

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/04/2025

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	1,105.06000	1,105.06000	0.00000	1,097.41500	1,097.41500			0.00	0.00	0.00	0	0.00
AL37	On	07/08/2025	Index Future	0.00	1,126.43700	1,126.43700	0.00000	1,118.64300	1,118.64300			0.00	0.00	0.00	0	0.00
AL37	On	06/11/2025	Index Future	0.00	1,148.08100	1,148.08100	0.00000	1,140.13400	1,140.13400			0.00	0.00	0.00	0	0.00
AL37	On	05/02/2026	Index Future	0.00	1,170.23000	1,170.23000	0.00000	1,162.12800	1,162.12800			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,192.83700	1,192.83700	0.00000	1,184.57600	1,184.57600			0.00	0.00	0.00	0	0.00
AL7T	On	08/05/2025	Index Future	0.00	1,299.25700	1,299.25700	0.00000	1,287.77400	1,287.77400			0.00	0.00	0.00	0	0.00
AL7T	On	07/08/2025	Index Future	0.00	1,324.39100	1,324.39100	0.00000	1,312.68500	1,312.68500			0.00	0.00	0.00	0	0.00
AL7T	On	06/11/2025	Index Future	0.00	1,349.83800	1,349.83800	0.00000	1,337.90400	1,337.90400			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,375.88000	1,375.88000	0.00000	1,363.71300	1,363.71300			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,402.45900	1,402.45900	0.00000	1,390.05500	1,390.05500			0.00	0.00	0.00	0	0.00
ALBI	On	08/05/2025	Index Future	0.00	1,118.42200	1,118.42200	0.00000	1,110.21200	1,110.21200			0.00	0.00	0.00	0	92.00
ALBI	On	07/08/2025	Index Future	0.00	1,140.05700	1,140.05700	0.00000	1,131.68800	1,131.68800			0.00	0.00	0.00	0	15.00
ALBI	On	06/11/2025	Index Future	0.00	1,161.96300	1,161.96300	0.00000	1,153.43000	1,153.43000			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,184.38000	1,184.38000	0.00000	1,175.68000	1,175.68000			0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026	Index Future	0.00	1,207.26000	1,207.26000	0.00000	1,198.39000	1,198.39000			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	11.39046	80.58359	0.00000	11.52795	79.96016			0.00	0.00	0.00	0	0.00
ES33	On	07/08/2025	Bond Future	0.00	11.53804	82.16244	0.00000	11.68188	81.52675			0.00	0.00	0.00	0	0.00
ES33	On	06/11/2025	Bond Future	0.00	11.70274	79.96458	0.00000	11.85345	79.31634			0.00	0.00	0.00	0	0.00
ES33	On	05/02/2026	Bond Future	0.00	11.88227	81.52471	0.00000	12.04045	80.86364			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	12.06783	79.31855	0.00000	12.23390	78.64438			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	12.02832	75.12396	0.00000	12.15544	74.40335			0.00	0.00	0.00	0	0.00
ES42	On	07/08/2025	Bond Future	0.00	12.15950	76.59588	0.00000	12.29150	75.86106			0.00	0.00	0.00	0	0.00
ES42	On	06/11/2025	Bond Future	0.00	12.30111	73.82041	0.00000	12.43840	73.07111			0.00	0.00	0.00	0	0.00
ES42	On	05/02/2026	Bond Future	0.00	12.44747	75.26008	0.00000	12.59023	74.49600			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	12.60258	72.46312	0.00000	12.75123	71.68398			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	1,101.98600	1,101.98600	0.00000	1,094.04000	1,094.04000			0.00	0.00	0.00	0	315.00
GOVI	On	07/08/2025	GOVI	0.00	1,123.30300	1,123.30300	0.00000	1,115.20300	1,115.20300			0.00	0.00	0.00	0	380.00
GOVI	On	06/11/2025	GOVI	0.00	1,144.88700	1,144.88700	0.00000	1,136.62800	1,136.62800			0.00	0.00	0.00	0	0.00
GOVI	On	05/02/2026	GOVI	0.00	1,166.97500	1,166.97500	0.00000	1,158.55400	1,158.55400			0.00	0.00	0.00	0	0.00
GOVI	On	07/05/2026	GOVI	0.00	1,189.51800	1,189.51800	0.00000	1,180.93300	1,180.93300			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	136.08447	136.08447	0.00000	136.18420	136.18420			0.00	0.00	0.00	0	4,451.00
I2029	On	07/08/2025	Bond Future	0.00	138.75072	138.75072	0.00000	138.85235	138.85235			0.00	0.00	555,002.88	4	4,472.00
I2029	On	06/11/2025	Bond Future	0.00	140.00910	140.00910	0.00000	140.11240	140.11240			0.00	0.00	0.00	0	68.00
I2029	On	05/02/2026	Bond Future	0.00	142.74214	142.74214	0.00000	142.84716	142.84716			0.00	0.00	0.00	0	0.00
I2029	On	07/05/2026	Bond Future	0.00	144.06012	144.06012	0.00000	144.16694	144.16694			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		127.44777	127.44777	0.00000	127.26541	127.26541			0.00	0.00	0.00	0	9,669.00
I2033	On 07/08/2025	Bond Future	0.00		129.94481	129.94481	0.00000	129.75881	129.75881			0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.93198	130.93198	0.00000	130.74202	130.74202			0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		133.48782	133.48782	0.00000	133.29392	133.29392			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.52258	134.52258	0.00000	134.32463	134.32463			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		138.64812	138.64812	0.00000	138.49917	138.49917			0.00	0.00	0.00	0	553.00
I2038	On 07/08/2025	Bond Future	0.00		139.22988	139.22988	0.00000	139.07796	139.07796			0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.93817	141.93817	0.00000	141.78287	141.78287			0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		142.53186	142.53186	0.00000	142.37331	142.37331			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.31534	145.31534	0.00000	145.15339	145.15339			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		117.79175	117.79175	0.00000	117.78863	117.78863			0.00	0.00	0.00	0	8,068.00
I2046	On 07/08/2025	Bond Future	0.00		120.09952	120.09952	0.00000	120.09640	120.09640			0.00	0.00	0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		120.17170	120.17170	0.00000	120.16828	120.16828			0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		122.51728	122.51728	0.00000	122.51332	122.51332			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.59956	122.59956	0.00000	122.59542	122.59542			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		119.34319	119.34319	0.00000	119.33987	119.33987			0.00	0.00	470,928,227.74	3,946	7,305.00
I2050	On 07/08/2025	Bond Future	0.00		119.30301	119.30301	0.00000	119.29955	119.29955			0.00	0.00	0.00	0	9,188.00
I2050	On 06/11/2025	Bond Future	0.00		121.62360	121.62360	0.00000	121.61992	121.61992			0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		121.57303	121.57303	0.00000	121.56894	121.56894			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.94703	123.94703	0.00000	123.94274	123.94274			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		374.72300	374.72300	0.00000	374.61800	374.61800			0.00	0.00	0.00	0	38.00
IGOV	On 07/08/2025	Index Future	0.00		382.06400	382.06400	0.00000	381.95700	381.95700			0.00	0.00	561,634,080.00	147	704.00
IGOV	On 06/11/2025	Index Future	0.00		389.49700	389.49700	0.00000	389.38600	389.38600			0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		397.10000	397.10000	0.00000	396.98700	396.98700			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.85900	404.85900	0.00000	404.74300	404.74300			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		7.99598		107.81508	0.00000	8.08370	107.68188			1.04	0.00	10,781,508.00	100	106,209.00
R186	On 07/08/2025	Bond Future	0.00		8.02765		104.59269	0.00000	8.13281	104.45686			1.06	0.00	71,541,399.96	684	123,809.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,537.81000		1.53781	0.00000	1,408.24000	1.40824	1,537.810		1.53	0.96	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	1.25000		0.00125	0.00000	1.95000	0.00195	1.250		1.91	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.08194		106.60194	0.00000	8.21262	106.46323			1.01	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.16679		103.35030	0.00000	8.33772	103.20870			0.90	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.32753		105.34408	0.00000	8.57209	105.19953			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		268.55718		268.55718	0.00000	268.54992	268.54992			0.00	0.00	0.00	0	1,837.00
R202	On 07/08/2025	Bond Future	0.00		268.56416		268.56416	0.00000	268.55678	268.55678			0.00	0.00	0.00	0	387.00
R202	On 06/11/2025	Bond Future	0.00		273.78870		273.78870	0.00000	273.78041	273.78041			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		273.77272		273.77272	0.00000	273.76368	273.76368			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.11939		279.11939	0.00000	279.10980	279.10980			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		8.86056		98.97211	0.00000	9.02297	98.37108			4.56	0.00	49,189,138.67	497	49,731.00
R2030	On 08/05/2025	Bond Future	8.68	Call	111.18000		0.11118	0.00000	32.42000	0.03242	111.180		4.50	0.22	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	150.08000		0.15008	0.00000	47.33000	0.04733	150.080		4.54	0.28	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	555.06000		0.55506	0.00000	257.77000	0.25777	555.060		4.74	0.64	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	1,227.19000		1.22719	0.00000	745.85000	0.74585	1,227.190		4.94	0.89	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	1,360.52000		1.36052	0.00000	856.80000	0.85680	1,360.520		4.97	0.92	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	2,164.83000		2.16483	0.00000	1,587.29000	1.58729	2,164.830		5.18	0.99	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	2.26000		0.00226	0.00000	14.47000	0.01447	2.260		5.27	(0.01)	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	0.02000		0.00002	0.00000	0.26000	0.00026	0.020		5.67	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	5,205.15000		5.20515	0.00000	4,604.13000	4.60413	5,205.150		5.96	1.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	6,512.33000		6.51233	0.00000	5,911.30000	5.91130	6,512.330		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		8.93389		96.87652	0.00000	9.10750	96.26380			4.44	0.00	48,147,630.44	497	105,868.00
R2030	On 07/08/2025	Bond Future	8.72	Call	590.73000		0.59073	0.00000	394.36000	0.39436	590.730		4.43	0.38	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,550.17000		1.55017	0.00000	1,175.56000	1.17556	1,550.170		4.68	0.67	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	152.46000		0.15246	0.00000	242.73000	0.24273	152.460		5.06	(0.12)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,323.14000		5.32314	0.00000	4,733.57000	4.73357	5,323.140		5.52	0.97	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.06000		0.00006	0.00000	0.14000	0.00014	0.060		5.70	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.00957		98.73723	0.00000	9.19541	98.11247			4.24	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	796.66000		0.79666	0.00000	585.50000	0.58550	796.660		4.23	0.38	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,679.20000		1.67920	0.00000	1,335.83000	1.33583	1,679.200		4.50	0.59	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	308.18000		0.30818	0.00000	423.19000	0.42319	308.180		5.05	(0.16)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.09499		96.63292	0.00000	9.29484	95.99592			4.15	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.20091		98.49699	0.00000	9.41668	97.84748			3.91	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2032	On 08/05/2025	Bond Future	0.00		9.78344		93.39997	0.00000	9.94064	92.66679			6.49	0.00	37,359,988.00	400	81,833.00
R2032	On 08/05/2025	Bond Future	9.40	Call	27.60000		0.02760	0.00000	6.52000	0.00652	27.600		6.21	0.06	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	34.75000		0.03475	0.00000	8.64000	0.00864	34.750		6.27	0.07	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	859.92000		0.85992	0.00000	472.59000	0.47259	859.920		7.49	0.66	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	924.86000		0.92486	0.00000	518.65000	0.51865	924.860		7.54	0.68	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	42.02000		0.04202	0.00000	128.52000	0.12852	42.020		8.34	(0.06)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	0.43000		0.00043	0.00000	2.53000	0.00253	0.430		9.68	0.00	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.87947		95.20677	0.00000	10.04471	94.45939			6.27	0.00	77,974,344.63	819	80,657.00
R2032	On 07/08/2025	Bond Future	9.40	Call	466.29000		0.46629	0.00000	309.60000	0.30960	466.290		6.21	0.25	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,388.10000		1.38810	0.00000	1,040.26000	1.04026	1,388.100		6.59	0.52	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	380.99000		0.38099	0.00000	547.00000	0.54700	380.990		7.20	(0.19)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.98763		92.87427	0.00000	10.16168	92.11227			6.32	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	716.76000		0.71676	0.00000	529.73000	0.52973	716.760		6.26	0.28	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,614.22000		1.61422	0.00000	1,281.88000	1.28188	1,614.220		6.62	0.48	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	622.15000		0.62215	0.00000	803.91000	0.80391	622.150		7.47	(0.21)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.10478		94.66495	0.00000	10.28838	93.88809			6.04	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.23080		92.32983	0.00000	10.42481	91.53776			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		9.89338		101.72754	0.00000	10.05052	100.88231			7.18	0.00	0.00	0	3,470.00
R2033	On 07/08/2025	Bond Future	0.00		9.98893		103.69539	0.00000	10.15370	102.83380			6.94	0.00	622,172.34	6	6,781.00
R2033	On 06/11/2025	Bond Future	0.00		10.09551		100.64317	0.00000	10.26859	99.76470			7.12	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.20994		102.58351	0.00000	10.39195	101.68789			6.86	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.33221		99.51695	0.00000	10.52386	98.60384			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		10.67567		90.97735	0.00000	10.81273	90.22163			8.15	0.00	473,082,220.00	5,200	45,165.00
R2035	On 08/05/2025	Bond Future	10.08	Call	2.61000		0.00261	0.00000	0.57000	0.00057	2.610		7.43	0.01	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	141.36000		0.14136	0.00000	55.27000	0.05527	141.360		8.05	0.18	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	362.32000		0.36232	0.00000	169.72000	0.16972	362.320		8.29	0.36	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	143.00000		0.14300	0.00000	341.31000	0.34131	143.000		8.92	(0.17)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	98.85000		0.09885	0.00000	252.90000	0.25290	98.850		9.02	(0.12)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,213.59000		4.21359	0.00000	3,470.11000	3.47011	4,213.590		9.75	0.99	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	0.44000		0.00044	0.00000	2.59000	0.00259	0.440		10.11	0.00	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	0.00000		0.00000	0.00000	0.00000	0.00000			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		10.78772		92.73731	0.00000	10.93068	91.96689			7.94	0.00	28,841,303.41	311	49,963.00
R2035	On 07/08/2025	Bond Future	10.08	Call	292.40000		0.29240	0.00000	194.92000	0.19492	292.400		7.47	0.15	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,099.95000		1.09995	0.00000	828.94000	0.82894	1,099.950		8.04	0.40	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	713.96000		0.71396	0.00000	943.86000	0.94386	713.960		8.94	(0.26)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	666.44000		0.66644	0.00000	884.53000	0.88453	666.440		8.99	(0.25)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.91290		90.01352	0.00000	11.06216	89.22805			8.22	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	364.67000		0.36467	0.00000	265.75000	0.26575	364.670		7.53	0.15	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	534.11000		0.53411	0.00000	399.33000	0.39933	534.110		7.63	0.20	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,019.34000		1.01934	0.00000	797.94000	0.79794	1,019.340		7.88	0.31	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,074.84000		1.07484	0.00000	844.70000	0.84470	1,074.840		7.91	0.33	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,361.99000		1.36199	0.00000	1,089.70000	1.08970	1,361.990		8.04	0.38	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	2,287.31000		2.28731	0.00000	1,904.58000	1.90458	2,287.310		8.43	0.52	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	2,316.59000		2.31659	0.00000	1,930.87000	1.93087	2,316.590		8.44	0.53	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,226.96000		1.22696	0.00000	1,495.75000	1.49575	1,226.960		8.98	(0.31)	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	11.45	Put	1,198.63	000	1.19863	0.00000	1,462.64	000	1.46264	1,198.630	9.00	(0.31)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	924.37	000	0.92437	0.00000	1,139.72	000	1.13972	924.370	9.25	(0.25)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	660.50	000	0.66050	0.00000	824.33	000	0.82433	660.500	9.57	(0.19)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	629.46	000	0.62946	0.00000	786.87	000	0.78687	629.460	9.61	(0.18)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		11.04	800	91.74917	0.00000	11.20	408	90.94842		8.04	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,276.41	000	1.27641	0.00000	1,040.68	000	1.04068	1,276.410	7.79	0.32	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	2,402.94	000	2.40294	0.00000	2,041.25	000	2.04125	2,402.940	8.21	0.48	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	764.49	000	0.76449	0.00000	918.00	000	0.91800	764.490	9.69	(0.17)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.18	318	89.01242	0.00000	11.34	632	88.19598		8.25	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	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.21	810	84.88022	0.00000	11.36	035	84.08545		9.11	0.00	8,488,022.00	100	27,975.00
R2037	On 08/05/2025	Bond Future	10.50	Call	0.72	000	0.00072	0.00000	0.14	000	0.00014	0.720	8.40	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	179.28	000	0.17928	0.00000	72.38	000	0.07238	179.280	9.11	0.21	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	184.24	000	0.18424	0.00000	426.11	000	0.42611	184.240	9.82	(0.20)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,036.95	000	7.03695	0.00000	6,242.38	000	6.24238	7,036.950	11.44	1.00	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	10,627.59	000	10.62759	0.00000	9,832.82	000	9.83282	10,627.590	12.09	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	10,858.15	000	10.85815	0.00000	10,063.38	000	10.06338	10,858.150	12.09	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.34	616	82.26138	0.00000	11.49	427	81.45115		9.39	0.00	8,226,138.00	100	128,270.00
R2037	On 07/08/2025	Bond Future	10.34	Call	102.09	000	0.10209	0.00000	61.13	000	0.06113	102.090	8.29	0.07	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	188.20	000	0.18820	0.00000	118.69	000	0.11869	188.200	8.45	0.11	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	224.16	000	0.22416	0.00000	143.53	000	0.14353	224.160	8.50	0.12	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	301.64	000	0.30164	0.00000	198.27	000	0.19827	301.640	8.59	0.16	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	821.21	000	0.82121	0.00000	593.45	000	0.59345	821.210	9.03	0.32	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,507.83	000	2.50783	0.00000	3,061.47	000	3.06147	2,507.830	9.13	(0.64)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,497.82	000	1.49782	0.00000	1,902.56	000	1.90256	1,497.820	9.64	(0.45)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	1,998.58	000	1.99858	0.00000	1,580.67	000	1.58067	1,998.580	9.69	0.56	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	1,429.34	000	1.42934	0.00000	1,821.66	000	1.82166	1,429.340	9.69	(0.44)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	783.04	000	0.78304	0.00000	1,037.79	000	1.03779	783.040	10.25	(0.27)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	769.94	000	0.76994	0.00000	1,021.45	000	1.02145	769.940	10.26	(0.27)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	427.68	000	0.42768	0.00000	586.18	000	0.58618	427.680	10.77	(0.17)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.47	432	83.84118	0.00000	11.62	840	83.01521		9.30	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	435.82	000	0.43582	0.00000	319.93	000	0.31993	435.820	8.53	0.16	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,170.03	000	1.17003	0.00000	922.11	000	0.92211	1,170.030	9.00	0.33	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,116.13	000	1.11613	0.00000	1,364.37	000	1.36437	1,116.130	10.48	(0.27)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.61	143	81.19888	0.00000	11.77	199	80.35676		9.69	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	806.16	000	0.80616	0.00000	635.91	000	0.63591	806.160	8.97	0.22	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,178.58	000	1.17858	0.00000	951.26	000	0.95126	1,178.580	9.13	0.30	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,486.91	000	3.48691	0.00000	3,983.53	000	3.98353	3,486.910	9.54	(0.56)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,244.32	000	2.24432	0.00000	1,888.31	000	1.88831	2,244.320	9.59	0.45	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,273.65	000	2.27365	0.00000	2,643.97	000	2.64397	2,273.650	10.10	(0.41)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,585.11	000	1.58511	0.00000	1,866.57	000	1.86657	1,585.110	10.58	(0.31)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	1,052.25	000	1.05225	0.00000	1,254.21	000	1.25421	1,052.250	11.12	(0.22)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.75	967	82.76454	0.00000	11.92	703	81.90603		9.57	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.25	752	98.68195	0.00000	11.39	972	97.75124		9.28	0.00	0.00	0	8,877.00
R2038	On 07/08/2025	Bond Future	0.00		11.38	303	100.59091	0.00000	11.53	108	99.64216		9.09	0.00	2,011,818.20	20	142.00

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 06/11/2025	Bond Future	0.00		11.51841		97.03757	0.00000	11.67272	96.07036			9.50	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,142.86000		1.14286	0.00000	882.60000	0.88260	1,142.860		8.70	0.30	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,025.59000		1.02559	0.00000	1,276.66000	1.27666	1,025.590		10.26	(0.23)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.66071		98.90822	0.00000	11.82165	97.92208			9.40	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.80982		95.32893	0.00000	11.97777	94.32358			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		11.60367		84.33210	0.00000	11.71576	83.66265			9.83	0.00	0.00	0	17,006.00
R2040	On 08/05/2025	Bond Future	12.75	Call	6,472.99000		6.47299	0.00000	5,804.18000	5.80418	6,472.990		11.88	1.00	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	9,948.72000		9.94872	0.00000	9,279.27000	9.27927	9,948.720		12.95	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	10,292.36000		10.29236	0.00000	9,622.91000	9.62291	10,292.360		13.06	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.73571		81.45204	0.00000	11.85228	80.76955			10.18	0.00	1,221,780.60	15	45,005.00
R2040	On 07/08/2025	Bond Future	10.80	Call	155.39000		0.15539	0.00000	107.63000	0.10763	155.390		9.22	0.09	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	311.09000		0.31109	0.00000	225.46000	0.22546	311.090		9.44	0.15	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	940.54000		0.94054	0.00000	738.17000	0.73817	940.540		10.02	0.33	0.00	0	180.00
R2040	On 07/08/2025	Bond Future	11.70	Call	1,728.82000		1.72882	0.00000	1,421.15000	1.42115	1,728.820		10.50	0.49	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.00	Call	2,762.50000		2.76250	0.00000	2,354.64000	2.35464	2,762.500		10.99	0.64	0.00	0	220.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,227.50000		1.22750	0.00000	1,502.13000	1.50213	1,227.500		10.99	(0.36)	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.40	Put	640.27000		0.64027	0.00000	808.18000	0.80818	640.270		11.65	(0.21)	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.60	Put	456.33000		0.45633	0.00000	584.30000	0.58430	456.330		11.97	(0.16)	0.00	0	220.00
R2040	On 06/11/2025	Bond Future	0.00		11.86716		83.01625	0.00000	11.98828	82.32043			10.10	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.00723		80.10738	0.00000	12.13326	79.39801			10.58	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,536.12000		2.53612	0.00000	2,226.08000	2.22608	2,536.120		10.67	0.46	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,083.28000		1.08328	0.00000	1,242.28000	1.24228	1,083.280		12.47	(0.21)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.15708		81.65184	0.00000	12.28826	80.92857			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		11.75302		79.89666	0.00000	11.87511	79.15494			10.61	0.00	0.00	0	72,572.00
R2044	On 08/05/2025	Bond Future	10.85	Call	0.03000		0.00003	0.00000	0.01000	0.00001	0.030		9.60	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	0.12000		0.00012	0.00000	0.03000	0.00003	0.120		9.68	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	44.07000		0.04407	0.00000	17.26000	0.01726	44.070		10.35	0.06	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,045.50000		1.04550	0.00000	1,594.94000	1.59494	1,045.500		10.87	(0.64)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	669.64000		0.66964	0.00000	1,115.15000	1.11515	669.640		11.07	(0.49)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	14.33000		0.01433	0.00000	45.55000	0.04555	14.330		12.22	(0.02)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.88032		77.05608	0.00000	12.00715	76.29999			11.00	0.00	18,185,234.88	236	32,287.00
R2044	On 07/08/2025	Bond Future	10.63	Call	40.31000		0.04031	0.00000	24.64000	0.02464	40.310		9.60	0.03	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	492.83000		0.49283	0.00000	357.23000	0.35723	492.830		10.28	0.21	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,937.31000		1.93731	0.00000	2,351.46000	2.35146	1,937.310		11.18	(0.50)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	1,123.60000		1.12360	0.00000	1,408.54000	1.40854	1,123.600		11.79	(0.34)	(45,188,480.62)	11,200	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		12.00652		78.53581	0.00000	12.13815	77.76501			10.92	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	12.20	Put	2,117.91000		2.11791	0.00000	2,462.61000	2.46261	2,117.910		11.60	(0.42)	(56,450,272.03)	11,200	5,600.00
R2044	On 05/02/2026	Bond Future	0.00		12.14049		75.66585	0.00000	12.27731	74.88003			11.48	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.28298		77.12457	0.00000	12.42523	76.32336			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		11.73124		78.20597	0.00000	11.84311	77.50732			11.07	0.00	1,564,119.40	20	260,378.00
R2048	On 07/08/2025	Bond Future	0.00		11.84721		79.71883	0.00000	11.96329	79.00665			10.88	0.00	318,875,320.00	4,000	219,411.00
R2048	On 06/11/2025	Bond Future	0.00		11.97228		76.80832	0.00000	12.09281	76.08230			11.41	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		12.10491		78.28923	0.00000	12.23025	77.54899			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	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
											Option						
R2048	On 07/05/2026	Bond Future	0.00		12.23566		75.35595	0.00000	12.36586	74.60128		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		11.64603		101.16347	0.00000	11.77297	100.13095		11.12		0.00	0.00	0	2,604.00
R2053	On 07/08/2025	Bond Future	0.00		11.76047		103.12051	0.00000	11.89228	102.06790		10.93		0.00	0.00	0	20,000.00
R2053	On 06/11/2025	Bond Future	0.00		11.88239		99.23739	0.00000	12.01940	98.16428		11.47		0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.00916		101.15031	0.00000	12.15163	100.05638		11.40		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.14042		97.23695	0.00000	12.28866	96.12170		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		10.96539		71.17405	0.00000	11.10234	70.49899		9.37		0.00	56,939,240.00	800	16,743.00
R209	On 07/08/2025	Bond Future	0.00		11.07516		72.55091	0.00000	11.21731	71.86277		9.19		0.00	58,330,931.64	804	1,725.00
R209	On 06/11/2025	Bond Future	0.00		11.19386		70.79202	0.00000	11.34157	70.09047		9.50		0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.31883		72.15692	0.00000	11.47240	71.44172		9.41		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.44960		70.39641	0.00000	11.60938	69.66721		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		246.89730		246.89730	0.00000	246.89763	246.89763		0.00		0.00	0.00	0	3,208.00
R210	On 07/08/2025	Bond Future	0.00		251.73463		251.73463	0.00000	251.73485	251.73485		0.00		0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		253.19970		253.19970	0.00000	253.19929	253.19929		0.00		0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		258.14202		258.14202	0.00000	258.14106	258.14106		0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.68165		259.68165	0.00000	259.68029	259.68029		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		9.37650		90.94096	0.00000	9.52862	90.31854		5.80		0.00	14,368,671.68	158	88,352.00
R213	On 07/08/2025	Bond Future	0.00		9.45825		92.70020	0.00000	9.61894	92.06568		5.55		0.00	324,265,299.60	3,498	4,457.00
R213	On 06/11/2025	Bond Future	0.00		9.55720		90.92766	0.00000	9.72735	90.28074		5.52		0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		9.66755		92.68118	0.00000	9.84828	92.02161		5.21		0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.77997		90.91515	0.00000	9.97212	90.24263		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		11.44522		65.52340	0.00000	11.57205	64.86622		10.78		0.00	13,104,680.00	200	10,696.00
R214	On 07/08/2025	Bond Future	0.00		11.55357		66.79095	0.00000	11.68487	66.12104		10.60		0.00	15,295,127.55	229	5,385.00
R214	On 06/11/2025	Bond Future	0.00		11.67115		64.77436	0.00000	11.80716	64.09143		11.05		0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		11.79575		66.02335	0.00000	11.93681	65.32707		10.99		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.91873		63.99629	0.00000	12.06489	63.28647		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 :														2,569,894,646.96		45,191	1,925,826.00
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Grand Total:														2,569,894,646.96		45,191	1,925,826.00
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