

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/05/2025

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		1,108.31800		1,108.31800	0.00000	1,108.73400	1,108.73400		0.00		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,129.66900		1,129.66900	0.00000	1,130.11200	1,130.11200		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,151.40800		1,151.40800	0.00000	1,151.86200	1,151.86200		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,172.93800		1,172.93800	0.00000	1,173.79400	1,173.79400		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,194.60100		1,194.60100	0.00000	1,195.58600	1,195.58600		0.00		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,303.46600		1,303.46600	0.00000	1,305.88200	1,305.88200		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,328.57600		1,328.57600	0.00000	1,331.06100	1,331.06100		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,354.14300		1,354.14300	0.00000	1,356.67900	1,356.67900		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,379.46300		1,379.46300	0.00000	1,382.51100	1,382.51100		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,404.94000		1,404.94000	0.00000	1,408.17800	1,408.17800		0.00		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,118.41600		1,118.41600	0.00000	1,120.65300	1,120.65300		0.00		0.00	145,394,080.00	13	56.00
ALBI	On 07/08/2025	Index Future	0.00		1,139.96100		1,139.96100	0.00000	1,142.26000	1,142.26000		0.00		0.00	148,194,930.00	13	36.00
ALBI	On 06/11/2025	Index Future	0.00		1,161.89800		1,161.89800	0.00000	1,164.24400	1,164.24400		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,183.62400		1,183.62400	0.00000	1,186.41200	1,186.41200		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,205.48500		1,205.48500	0.00000	1,208.43800	1,208.43800		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		11.35446		80.74789	0.00000	11.31585	80.92459		0.00		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.50183		82.32351	0.00000	11.46113	82.50507		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.66427		80.13116	0.00000	11.62157	80.31659		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.85345		81.64593	0.00000	11.80196	81.86310		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		12.05450		79.37299	0.00000	11.99855	79.60201		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		12.06864		74.89420	0.00000	12.02491	75.14345		0.00		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.20244		76.35557	0.00000	12.15681	76.61098		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.34536		73.57758	0.00000	12.29786	73.83830		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.50188		74.96737	0.00000	12.44762	75.25927		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.67150		72.10023	0.00000	12.61360	72.40490		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		1,102.23500		1,102.23500	0.00000	1,104.33000	1,104.33000		0.00		0.00	0.00	0	74.00
GOVI	On 07/08/2025	GOVI	0.00		1,123.46800		1,123.46800	0.00000	1,125.62200	1,125.62200		0.00		0.00	0.00	0	654.00
GOVI	On 06/11/2025	GOVI	0.00		1,145.08800		1,145.08800	0.00000	1,147.28700	1,147.28700		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,166.49900		1,166.49900	0.00000	1,169.13100	1,169.13100		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,188.04300		1,188.04300	0.00000	1,190.83700	1,190.83700		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		136.52214		136.52214	0.00000	136.42031	136.42031		0.00		0.00	0.00	0	3,723.00
I2029	On 07/08/2025	Bond Future	0.00		139.18604		139.18604	0.00000	139.08460	139.08460		0.00		0.00	0.00	0	5,676.00
I2029	On 06/11/2025	Bond Future	0.00		140.45692		140.45692	0.00000	140.35404	140.35404		0.00		0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		143.11477		143.11477	0.00000	143.05845	143.05845		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.31863		144.31863	0.00000	144.27514	144.27514		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		127.65795	127.65795	0.00000	127.49669	127.49669			0.00	0.00	0.00	0	5,451.00
I2033	On 07/08/2025	Bond Future	0.00		130.14881	130.14881	0.00000	129.98666	129.98666			0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.14368	131.14368	0.00000	130.97891	130.97891			0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.62541	133.62541	0.00000	133.50272	133.50272			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.54972	134.54972	0.00000	134.43762	134.43762			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		138.75857	138.75857	0.00000	138.51145	138.51145			0.00	0.00	0.00	0	368.00
I2038	On 07/08/2025	Bond Future	0.00		139.33142	139.33142	0.00000	139.08190	139.08190			0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		142.04564	142.04564	0.00000	141.79183	141.79183			0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.55706	142.55706	0.00000	142.34700	142.34700			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.21874	145.21874	0.00000	145.01887	145.01887			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		117.77305	117.77305	0.00000	118.26966	118.26966			0.00	0.00	0.00	0	550.00
I2046	On 07/08/2025	Bond Future	0.00		120.07116	120.07116	0.00000	120.57949	120.57949			0.00	0.00	0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		120.14637	120.14637	0.00000	120.66493	120.66493			0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.41927	122.41927	0.00000	122.98957	122.98957			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.39590	122.39590	0.00000	122.98854	122.98854			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		119.69711	119.69711	0.00000	119.08412	119.08412			0.00	0.00	0.00	0	1,525.00
I2050	On 07/08/2025	Bond Future	0.00		119.65437	119.65437	0.00000	119.03163	119.03163			0.00	0.00	0.00	0	9,188.00
I2050	On 06/11/2025	Bond Future	0.00		121.98540	121.98540	0.00000	121.35094	121.35094			0.00	0.00	0.00	0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		121.86950	121.86950	0.00000	121.26451	121.26451			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.14481	124.14481	0.00000	123.54046	123.54046			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		374.96200	374.96200	0.00000	374.67800	374.67800			0.00	0.00	0.00	0	15.00
IGOV	On 07/08/2025	Index Future	0.00		382.27900	382.27900	0.00000	381.99500	381.99500			0.00	0.00	0.00	0	719.00
IGOV	On 06/11/2025	Index Future	0.00		389.72700	389.72700	0.00000	389.43800	389.43800			0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		397.10400	397.10400	0.00000	396.94300	396.94300			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.52600	404.52600	0.00000	404.40000	404.40000			0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000			0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000			0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000			0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000			0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000			0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000			0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000			0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000			0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000			0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000			0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00		8.29500		91.70500	0.00000	8.29500	91.70500			0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00		8.34000		91.66000	0.00000	8.34000	91.66000			0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000		91.60000	0.00000	8.40000	91.60000			0.00	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00		8.00324		107.80405	0.00000	7.99342	107.81897			1.04	0.00	3,917,599,177.00	36,340	75,477.00
R186	On 07/08/2025	Bond Future	0.00		8.04289		104.57299	0.00000	8.02972	104.59001			1.02	0.00	107,291,887.74	1,026	179,187.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,518.06000		1.51806	0.00000	1,534.73000	1.53473	1,518.060		1.57	0.96	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.68000		0.00068	0.00000	0.68000	0.00068	0.680		1.86	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.09798		106.58490	0.00000	8.08121	106.60272			1.00	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.26403		103.26971	0.00000	8.19797	103.32445			0.89	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.61905		105.17182	0.00000	8.50734	105.23776			0.69	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		268.91094		268.91094	0.00000	268.85363	268.85363			0.00	0.00	0.00	0	1,377.00
R202	On 07/08/2025	Bond Future	0.00		268.90368		268.90368	0.00000	268.84976	268.84976			0.00	0.00	0.00	0	387.00
R202	On 06/11/2025	Bond Future	0.00		274.14245		274.14245	0.00000	274.08866	274.08866			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.97137		273.97137	0.00000	274.00990	274.00990			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.08734		279.08734	0.00000	279.15378	279.15378			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		8.82488		99.10477	0.00000	8.80551	99.17688			4.54	0.00	0.00	0	28,389.00
R2030	On 08/05/2025	Bond Future	8.68	Call	179.81000		0.17981	0.00000	144.19000	0.14419	179.810		7.72	0.29	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	227.15000		0.22715	0.00000	191.17000	0.19117	227.150		7.72	0.35	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	665.65000		0.66565	0.00000	661.00000	0.66100	665.650		7.72	0.68	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	1,350.75000		1.35075	0.00000	1,397.19000	1.39719	1,350.750		7.72	0.91	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	1,485.49000		1.48549	0.00000	1,538.05000	1.53805	1,485.490		7.72	0.93	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	2,295.19000		2.29519	0.00000	2,364.75000	2.36475	2,295.190		7.72	0.99	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	1.01000		0.00101	0.00000	0.09000	0.00009	1.010		7.72	0.00	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.72	0.00	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	5,337.81000		5.33781	0.00000	5,409.92000	5.40992	5,337.810		7.72	1.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	6,644.99000		6.64499	0.00000	6,717.10000	6.71710	6,644.990		7.72	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			7.72	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			7.72	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		8.89801		97.00375	0.00000	8.87682	97.07899			4.41	0.00	962,665,215.00	9,924	110,422.00
R2030	On 07/08/2025	Bond Future	8.72	Call	618.44000		0.61844	0.00000	637.71000	0.63771	618.440		4.50	0.39	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,620.71000		1.62071	0.00000	1,663.83000	1.66383	1,620.710		4.78	0.69	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	128.07000		0.12807	0.00000	116.63000	0.11663	128.070		5.16	(0.10)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,443.03000		5.44303	0.00000	5,515.80000	5.51580	5,443.030		5.60	0.98	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.02000		0.00002	0.00000	0.01000	0.00001	0.020		5.61	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.97033		98.86978	0.00000	8.94754	98.94687			4.23	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	853.64000		0.85364	0.00000	859.99000	0.85999	853.640		4.34	0.40	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,766.76000		1.76676	0.00000	1,790.65000	1.79065	1,766.760		4.63	0.61	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	288.24000		0.28824	0.00000	263.56000	0.26356	288.240		5.16	(0.15)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.07135		96.70861	0.00000	9.03612	96.82155			4.14	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.20336		98.48959	0.00000	9.16217	98.61418			3.88	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00		9.70106	93.78714	0.00000	9.69699	93.80632			6.49	0.00	31,231,117.62		333	52,408.00
R2032	On 08/05/2025	Bond Future	9.40	Call	33.38000	0.03338	0.00000	27.40000	0.02740	33.380	8.21	0.08	0.00			0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	41.18000	0.04118	0.00000	35.43000	0.03543	41.180	8.21	0.09	0.00			0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	1,021.73000	1.02173	0.00000	1,065.41000	1.06541	1,021.730	8.21	0.83	0.00			0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,099.75000	1.09975	0.00000	1,143.04000	1.14304	1,099.750	8.21	0.85	0.00			0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	0.87000	0.00087	0.00000	4.72000	0.00472	0.870	8.21	0.00	0.00			0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	0.00000	0.00000	0.00000	0.00000	0.00000		8.21	0.00	0.00			0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.79455	95.59385	0.00000	9.78992	95.61502		6.24	0.00	0.00			0	118,939.00
R2032	On 07/08/2025	Bond Future	9.40	Call	552.91000	0.55291	0.00000	548.56000	0.54856	552.910	6.35	0.29	0.00			0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,579.98000	1.57998	0.00000	1,580.53000	1.58053	1,579.980	6.76	0.56	0.00			0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	300.29000	0.30029	0.00000	291.70000	0.29170	300.290	7.38	(0.16)	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.89763	93.27144	0.00000	9.89266	93.29343		6.30	0.00	0.00			0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	838.56000	0.83856	0.00000	820.16000	0.82016	838.560	6.41	0.31	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,819.84000	1.81984	0.00000	1,803.14000	1.80314	1,819.840	6.80	0.51	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	543.96000	0.54396	0.00000	522.90000	0.52290	543.960	7.63	(0.19)	0.00			0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.02315	95.01302	0.00000	10.01022	95.06831		6.03	0.00	0.00			0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.16423	92.60360	0.00000	10.14834	92.66910		6.00	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		9.81105	102.17412	0.00000	9.80196	102.22359		7.14	0.00	0.00			0	3,470.00
R2033	On 07/08/2025	Bond Future	0.00		9.90417	104.14240	0.00000	9.89430	104.19462		6.89	0.00	0.00			0	6,781.00
R2033	On 06/11/2025	Bond Future	0.00		10.00596	101.10167	0.00000	9.99552	101.15530		7.07	0.00	0.00			0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.12819	102.98923	0.00000	10.11005	103.07954		6.82	0.00	0.00			0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.26440	99.84267	0.00000	10.24324	99.94459		6.92	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		10.60214	91.38637	0.00000	10.58321	91.49208		8.20	0.00	3,233,523,929.71			35,383	15,365.00
R2035	On 08/05/2025	Bond Future	10.08	Call	11.24000	0.01124	0.00000	1.17000	0.00117	11.240	12.28	0.02	0.00			0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	232.23000	0.23223	0.00000	160.71000	0.16071	232.230	12.28	0.27	0.00			0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	514.68000	0.51468	0.00000	455.90000	0.45590	514.680	12.28	0.47	0.00			0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	59.03000	0.05903	0.00000	26.17000	0.02617	59.030	12.28	(0.09)	0.00			0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	35.08000	0.03508	0.00000	14.28000	0.01428	35.080	12.28	(0.06)	0.00			0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,619.20000	4.61920	0.00000	4,724.79000	4.72479	4,619.200	12.28	1.00	0.00			0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.28	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		12.28	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		12.28	0.00	0.00			0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.71241	93.14681	0.00000	10.69238	93.25615		8.00	0.00	1,459,051,631.84			15,664	67,329.00
R2035	On 07/08/2025	Bond Future	10.08	Call	364.41000	0.36441	0.00000	371.54000	0.37154	364.410	7.80	0.18	0.00			0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,279.82000	1.27982	0.00000	1,308.14000	1.30814	1,279.820	8.41	0.44	0.00			0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	615.23000	0.61523	0.00000	576.57000	0.57657	615.230	9.31	(0.23)	0.00			0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	572.55000	0.57255	0.00000	535.87000	0.53587	572.550	9.36	(0.22)	0.00			0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.83381	90.43355	0.00000	10.81284	90.54537		8.29	0.00	0.00			0	9,676.00
R2035	On 06/11/2025	Bond Future	9.91	Call	474.63000	0.47463	0.00000	433.77000	0.43377	474.630	7.96	0.18	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	684.75000	0.68475	0.00000	632.56000	0.63256	684.750	8.12	0.23	0.00			0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,256.78000	1.25678	0.00000	1,194.75000	1.19475	1,256.780	8.46	0.35	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,319.75000	1.31975	0.00000	1,257.42000	1.25742	1,319.750	8.50	0.36	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,638.39000	1.63839	0.00000	1,576.17000	1.57617	1,638.390	8.65	0.42	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
R2035	On 06/11/2025	Bond Future	10.94	Call	2,629.56	000	2.62956	0.00000	2,579.45	000	2.57945	2,629.560	9.06	0.55	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	2,660.47	000	2.66047	0.00000	2,610.68	000	2.61068	2,660.470	9.07	0.55	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,200.88	000	1.20088	0.00000	1,073.18	000	1.07318	1,200.880	9.61	(0.29)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,173.94	000	1.17394	0.00000	1,047.53	000	1.04753	1,173.940	9.63	(0.29)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	911.29	000	0.91129	0.00000	801.79	000	0.80179	911.290	9.88	(0.23)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	657.14	000	0.65714	0.00000	567.49	000	0.56749	657.140	10.19	(0.18)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	626.99	000	0.62699	0.00000	540.04	000	0.54004	626.990	10.24	(0.17)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.97588		92.12250	0.00000	10.94785		92.26817		8.11	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,448.98	000	1.44898	0.00000	1,451.50	000	1.45150	1,448.980	8.06	0.35	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	2,648.47	000	2.64847	0.00000	2,670.98	000	2.67098	2,648.470	8.52	0.50	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	736.97	000	0.73697	0.00000	680.91	000	0.68091	736.970	10.00	(0.17)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.12319		89.31522	0.00000	11.09218		89.47229		8.31	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		11.18838		85.04764	0.00000	11.14960		85.26681		9.16	0.00	55,366,013.64	651	22,367.00
R2037	On 08/05/2025	Bond Future	10.50	Call	2.92	000	0.00292	0.00000	0.33	000	0.00033	2.920	14.23	0.01	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	228.13	000	0.22813	0.00000	169.51	000	0.16951	228.130	14.23	0.25	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	132.18	000	0.13218	0.00000	41.86	000	0.04186	132.180	14.23	(0.16)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,204.35	000	7.20435	0.00000	7,423.52	000	7.42352	7,204.350	14.23	1.00	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	10,795.01	000	10.79501	0.00000	11,014.18	000	11.01418	10,795.010	14.23	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,025.57	000	11.02557	0.00000	11,244.74	000	11.24474	11,025.570	14.23	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.31646		82.42521	0.00000	11.27584		82.65003		9.43	0.00	0.00	0	133,503.00
R2037	On 07/08/2025	Bond Future	10.34	Call	111.04	000	0.11104	0.00000	122.12	000	0.12212	111.040	8.59	0.07	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	203.08	000	0.20308	0.00000	222.05	000	0.22205	203.080	8.75	0.11	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	242.58	000	0.24258	0.00000	264.80	000	0.26480	242.580	8.82	0.13	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	327.74	000	0.32774	0.00000	356.66	000	0.35666	327.740	8.94	0.17	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	880.95	000	0.88095	0.00000	947.64	000	0.94764	880.950	9.43	0.34	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,409.94	000	2.40994	0.00000	2,260.17	000	2.26017	2,409.940	9.53	(0.62)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,429.46	000	1.42946	0.00000	1,322.23	000	1.32223	1,429.460	10.06	(0.44)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	2,096.35	000	2.09635	0.00000	2,217.44	000	2.21744	2,096.350	10.10	0.58	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	1,363.28	000	1.36328	0.00000	1,259.55	000	1.25955	1,363.280	10.10	(0.42)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	739.14	000	0.73914	0.00000	673.67	000	0.67367	739.140	10.66	(0.26)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	726.55	000	0.72655	0.00000	661.97	000	0.66197	726.550	10.68	(0.26)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	397.91	000	0.39791	0.00000	358.53	000	0.35853	397.910	11.17	(0.16)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.44297		84.01068	0.00000	11.40067		84.24016		9.39	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	481.07	000	0.48107	0.00000	494.27	000	0.49427	481.070	8.82	0.17	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,271.89	000	1.27189	0.00000	1,314.52	000	1.31452	1,271.890	9.39	0.35	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,108.37	000	1.10837	0.00000	1,015.23	000	1.01523	1,108.370	10.89	(0.27)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.58834		81.32099	0.00000	11.53874		81.58418		9.78	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	861.13	000	0.86113	0.00000	880.52	000	0.88052	861.130	9.22	0.23	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,255.89	000	1.25589	0.00000	1,288.12	000	1.28812	1,255.890	9.43	0.31	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,481.67	000	3.48167	0.00000	3,283.16	000	3.28316	3,481.670	9.90	(0.55)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,363.63	000	2.36363	0.00000	2,431.47	000	2.43147	2,363.630	9.95	0.46	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,289.51	000	2.28951	0.00000	2,131.51	000	2.13151	2,289.510	10.48	(0.41)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,606.12	000	1.60612	0.00000	1,480.09	000	1.48009	1,606.120	10.96	(0.31)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	1,072.44	000	1.07244	0.00000	977.61	000	0.97761	1,072.440	11.50	(0.22)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.74943		82.81749	0.00000	11.69619		83.09353		9.62	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
R2037	On 31/01/2037	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
R2038	On 08/05/2025	Bond Future	0.00		11.23312	98.84297	0.00000	11.19431	99.09990			9.31	0.00	0.00	0	4,020.00
R2038	On 07/08/2025	Bond Future	0.00		11.35887	100.74704	0.00000	11.31820	101.01070			9.11	0.00	115,959,843.04	1,151	6,301.00
R2038	On 06/11/2025	Bond Future	0.00		11.49279	97.19955	0.00000	11.45036	97.46869			9.56	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,212.22000	1.21222	0.00000	1,259.74000	1.25974	1,212.220	8.96	0.31	0.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,026.19000	1.02619	0.00000	938.39000	0.93839	1,026.190	10.65	(0.23)	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.64361	99.01388	0.00000	11.59382	99.32252			9.46	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.80597	95.35216	0.00000	11.75244	95.67602			9.83	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		11.63379	84.15140	0.00000	11.59007	84.41389			9.93	0.00	63,955,064.00	760	11,275.00
R2040	On 08/05/2025	Bond Future	12.75	Call	6,292.16000	6.29216	0.00000	6,554.64000	6.55464	6,292.160	15.28	1.00	0.00	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	9,768.02000	9.76802	0.00000	10,030.51000	10.03051	9,768.020	15.28	1.00	0.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	10,111.66000	10.11166	0.00000	10,374.15000	10.37415	10,111.660	15.28	1.00	0.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.76818	81.26106	0.00000	11.72248	81.53004			10.27	0.00	0.00	0	56,519.00
R2040	On 07/08/2025	Bond Future	10.80	Call	122.32000	0.12232	0.00000	137.55000	0.13755	122.320	9.30	0.07	0.00	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	256.23000	0.25623	0.00000	285.34000	0.28534	256.230	9.52	0.13	0.00	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	831.22000	0.83122	0.00000	906.48000	0.90648	831.220	10.11	0.31	0.00	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,243.41000	1.24341	0.00000	1,133.44000	1.13344	1,243.410	11.09	(0.37)	0.00	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.90046	82.82404	0.00000	11.85294	83.09854			10.24	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.05071	79.86158	0.00000	11.99615	80.17020			10.72	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,420.66000	2.42066	0.00000	2,507.63000	2.50763	2,420.660	10.81	0.45	0.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,129.28000	1.12928	0.00000	1,026.34000	1.02634	1,129.280	12.62	(0.21)	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.21509	81.33078	0.00000	12.15687	81.65300			10.56	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		11.83361	79.40577	0.00000	11.75978	79.85529			10.71	0.00	59,554,327.50	750	46,575.00
R2044	On 08/05/2025	Bond Future	10.85	Call	0.06000	0.00006	0.00000	0.00000	0.00000	0.060	16.46	0.00	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	0.16000	0.00016	0.00000	0.01000	0.00001	0.160	16.46	0.00	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	26.23000	0.02623	0.00000	11.49000	0.01149	26.230	16.46	0.04	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,380.66000	1.38066	0.00000	919.81000	0.91981	1,380.660	16.46	(0.74)	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	918.19000	0.91819	0.00000	518.55000	0.51855	918.190	16.46	(0.60)	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	13.25000	0.01325	0.00000	1.59000	0.00159	13.250	16.46	(0.02)	0.00	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.96510	76.54933	0.00000	11.88818	77.00887			11.10	0.00	0.00	0	40,162.00
R2044	On 07/08/2025	Bond Future	10.63	Call	25.77000	0.02577	0.00000	33.81000	0.03381	25.770	9.85	0.02	0.00	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	401.96000	0.40196	0.00000	481.73000	0.48173	401.960	10.76	0.18	0.00	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	2,216.56000	2.21656	0.00000	1,964.44000	1.96444	2,216.560	11.71	(0.55)	0.00	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	1,313.83000	1.31383	0.00000	1,141.31000	1.14131	1,313.830	12.34	(0.38)	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		12.09408	78.02166	0.00000	12.01422	78.49037			11.07	0.00	0.00	0	68,811.00
R2044	On 06/11/2025	Bond Future	12.20	Put	2,318.14000	2.31814	0.00000	2,076.77000	2.07677	2,318.140	11.75	(0.45)	0.00	0.00	0	5,600.00
R2044	On 05/02/2026	Bond Future	0.00		12.23969	75.09477	0.00000	12.15194	75.59958			11.62	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.39793	76.47605	0.00000	12.30535	76.99765			11.45	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		11.81779	77.66448	0.00000	11.75888	78.03233			11.19	0.00	0.00	0	234,919.00
R2048	On 07/08/2025	Bond Future	0.00		11.93803	79.16064	0.00000	11.87668	79.53693			10.99	0.00	0.00	0	220,559.00
R2048	On 06/11/2025	Bond Future	0.00		12.06618	76.24167	0.00000	12.00243	76.62557			11.58	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		12.21042	77.66526	0.00000	12.13957	78.08326			11.50	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.35661	74.65445	0.00000	12.28171	75.08750			11.99	0.00	0.00	0	260.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00		11.72768		100.49712	0.00000	11.66875	100.97724		11.24		0.00	0.00	0	2,247.00
R2053	On 07/08/2025	Bond Future	0.00		11.84626		102.43310	0.00000	11.78485	102.92428		11.03		0.00	0.00	0	22,570.00
R2053	On 06/11/2025	Bond Future	0.00		11.97116		98.53968	0.00000	11.90730	99.04069		11.63		0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.10933		100.37883	0.00000	12.03836	100.92427		11.55		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.25607		96.36487	0.00000	12.18089	96.93014		12.05		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		10.93212		71.33936	0.00000	10.89315	71.53365		9.42		0.00	0.00	0	1,464.00
R209	On 07/08/2025	Bond Future	0.00		11.04181		72.71366	0.00000	11.00111	72.91296		9.24		0.00	0.00	0	10,867.00
R209	On 06/11/2025	Bond Future	0.00		11.15880		70.95992	0.00000	11.11646	71.16338		9.59		0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.29156		72.28494	0.00000	11.24225	72.51722		9.51		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.43464		70.46521	0.00000	11.38181	70.70885		9.74		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		247.17398		247.17398	0.00000	247.36605	247.36605		0.00		0.00	0.00	0	2,756.00
R210	On 07/08/2025	Bond Future	0.00		251.99694		251.99694	0.00000	252.19716	252.19716		0.00		0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		253.47446		253.47446	0.00000	253.67941	253.67941		0.00		0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		258.27038		258.27038	0.00000	258.56706	258.56706		0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.59367		259.59367	0.00000	259.92062	259.92062		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		9.29516		91.27596	0.00000	9.29093	91.29342		5.78		0.00	0.00	0	79,636.00
R213	On 07/08/2025	Bond Future	0.00		9.37420		93.03430	0.00000	9.36933	93.05370		5.52		0.00	21,304,854.70	229	14,548.00
R213	On 06/11/2025	Bond Future	0.00		9.46755		91.27082	0.00000	9.46230	91.29097		5.50		0.00	0.00	0	77,198.00
R213	On 05/02/2026	Bond Future	0.00		9.58734		92.97582	0.00000	9.57310	93.02826		5.17		0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.71702		91.13683	0.00000	9.69935	91.19917		5.07		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		11.48720		65.30475	0.00000	11.44324	65.53374		10.87		0.00	0.00	0	6,429.00
R214	On 07/08/2025	Bond Future	0.00		11.59806		66.56278	0.00000	11.55233	66.79733		10.68		0.00	189,371,109.10	2,845	6,875.00
R214	On 06/11/2025	Bond Future	0.00		11.71684		64.54372	0.00000	11.66944	64.78302		11.19		0.00	0.00	0	26,609.00
R214	On 05/02/2026	Bond Future	0.00		11.85104		65.74907	0.00000	11.79730	66.01563		11.12		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.98741		63.66126	0.00000	11.93044	63.93898		11.53		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 :													10,510,463,180.89			105,082	2,106,105.00
Grand Total:													10,510,463,180.89			105,082	2,106,105.00