	0.00		11.34157		70.09047	0.00000	11.49925	69.35180		9.50		0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.47240		71.44172	0.00000	11.63647	70.68826		9.41		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.60938		69.66721	0.00000	11.78021	68.89865		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		246.89763		246.89763	0.00000	246.89884	246.89884		0.00		0.00	27,158,739.30	110	3,208.00
R210	On 07/08/2025	Bond Future	0.00		251.73485		251.73485	0.00000	251.73560	251.73560		0.00		0.00	55,381,667.00	220	967.00
R210	On 06/11/2025	Bond Future	0.00		253.19929		253.19929	0.00000	253.19926	253.19926		0.00		0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		258.14106		258.14106	0.00000	258.13896	258.13896		0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.68029		259.68029	0.00000	259.67910	259.67910		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		9.52862		90.31854	0.00000	9.67402	89.72857		5.80		0.00	85,080,064.68	942	88,431.00
R213	On 07/08/2025	Bond Future	0.00		9.61894		92.06568	0.00000	9.77258	91.46414		5.55		0.00	86,725,870.56	942	959.00
R213	On 06/11/2025	Bond Future	0.00		9.72735		90.28074	0.00000	9.89026	89.66669		5.52		0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		9.84828		92.02161	0.00000	10.02150	91.39501		5.21		0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.97212		90.24263	0.00000	10.15646	89.60322		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		11.57205		64.86622	0.00000	11.70782	64.17381		10.78		0.00	334,515,096.54	5,157	10,696.00
R214	On 07/08/2025	Bond Future	0.00		11.68487		66.12104	0.00000	11.82550	65.41509		10.60		0.00	340,986,203.28	5,157	5,156.00
R214	On 06/11/2025	Bond Future	0.00		11.80716		64.09143	0.00000	11.95299	63.37126		11.05		0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		11.93681		65.32707	0.00000	12.08818	64.59252		10.99		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		12.06489		63.28647	0.00000	12.22188	62.53722		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 :													23,664,936,747.18			179,706	1,913,598.00
Grand Total:													23,664,936,747.18			179,706	1,913,598.00