

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/04/2025

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
Derivatives																	
AL37	On 08/05/2025	Index Future	0.00		1,108.37000		1,108.37000	0.00000	1,105.47600	1,105.47600		0.00		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,129.74000		1,129.74000	0.00000	1,126.78800	1,126.78800		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,151.48100		1,151.48100	0.00000	1,148.46200	1,148.46200		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,173.40200		1,173.40200	0.00000	1,170.31400	1,170.31400		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,195.18300		1,195.18300	0.00000	1,192.02100	1,192.02100		0.00		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,303.50100		1,303.50100	0.00000	1,298.29400	1,298.29400		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,328.63200		1,328.63200	0.00000	1,323.32300	1,323.32300		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,354.20100		1,354.20100	0.00000	1,348.77800	1,348.77800		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,379.98200		1,379.98200	0.00000	1,374.44100	1,374.44100		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,405.59700		1,405.59700	0.00000	1,399.93400	1,399.93400		0.00		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,120.13600		1,120.13600	0.00000	1,116.97400	1,116.97400		0.00		0.00	257,631,280.00	23	69.00
ALBI	On 07/08/2025	Index Future	0.00		1,141.73200		1,141.73200	0.00000	1,138.50700	1,138.50700		0.00		0.00	525,196,720.00	46	23.00
ALBI	On 06/11/2025	Index Future	0.00		1,163.70500		1,163.70500	0.00000	1,160.40800	1,160.40800		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,185.85800		1,185.85800	0.00000	1,182.48600	1,182.48600		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,207.87000		1,207.87000	0.00000	1,204.41900	1,204.41900		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		11.34249		80.80262	0.00000	11.40249	80.52879		0.00		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.48902		82.38060	0.00000	11.55181	82.10129		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.65081		80.18955	0.00000	11.71669	79.90429		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.83270		81.73335	0.00000	11.90200	81.44186		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		12.03088		79.46957	0.00000	12.10385	79.17169		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		12.03135		75.10666	0.00000	12.07579	74.85358		0.00		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.16350		76.57344	0.00000	12.20967	76.31523		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.30484		73.79990	0.00000	12.35293	73.53617		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.45492		75.21989	0.00000	12.50505	74.95038		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.62126		72.36448	0.00000	12.67362	72.08911		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		1,103.79900		1,103.79900	0.00000	1,100.71600	1,100.71600		0.00		0.00	0.00	0	93.00
GOVI	On 07/08/2025	GOVI	0.00		1,125.08000		1,125.08000	0.00000	1,121.93600	1,121.93600		0.00		0.00	0.00	0	612.00
GOVI	On 06/11/2025	GOVI	0.00		1,146.73200		1,146.73200	0.00000	1,143.51800	1,143.51800		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,168.56300		1,168.56300	0.00000	1,165.27500	1,165.27500		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,190.25400		1,190.25400	0.00000	1,186.88900	1,186.88900		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		136.34322		136.34322	0.00000	136.21225	136.21225		0.00		0.00	0.00	0	3,723.00
I2029	On 07/08/2025	Bond Future	0.00		139.00591		139.00591	0.00000	138.87214	138.87214		0.00		0.00	0.00	0	5,676.00
I2029	On 06/11/2025	Bond Future	0.00		140.27359		140.27359	0.00000	140.13613	140.13613		0.00		0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		142.97605		142.97605	0.00000	142.83476	142.83476		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.19095		144.19095	0.00000	144.04513	144.04513		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		127.46947	127.46947	0.00000	127.38764	127.38764			0.00		0.00	0.00	0	5,451.00
I2033	On 07/08/2025	Bond Future	0.00		129.95879	129.95879	0.00000	129.87514	129.87514			0.00		0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.95026	130.95026	0.00000	130.86403	130.86403			0.00		0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.47315	133.47315	0.00000	133.38415	133.38415			0.00		0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.40728	134.40728	0.00000	134.31482	134.31482			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		138.48139	138.48139	0.00000	138.39098	138.39098			0.00		0.00	0.00	0	368.00
I2038	On 07/08/2025	Bond Future	0.00		139.05115	139.05115	0.00000	138.95870	138.95870			0.00		0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.76025	141.76025	0.00000	141.66506	141.66506			0.00		0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.31465	142.31465	0.00000	142.21599	142.21599			0.00		0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.98533	144.98533	0.00000	144.88336	144.88336			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		117.89608	117.89608	0.00000	117.90649	117.90649			0.00		0.00	0.00	0	550.00
I2046	On 07/08/2025	Bond Future	0.00		120.19848	120.19848	0.00000	120.20885	120.20885			0.00		0.00	0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		120.27646	120.27646	0.00000	120.28596	120.28596			0.00		0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.59327	122.59327	0.00000	122.60191	122.60191			0.00		0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.58463	122.58463	0.00000	122.59170	122.59170			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		119.44934	119.44934	0.00000	119.37153	119.37153			0.00		0.00	0.00	0	1,525.00
I2050	On 07/08/2025	Bond Future	0.00		119.40385	119.40385	0.00000	119.32425	119.32425			0.00		0.00	0.00	0	9,188.00
I2050	On 06/11/2025	Bond Future	0.00		121.73015	121.73015	0.00000	121.64825	121.64825			0.00		0.00	0.00	0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		121.65102	121.65102	0.00000	121.56599	121.56599			0.00		0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.93377	123.93377	0.00000	123.84596	123.84596			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		374.67400	374.67400	0.00000	374.66200	374.66200			0.00		0.00	0.00	0	30.00
IGOV	On 07/08/2025	Index Future	0.00		381.99100	381.99100	0.00000	381.97700	381.97700			0.00		0.00	0.00	0	704.00
IGOV	On 06/11/2025	Index Future	0.00		389.43300	389.43300	0.00000	389.41600	389.41600			0.00		0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		396.93600	396.93600	0.00000	396.91500	396.91500			0.00		0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.39200	404.39200	0.00000	404.36400	404.36400			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		7.98378		107.83363	0.00000	8.00566	107.80037			1.01	0.00	2,023,174,566.06	18,762	87,555.00
R186	On 07/08/2025	Bond Future	0.00		8.01820		104.60490	0.00000	8.04457	104.57081			1.01	0.00	2,054,126,421.30	19,637	160,559.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,549.43000		1.54943	0.00000	1,518.01000	1.51801	1,549.430	1.56	0.97	0.00		0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.68000		0.00068	0.00000	0.93000	0.00093	0.680	1.85	0.00	0.00		0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.06715		106.61766	0.00000	8.10050	106.58222			0.97	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.17997		103.33937	0.00000	8.22463	103.30235			0.86	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.48229		105.25256	0.00000	8.54814	105.21367			0.67	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		268.79536		268.79536	0.00000	268.62090	268.62090			0.00	0.00	0.00	0	1,377.00
R202	On 07/08/2025	Bond Future	0.00		268.79040		268.79040	0.00000	268.61180	268.61180			0.00	0.00	0.00	0	387.00
R202	On 06/11/2025	Bond Future	0.00		274.02736		274.02736	0.00000	273.84369	273.84369			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.94737		273.94737	0.00000	273.75692	273.75692			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.08899		279.08899	0.00000	278.89201	278.89201			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		8.80630		99.17394	0.00000	8.85907	98.97765			4.43	0.00	43,735,707.54	441	28,389.00
R2030	On 08/05/2025	Bond Future	8.68	Call	160.28000		0.16028	0.00000	164.31000	0.16431	160.280	5.56	0.29	0.00		0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	208.54000		0.20854	0.00000	206.67000	0.20667	208.540	5.56	0.36	0.00		0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	674.90000		0.67490	0.00000	603.85000	0.60385	674.900	5.56	0.73	0.00		0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	1,399.39000		1.39939	0.00000	1,247.93000	1.24793	1,399.390	5.56	0.95	0.00		0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	1,538.89000		1.53889	0.00000	1,377.66000	1.37766	1,538.890	5.56	0.96	0.00		0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	2,362.16000		2.36216	0.00000	2,171.63000	2.17163	2,362.160	5.56	1.00	0.00		0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	0.19000		0.00019	0.00000	2.56000	0.00256	0.190	5.56	0.00	0.00		0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	0.00000		0.00000	0.00000	0.01000	0.00001		5.56	0.00	0.00		0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	5,406.98000		5.40698	0.00000	5,210.69000	5.21069	5,406.980	5.56	1.00	0.00		0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	6,714.16000		6.71416	0.00000	6,517.87000	6.51787	6,714.160	5.56	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		5.56	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		5.56	0.00	0.00		0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		8.87769		97.07590	0.00000	8.93414	96.87563			4.30	0.00	470,138,583.70	4,843	116,128.00
R2030	On 07/08/2025	Bond Future	8.72	Call	640.80000		0.64080	0.00000	579.77000	0.57977	640.800	4.40	0.41	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,665.81000		1.66581	0.00000	1,545.74000	1.54574	1,665.810	4.68	0.70	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	119.13000		0.11913	0.00000	149.80000	0.14980	119.130	5.06	(0.10)	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,513.47000		5.51347	0.00000	5,321.11000	5.32111	5,513.470	5.51	0.98	0.00		0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.02000		0.00002	0.00000	0.03000	0.00003	0.020	5.52	0.00	0.00		0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.94852		98.94355	0.00000	9.00911	98.73878			4.11	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	861.71000		0.86171	0.00000	793.44000	0.79344	861.710	4.22	0.40	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,791.83000		1.79183	0.00000	1,680.81000	1.68081	1,791.830	4.52	0.62	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	266.16000		0.26616	0.00000	305.51000	0.30551	266.160	5.05	(0.14)	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.03727		96.81786	0.00000	9.10266	96.60837			4.00	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
R2030	On 07/05/2026	Bond Future	0.00		9.16353		98.61006	0.00000	9.23448	98.39558			3.79	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
R2032	On 08/05/2025	Bond Future	0.00		9.70804		93.75426	0.00000	9.77142	93.45633			6.35	0.00	0.00	0	52,408.00
R2032	On 08/05/2025	Bond Future	9.40	Call	31.34000		0.03134	0.00000	37.25000	0.03725	31.340		6.72	0.07	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	39.88000		0.03988	0.00000	45.81000	0.04581	39.880		6.77	0.09	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	1,042.65000		1.04265	0.00000	903.99000	0.90399	1,042.650		7.88	0.78	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,118.02000		1.11802	0.00000	969.62000	0.96962	1,118.020		7.92	0.81	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	8.11000		0.00811	0.00000	39.10000	0.03910	8.110		8.67	(0.02)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	0.01000		0.00001	0.00000	0.33000	0.00033	0.010		9.92	0.00	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.80154		95.56191	0.00000	9.86819	95.25807			6.12	0.00	237,184,660.62	2,482	118,939.00
R2032	On 07/08/2025	Bond Future	9.40	Call	538.71000		0.53871	0.00000	477.34000	0.47734	538.710		6.23	0.28	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,557.13000		1.55713	0.00000	1,418.36000	1.41836	1,557.130		6.64	0.56	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	304.27000		0.30427	0.00000	374.03000	0.37403	304.270		7.26	(0.16)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.90493		93.23914	0.00000	9.97524	92.92882			6.16	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	807.34000		0.80734	0.00000	731.16000	0.73116	807.340		6.27	0.31	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,780.15000		1.78015	0.00000	1,645.45000	1.64545	1,780.150		6.66	0.51	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	536.59000		0.53659	0.00000	612.67000	0.61267	536.590		7.49	(0.19)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.02323		95.01268	0.00000	10.09756	94.69567			5.89	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.16217		92.61209	0.00000	10.24095	92.28817			5.87	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		9.81802		102.13621	0.00000	9.88137	101.79252			7.03	0.00	0.00	0	3,470.00
R2033	On 07/08/2025	Bond Future	0.00		9.91115		104.10549	0.00000	9.97760	103.75499			6.78	0.00	0.00	0	6,781.00
R2033	On 06/11/2025	Bond Future	0.00		10.01324		101.06429	0.00000	10.08314	100.70634			6.95	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.12874		102.98649	0.00000	10.20239	102.62089			6.69	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.26300		99.84941	0.00000	10.34077	99.47593			6.80	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		10.61450		91.31744	0.00000	10.67837	90.96238			8.05	0.00	78,898,268.16	864	30,904.00
R2035	On 08/05/2025	Bond Future	10.08	Call	1.23000		0.00123	0.00000	2.67000	0.00267	1.230		7.77	0.00	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	141.95000		0.14195	0.00000	139.47000	0.13947	141.950		8.37	0.21	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	402.23000		0.40223	0.00000	356.93000	0.35693	402.230		8.60	0.44	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	46.62000		0.04662	0.00000	143.25000	0.14325	46.620		9.20	(0.08)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	27.42000		0.02742	0.00000	98.55000	0.09855	27.420		9.30	(0.05)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,550.33000		4.55033	0.00000	4,198.67000	4.19867	4,550.330		10.10	1.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	0.01000		0.00001	0.00000	0.50000	0.00050	0.010		10.58	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			11.17	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			11.17	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.72501		93.07812	0.00000	10.79164	92.71606			7.82	0.00	40,209,747.84	432	51,843.00
R2035	On 07/08/2025	Bond Future	10.08	Call	344.24000		0.34424	0.00000	302.56000	0.30256	344.240		7.62	0.18	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,237.96000		1.23796	0.00000	1,119.08000	1.11908	1,237.960		8.22	0.43	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	623.87000		0.62387	0.00000	741.94000	0.74194	623.870		9.12	(0.23)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	580.62000		0.58062	0.00000	692.96000	0.69296	580.620		9.17	(0.22)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.84692		90.36374	0.00000	10.91657	89.99409			8.09	0.00	460,132,164.08	5,092	9,676.00
R2035	On 06/11/2025	Bond Future	9.91	Call	407.08000		0.40708	0.00000	362.69000	0.36269	407.080		7.55	0.16	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	596.62000		0.59662	0.00000	535.66000	0.53566	596.620		7.68	0.21	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,137.29000		1.13729	0.00000	1,036.30000	1.03630	1,137.290		8.00	0.34	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,197.85000		1.19785	0.00000	1,092.86000	1.09286	1,197.850		8.03	0.35	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,506.66000		1.50666	0.00000	1,382.52000	1.38252	1,506.660		8.18	0.41	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	2,484.66000		2.48466	0.00000	2,310.30000	2.31030	2,484.660		8.57	0.55	0.00	0	2,000.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2035	On 06/11/2025	Bond Future	10.95	Call	2,515.21	000	2.51521	0.00000	2,339.48	000	2.33948	2,515.210	8.58	0.55	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,130.43	000	1.13043	0.00000	1,264.03	000	1.26403	1,130.430	9.13	(0.29)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,103.73	000	1.10373	0.00000	1,235.09	000	1.23509	1,103.730	9.15	(0.29)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	847.45	000	0.84745	0.00000	955.93	000	0.95593	847.450	9.40	(0.23)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	602.09	000	0.60209	0.00000	685.97	000	0.68597	602.090	9.71	(0.17)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	573.26	000	0.57326	0.00000	654.04	000	0.65404	573.260	9.76	(0.16)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.98	353	92.08280	0.00000	11.05	649	91.70536		7.92	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,391.57	000	1.39157	0.00000	1,283.11	000	1.28311	1,391.570	7.87	0.34	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	2,581.83	000	2.58183	0.00000	2,415.76	000	2.41576	2,581.830	8.33	0.50	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	714.08	000	0.71408	0.00000	792.50	000	0.79250	714.080	9.80	(0.16)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.12	953	89.28315	0.00000	11.20	598	88.89770		8.13	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		11.17	607	85.11712	0.00000	11.23	549	84.78248		9.01	0.00	0.00	0	27,975.00
R2037	On 08/05/2025	Bond Future	10.50	Call	0.43	000	0.00043	0.00000	1.40	000	0.00140	0.430	9.49	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	157.18	000	0.15718	0.00000	161.16	000	0.16116	157.180	9.49	0.22	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	67.71	000	0.06771	0.00000	182.46	000	0.18246	67.710	9.71	(0.11)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,273.83	000	7.27383	0.00000	6,939.20	000	6.93920	7,273.830	10.80	1.00	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	10,864.49	000	10.86449	0.00000	10,529.85	000	10.52985	10,864.490	10.80	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,095.05	000	11.09505	0.00000	10,760.41	000	10.76041	11,095.050	10.80	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.30	339	82.49746	0.00000	11.36	527	82.15620		9.26	0.00	0.00	0	128,270.00
R2037	On 07/08/2025	Bond Future	10.34	Call	113.39	000	0.11339	0.00000	99.76	000	0.09976	113.390	8.41	0.07	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	207.42	000	0.20742	0.00000	183.53	000	0.18353	207.420	8.57	0.12	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	247.85	000	0.24785	0.00000	219.81	000	0.21981	247.850	8.64	0.13	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	334.98	000	0.33498	0.00000	298.33	000	0.29833	334.980	8.76	0.17	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	901.34	000	0.90134	0.00000	816.78	000	0.81678	901.340	9.26	0.35	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,360.93	000	2.36093	0.00000	2,606.34	000	2.60634	2,360.930	9.36	(0.62)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,395.11	000	1.39511	0.00000	1,580.64	000	1.58064	1,395.110	9.89	(0.43)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	2,135.46	000	2.13546	0.00000	1,974.60	000	1.97460	2,135.460	9.93	0.59	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	1,330.14	000	1.33014	0.00000	1,510.54	000	1.51054	1,330.140	9.93	(0.42)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	719.16	000	0.71916	0.00000	841.19	000	0.84119	719.160	10.49	(0.26)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	706.87	000	0.70687	0.00000	827.49	000	0.82749	706.870	10.51	(0.25)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	386.65	000	0.38665	0.00000	465.56	000	0.46556	386.650	11.00	(0.15)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.42	935	84.08447	0.00000	11.49	380	83.73611		9.17	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	470.43	000	0.47043	0.00000	426.31	000	0.42631	470.430	8.60	0.17	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,264.78	000	1.26478	0.00000	1,167.92	000	1.16792	1,264.780	9.17	0.35	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,060.55	000	1.06055	0.00000	1,176.83	000	1.17683	1,060.550	10.66	(0.26)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.56	866	81.42527	0.00000	11.63	594	81.06953		9.55	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	846.32	000	0.84632	0.00000	779.46	000	0.77946	846.320	8.99	0.23	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,242.74	000	1.24274	0.00000	1,152.54	000	1.15254	1,242.740	9.20	0.31	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,374.23	000	3.37423	0.00000	3,591.56	000	3.59156	3,374.230	9.67	(0.55)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,361.67	000	2.36167	0.00000	2,218.98	000	2.21898	2,361.670	9.72	0.47	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,199.33	000	2.19933	0.00000	2,364.92	000	2.36492	2,199.330	10.25	(0.40)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,531.74	000	1.53174	0.00000	1,660.24	000	1.66024	1,531.740	10.73	(0.30)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	1,014.83	000	1.01483	0.00000	1,109.34	000	1.10934	1,014.830	11.27	(0.21)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.72	744	82.93134	0.00000	11.79	775	82.56808		9.45	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

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		11.21571		98.95810	0.00000	11.27500	98.56683			9.18	0.00	596,618,384.90	6,029	4,020.00
R2038	On 07/08/2025	Bond Future	0.00		11.34048		100.86613	0.00000	11.40223	100.46709			8.97	0.00	381,677,435.92	3,784	6,301.00
R2038	On 06/11/2025	Bond Future	0.00		11.47361		97.32107	0.00000	11.53803	96.91379			9.36	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,218.32000		1.21832	0.00000	1,116.49000	1.11649	1,218.320	8.76	0.32	0.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	976.39000		0.97639	0.00000	1,093.95000	1.09395	976.390	10.46	(0.22)	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.61810		99.17183	0.00000	11.68540	98.75595			9.27	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.77783		95.52221	0.00000	11.84825	95.09750			9.69	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		11.59653		84.37503	0.00000	11.64105	84.10793			9.77	0.00	0.00	0	13,441.00
R2040	On 08/05/2025	Bond Future	12.75	Call	6,515.78000		6.51578	0.00000	6,248.83000	6.24883	6,515.780	11.96	1.00	0.00	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	9,991.65000		9.99165	0.00000	9,724.55000	9.72455	9,991.650	11.96	1.00	0.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	10,335.29000		10.33529	0.00000	10,068.19000	10.06819	10,335.290	11.96	1.00	0.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.72920		81.49041	0.00000	11.77552	81.21798			10.09	0.00	549,897,286.68	6,748	53,593.00
R2040	On 07/08/2025	Bond Future	10.80	Call	137.28000		0.13728	0.00000	127.49000	0.12749	137.280	9.12	0.08	0.00	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	284.19000		0.28419	0.00000	264.07000	0.26407	284.190	9.34	0.14	0.00	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	901.00000		0.90100	0.00000	843.29000	0.84329	901.000	9.93	0.33	0.00	0.00	0	180.00
R2040	On 07/08/2025	Bond Future	11.70	Call	1,688.36000		1.68836	0.00000	1,591.61000	1.59161	1,688.360	10.41	0.50	0.00	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.00	Call	2,729.50000		2.72950	0.00000	2,591.84000	2.59184	2,729.500	10.90	0.64	0.00	0.00	0	220.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,156.13000		1.15613	0.00000	1,290.90000	1.29090	1,156.130	10.90	(0.36)	0.00	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.40	Put	586.80000		0.58680	0.00000	674.04000	0.67404	586.800	11.56	(0.21)	0.00	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.60	Put	411.83000		0.41183	0.00000	480.05000	0.48005	411.830	11.88	(0.15)	0.00	0.00	0	220.00
R2040	On 06/11/2025	Bond Future	0.00		11.85995		83.05796	0.00000	11.90815	82.77975			10.01	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.00349		80.12858	0.00000	12.05375	79.84443			10.49	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,493.59000		2.49359	0.00000	2,385.01000	2.38501	2,493.590	10.57	0.46	0.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,039.05000		1.03905	0.00000	1,115.55000	1.11555	1,039.050	12.38	(0.20)	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.16457		81.61028	0.00000	12.21706	81.31991			10.39	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		11.75616		79.87744	0.00000	11.79552	79.63715			10.55	0.00	6,150,562.88	77	46,575.00
R2044	On 08/05/2025	Bond Future	10.85	Call	0.00000		0.00000	0.00000	0.06000	0.00006			10.80	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	0.02000		0.00002	0.00000	0.17000	0.00017	0.020	10.80	0.00	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	17.12000		0.01712	0.00000	30.89000	0.03089	17.120	10.80	0.03	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	931.91000		0.93191	0.00000	1,194.52000	1.19452	931.910	10.81	(0.68)	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	539.13000		0.53913	0.00000	775.02000	0.77502	539.130	11.01	(0.49)	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	2.62000		0.00262	0.00000	15.86000	0.01586	2.620	12.16	(0.01)	0.00	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.88443		77.03139	0.00000	11.92533	76.78637			10.91	0.00	5,931,417.03	77	39,002.00
R2044	On 07/08/2025	Bond Future	10.63	Call	35.46000		0.03546	0.00000	33.94000	0.03394	35.460	9.67	0.02	0.00	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	492.55000		0.49255	0.00000	466.45000	0.46645	492.550	10.57	0.21	0.00	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,962.32000		1.96232	0.00000	2,125.34000	2.12534	1,962.320	11.53	(0.51)	0.00	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	1,142.66000		1.14266	0.00000	1,264.08000	1.26408	1,142.660	12.16	(0.34)	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		12.01036		78.51314	0.00000	12.05288	78.26288			10.84	0.00	1,800,541,839.62	22,933	68,811.00
R2044	On 06/11/2025	Bond Future	12.20	Put	2,073.97000		2.07397	0.00000	2,206.65000	2.20665	2,073.970	11.51	(0.42)	0.00	0.00	0	5,600.00
R2044	On 05/02/2026	Bond Future	0.00		12.14797		75.62254	0.00000	12.19227	75.36689			11.38	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.30127		77.02078	0.00000	12.34750	76.75944			11.29	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		11.75012		78.08729	0.00000	11.78405	77.87479			11.03	0.00	0.00	0	234,919.00

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 07/08/2025	Bond Future	0.00		11.86760		79.59290	0.00000	11.90283	79.37615		10.82	0.00	0.00	0 220,559.00
R2048	On 06/11/2025	Bond Future	0.00		11.99303		76.68247	0.00000	12.02969	76.46100		11.34	0.00	0.00	0 18,439.00
R2048	On 05/02/2026	Bond Future	0.00		12.12983		78.14104	0.00000	12.16806	77.91468		11.28	0.00	0.00	0 0.00
R2048	On 07/05/2026	Bond Future	0.00		12.27164		75.14606	0.00000	12.31151	74.91468		11.83	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		11.65997		101.04914	0.00000	11.69887	100.73132		11.09	0.00	0.00	0 2,247.00
R2053	On 07/08/2025	Bond Future	0.00		11.77575		102.99744	0.00000	11.81616	102.67330		10.87	0.00	0.00	0 22,570.00
R2053	On 06/11/2025	Bond Future	0.00		11.89786		99.11515	0.00000	11.93993	98.78411		11.40	0.00	0.00	0 0.00
R2053	On 05/02/2026	Bond Future	0.00		12.02858		100.99988	0.00000	12.07244	100.66166		11.34	0.00	0.00	0 0.00
R2053	On 07/05/2026	Bond Future	0.00		12.17077		97.00670	0.00000	12.21657	96.66111		11.90	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		10.91939		71.40275	0.00000	10.97817	71.11069		9.25	0.00	0.00	0 1,464.00
R209	On 07/08/2025	Bond Future	0.00		11.02835		72.77949	0.00000	11.08938	72.48166		9.06	0.00	0.00	0 10,867.00
R209	On 06/11/2025	Bond Future	0.00		11.14479		71.02716	0.00000	11.20827	70.72317		9.35	0.00	0.00	0 6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.27173		72.37823	0.00000	11.33785	72.06782		9.27	0.00	0.00	0 0.00
R209	On 07/05/2026	Bond Future	0.00		11.41254		70.56699	0.00000	11.48149	70.25007		9.55	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		247.08164		247.08164	0.00000	246.94197	246.94197		0.00	0.00	0.00	0 2,956.00
R210	On 07/08/2025	Bond Future	0.00		251.90697		251.90697	0.00000	251.76406	251.76406		0.00	0.00	0.00	0 967.00
R210	On 06/11/2025	Bond Future	0.00		253.38328		253.38328	0.00000	253.23558	253.23558		0.00	0.00	0.00	0 300.00
R210	On 05/02/2026	Bond Future	0.00		258.26450		258.26450	0.00000	258.11175	258.11175		0.00	0.00	0.00	0 0.00
R210	On 07/05/2026	Bond Future	0.00		259.61219		259.61219	0.00000	259.45298	259.45298		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		9.30182		91.24847	0.00000	9.35975	91.00982		5.65	0.00	0.00	0 79,636.00
R213	On 07/08/2025	Bond Future	0.00		9.38085		93.00781	0.00000	9.44207	92.76440		5.41	0.00	0.00	0 14,284.00
R213	On 06/11/2025	Bond Future	0.00		9.47454		91.24401	0.00000	9.53949	90.99532		5.37	0.00	0.00	0 77,198.00
R213	On 05/02/2026	Bond Future	0.00		9.58617		92.98013	0.00000	9.65534	92.72596		5.07	0.00	0.00	0 0.00
R213	On 07/05/2026	Bond Future	0.00		9.71334		91.14981	0.00000	9.78715	90.88991		4.96	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		11.44943		65.50142	0.00000	11.49315	65.27385		10.70	0.00	111,876,425.36	1,708 6,429.00
R214	On 07/08/2025	Bond Future	0.00		11.55875		66.76432	0.00000	11.60402	66.53230		10.50	0.00	109,960,835.04	1,647 7,114.00
R214	On 06/11/2025	Bond Future	0.00		11.67611		64.74926	0.00000	11.72307	64.51237		10.94	0.00	1,519,470,884.42	23,467 26,609.00
R214	On 05/02/2026	Bond Future	0.00		11.80426		65.98102	0.00000	11.85307	65.73903		10.88	0.00	0.00	0 0.00
R214	On 07/05/2026	Bond Future	0.00		11.93770		63.90348	0.00000	11.98843	63.65630		11.35	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 :												11,272,553,191.15		119,092	2,104,641.00
Grand Total:												11,272,553,191.15		119,092	2,104,641.00