

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/01/2025

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 06/02/2025		Index Future	0.00	1,069.87000	1,069.87000	0.00000	1,063.58200	1,063.58200	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,091.34200	1,091.34200	0.00000	1,084.92500	1,084.92500	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,112.97500	1,112.97500	0.00000	1,106.42700	1,106.42700	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,134.70900	1,134.70900	0.00000	1,128.02800	1,128.02800	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,156.49600	1,156.49600	0.00000	1,149.68400	1,149.68400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,280.78900	1,280.78900	0.00000	1,270.42100	1,270.42100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,306.49500	1,306.49500	0.00000	1,295.91500	1,295.91500	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,332.39200	1,332.39200	0.00000	1,321.59800	1,321.59800	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,358.41000	1,358.41000	0.00000	1,347.40100	1,347.40100	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,384.49300	1,384.49300	0.00000	1,373.26700	1,373.26700	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,101.51100	1,101.51100	0.00000	1,093.21800	1,093.21800	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,123.61800	1,123.61800	0.00000	1,115.15600	1,115.15600	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,145.89100	1,145.89100	0.00000	1,137.25700	1,137.25700	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,168.26700	1,168.26700	0.00000	1,159.46000	1,159.46000	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,190.69900	1,190.69900	0.00000	1,181.71900	1,181.71900	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 06/02/2025		Bond Future	0.00	11.23090	82.84889	0.00000	11.37687	82.16984	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.35781	80.73258	0.00000	11.51048	80.03903	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.49560	82.35127	0.00000	11.65547	81.64297	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.65320	80.17918	0.00000	11.82085	79.45597	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.83301	81.73205	0.00000	12.00917	80.99379	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 06/02/2025		Bond Future	0.00	11.72646	78.87709	0.00000	11.85130	78.14082	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.83992	76.21250	0.00000	11.96960	75.46058	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.95805	77.73985	0.00000	12.09273	76.97200	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.08801	75.00777	0.00000	12.22809	74.22391	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.22827	76.45829	0.00000	12.37400	75.65828	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 06/02/2025		GOVI	0.00	1,084.79000	1,084.79000	0.00000	1,076.63500	1,076.63500	0.00	0.00	303,741,200.00	28	642.00
GOVI	On 08/05/2025		GOVI	0.00	1,106.56200	1,106.56200	0.00000	1,098.24000	1,098.24000	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,128.49600	1,128.49600	0.00000	1,120.00600	1,120.00600	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,150.53200	1,150.53200	0.00000	1,141.87300	1,141.87300	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,172.62400	1,172.62400	0.00000	1,163.79400	1,163.79400	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
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	134.32346	134.32346	0.00000	134.29338	134.29338	0.00	0.00	12,760,728.70	95	8,699.00
I2029	On 08/05/2025		Bond Future	0.00	135.64387	135.64387	0.00000	135.61201	135.61201	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.36440	138.36440	0.00000	138.33050	138.33050	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.66168	139.66168	0.00000	139.62566	139.62566	0.00	0.00	0.00	0	69.00
I2029	On 05/02/2026		Bond Future	0.00	142.37219	142.37219	0.00000	142.33388	142.33388	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	Contracts Traded	Open Interest
I2029	On 31/03/2029		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2031	On 31/01/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2033	On 14/08/2015		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0	0.00
I2033	On 06/02/2025		Bond Future	0.00	128.33673	128.33673	0.00000	128.19531	128.19531		0.00	31,955,845.77	249	6,217.00
I2033	On 08/05/2025		Bond Future	0.00	129.43627	129.43627	0.00000	129.29095	129.29095		0.00	32,229,631.23	249	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.03241	132.03241	0.00000	131.88279	131.88279		0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.10468	133.10468	0.00000	132.95063	132.95063		0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.68802	135.68802	0.00000	135.52958	135.52958		0.00	0.00	0	0.00
I2033	On 28/02/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2038	On 06/02/2025		Bond Future	0.00	138.34313	138.34313	0.00000	138.54116	138.54116		0.00	39,842,821.44	288	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	141.15390	141.15390	0.00000	141.35458	141.35458		0.00	40,652,323.20	288	768.00
I2038	On 07/08/2025		Bond Future	0.00	141.85924	141.85924	0.00000	142.06261	142.06261		0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	144.66004	144.66004	0.00000	144.86589	144.86589		0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	145.30382	145.30382	0.00000	145.51198	145.51198		0.00	0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2043	On 31/01/2043		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2046	On 06/02/2025		Bond Future	0.00	120.49284	120.49284	0.00000	120.89207	120.89207		0.00	527,517,653.52	4,378	15,667.00
I2046	On 08/05/2025		Bond Future	0.00	120.72728	120.72728	0.00000	121.13382	121.13382		0.00	528,544,031.84	4,378	4,378.00
I2046	On 07/08/2025		Bond Future	0.00	123.14860	123.14860	0.00000	123.56181	123.56181		0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	123.32474	123.32474	0.00000	123.74484	123.74484		0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	125.71692	125.71692	0.00000	126.14388	126.14388		0.00	0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2050	On 06/02/2025		Bond Future	0.00	119.72977	119.72977	0.00000	120.17350	120.17350		0.00	243,650,081.95	2,035	14,789.00
I2050	On 08/05/2025		Bond Future	0.00	122.16220	122.16220	0.00000	122.61413	122.61413		0.00	248,600,077.00	2,035	2,035.00
I2050	On 07/08/2025		Bond Future	0.00	122.24458	122.24458	0.00000	122.70437	122.70437		0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	124.65821	124.65821	0.00000	125.12565	125.12565		0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	124.66543	124.66543	0.00000	125.14068	125.14068		0.00	0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2058	On 31/01/2058		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
IGOV	On 06/02/2025		Index Future	0.00	372.75800	372.75800	0.00000	373.04100	373.04100		0.00	0.00	0	206.00
IGOV	On 08/05/2025		Index Future	0.00	380.33100	380.33100	0.00000	380.61900	380.61900		0.00	387,937,620.00	102	680.00
IGOV	On 07/08/2025		Index Future	0.00	387.96000	387.96000	0.00000	388.25300	388.25300		0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	395.62500	395.62500	0.00000	395.92100	395.92100		0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	403.30800	403.30800	0.00000	403.60900	403.60900		0.00	0.00	0	0.00
IS10	On 17/12/2025		Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0	0.00
IS10	On 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0	0.00
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0	0.00
JBAF	On 15/01/2025	Jibar Tradeable Future	0.00		8.37700	91.62300	0.00000	8.37700	91.62300			0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025	Jibar Tradeable Future	0.00		8.36700	91.63300	0.00000	8.36700	91.63300			0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00		8.29500	91.70500	0.00000	8.29500	91.70500			0.00	0.00	0.00	0	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 06/02/2025	Bond Future	0.00		8.31109	105.17464	0.00000	8.39524	105.02900			1.15	0.00	67,416,944.24	641	178,238.00
R186	On 08/05/2025	Bond Future	0.00		8.34567	107.28548	0.00000	8.44476	107.13607			1.34	0.00	0.00	0	19,834.00
R186	On 07/08/2025	Bond Future	0.00		8.40890	104.10145	0.00000	8.52852	103.94799			1.35	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call		1,209.83000	1.20983	0.00000	1,094.11000	1.09411	1,209.830	1.76	0.78	0.00	0	1,983.00	
R186	On 07/08/2025	Bond Future	10.25 Put		56.45000	0.05645	0.00000	69.80000	0.06980	56.450	2.12	(0.08)	0.00	0	1,983.00	
R186	On 06/11/2025	Bond Future	0.00		8.52634	106.13135	0.00000	8.67584	105.97376			1.21	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.76467	102.85637	0.00000	8.96155	102.69456			1.07	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 06/02/2025	Bond Future	0.00		267.88794	267.88794	0.00000	267.38393	267.38393			0.00	0.00	93,225,003.12	348	844.00
R202	On 08/05/2025	Bond Future	0.00		273.33066	273.33066	0.00000	272.81408	272.81408			0.00	0.00	95,119,069.68	348	617.00
R202	On 07/08/2025	Bond Future	0.00		273.57792	273.57792	0.00000	273.04812	273.04812			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		278.97978	278.97978	0.00000	278.43648	278.43648			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		279.05908	279.05908	0.00000	278.50211	278.50211			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 06/02/2025	Bond Future	0.00		9.16980	95.65135	0.00000	9.31921	95.08426			5.48	0.00	197,328,735.05	2,063	160,711.00
R2030	On 06/02/2025	Bond Future	8.68 Call		37.48000	0.03748	0.00000	14.00000	0.01400	37.480	5.33	0.07	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.18 Call		530.03000	0.53003	0.00000	298.28000	0.29828	530.030	5.45	0.51	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.69 Put		42.46000	0.04246	0.00000	109.21000	0.10921	42.460	5.75	(0.07)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	0.00		9.24113	97.57094	0.00000	9.40048	96.99166			5.12	0.00	5,561,543.58	57	34,767.00
R2030	On 08/05/2025	Bond Future	8.68 Call		357.68000	0.35768	0.00000	245.53000	0.24553	357.680	5.01	0.23	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	8.72 Call		390.97000	0.39097	0.00000	270.23000	0.27023	390.970	5.01	0.25	685,912.15	300	300.00	
R2030	On 08/05/2025	Bond Future	8.95 Call		643.02000	0.64302	0.00000	464.37000	0.46437	643.020	5.03	0.35	0.00	0	1,320.00	
R2030	On 08/05/2025	Bond Future	9.18 Call		997.26000	0.99726	0.00000	751.61000	0.75161	997.260	5.10	0.47	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	9.22 Call		1,069.00000	1.06900	0.00000	811.29000	0.81129	1,069.000	5.11	0.49	1,380,112.06	300	300.00	
R2030	On 08/05/2025	Bond Future	9.45 Call		1,544.90000	1.54490	0.00000	1,218.70000	1.21870	1,544.900	5.22	0.61	0.00	0	680.00	
R2030	On 08/05/2025	Bond Future	9.54 Put		673.59000	0.67359	0.00000	901.24000	0.90124	673.590	5.26	(0.35)	(965,795.91)	300	300.00	
R2030	On 08/05/2025	Bond Future	9.99 Put		296.83000	0.29683	0.00000	420.11000	0.42011	296.830	5.55	(0.18)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	10.31 Call		3,963.41000	3.96341	0.00000	3,458.55000	3.45855	3,963.410	5.77	0.90	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	10.69 Call		5,185.81000	5.18581	0.00000	4,645.47000	4.64547	5,185.810	6.05	0.95	0.00	0	2,280.00	
R2030	On 08/05/2025	Bond Future	11.86 Put		3.65000	0.00365	0.00000	6.43000	0.00643	3.650	6.46	0.00	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	12.28 Put		0.84000	0.00084	0.00000	1.58000	0.00158	0.840	6.46	0.00	0.00	0	2,280.00	
R2030	On 07/08/2025	Bond Future	0.00		9.32750	95.49419	0.00000	9.49817	94.90237			5.00	0.00	1,527,907.04	16	16.00
R2030	On 07/08/2025	Bond Future	8.72 Call		566.37000	0.56637	0.00000	423.17000	0.42317	566.370	4.80	0.27	770,793.88	300	300.00	
R2030	On 07/08/2025	Bond Future	9.22 Call		1,243.07000	1.24307	0.00000	990.37000	0.99037	1,243.070	4.99	0.47	1,303,562.93	300	300.00	
R2030	On 07/08/2025	Bond Future	9.81 Put		820.45000	0.82045	0.00000	1,031.98000	1.03198	820.450	5.34	(0.32)	(908,689.04)	300	300.00	
R2030	On 07/08/2025	Bond Future	10.48 Call		4,271.94000	4.27194	0.00000	3,789.84000	3.78984	4,271.940	5.80	0.84	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12 Put		26.46000	0.02646	0.00000	38.26000	0.03826	26.460	6.35	(0.02)	0.00	0	1,054.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
												Option				
R2030	On 06/11/2025	Bond Future	0.00		9.42244		97.35595	0.00000	9.60543	96.75152		4.78	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	669.95000		0.66995	0.00000	516.95000	0.51695	669.950	4.47	0.28	800,042.26	300	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,309.69000		1.30969	0.00000	1,062.50000	1.06250	1,309.690	4.64	0.44	1,250,266.05	300	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	903.90000		0.90390	0.00000	1,106.48000	1.10648	903.900	5.14	(0.31)	(869,882.71)	300	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.54263		95.21329	0.00000	9.73981	94.59612		4.71	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 06/02/2025	Bond Future	0.00		9.85457		94.93450	0.00000	9.99915	94.24718		7.13	0.00	635,206,739.50	6,691	113,152.00
R2032	On 06/02/2025	Bond Future	9.42	Call	46.57000		0.04657	0.00000	16.35000	0.01635	46.570	6.13	0.07	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	872.36000		0.87236	0.00000	546.55000	0.54655	872.360	7.60	0.57	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	43.26000		0.04326	0.00000	96.94000	0.09694	43.260	9.30	(0.05)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.93875		92.67557	0.00000	10.09071	91.97372		7.23	0.00	0.00	0	62,925.00
R2032	On 08/05/2025	Bond Future	9.40	Call	512.84000		0.51284	0.00000	364.72000	0.36472	512.840	6.91	0.25	740,269.54	300	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	536.27000		0.53627	0.00000	382.72000	0.38272	536.270	6.92	0.26	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	1,386.39000		1.38639	0.00000	1,076.36000	1.07636	1,386.390	7.16	0.49	1,461,118.16	300	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,433.69000		1.43369	0.00000	1,116.64000	1.11664	1,433.690	7.18	0.50	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	864.43000		0.86443	0.00000	1,128.57000	1.12857	864.430	7.46	(0.33)	(998,823.98)	300	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	261.34000		0.26134	0.00000	365.39000	0.36539	261.340	8.12	(0.12)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.03311		94.51161	0.00000	10.19308	93.79482		7.00	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	9.40	Call	800.69000		0.80069	0.00000	620.91000	0.62091	800.690	6.69	0.28	848,996.25	300	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,674.85000		1.67485	0.00000	1,369.35000	1.36935	1,674.850	6.94	0.46	1,392,513.34	300	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	1,076.02000		1.07602	0.00000	1,319.34000	1.31934	1,076.020	7.48	(0.31)	(933,139.19)	300	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.14326		92.19253	0.00000	10.31196	91.46071		7.16	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,010.26000		1.01026	0.00000	814.82000	0.81482	1,010.260	6.83	0.29	895,375.62	300	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,863.65000		1.86365	0.00000	1,562.68000	1.56268	1,863.650	7.10	0.44	1,342,937.31	300	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,273.73000		1.27373	0.00000	1,509.84000	1.50984	1,273.730	7.87	(0.30)	(908,826.12)	300	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.27186		93.95765	0.00000	10.45007	93.21075		7.08	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 06/02/2025	Bond Future	0.00		10.07100		103.26947	0.00000	10.22583	102.43005		7.52	0.00	0.00	0	12,221.00
R2033	On 08/05/2025	Bond Future	0.00		10.16104		100.29341	0.00000	10.32344	99.43632		7.68	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.26055		102.28025	0.00000	10.43109	101.40508		7.52	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.37503		99.22947	0.00000	10.55439	98.33609		7.77	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.50669		101.12869	0.00000	10.69560	100.21699		7.73	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 06/02/2025	Bond Future	0.00		10.53324		93.88082	0.00000	10.67805	93.06282		8.78	0.00	9,388,082.00	100	91,602.00
R2035	On 06/02/2025	Bond Future	10.10	Call	88.14000		0.08814	0.00000	36.67000	0.03667	88.140	8.27	0.10	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	236.87000		0.23687	0.00000	113.88000	0.11388	236.870	8.46	0.22	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	358.86000		0.35886	0.00000	184.45000	0.18445	358.860	8.57	0.29	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	534.78000		0.53478	0.00000	919.17000	0.91917	534.780	8.98	(0.37)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	71.96000		0.07196	0.00000	167.16000	0.16716	71.960	9.60	(0.07)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	24.71000		0.02471	0.00000	65.90000	0.06590	24.710	9.87	(0.03)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.62573		91.25487	0.00000	10.77666	90.41967		9.08	0.00	338,646,822.57	3,711	22,585.00
R2035	On 08/05/2025	Bond Future	10.08	Call	632.24000		0.63224	0.00000	453.71000	0.45371	632.240	8.59	0.25	798,970.56	300	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,360.62000		1.36062	0.00000	1,046.60000	1.04660	1,360.620	9.01	0.42	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	1,737.53000		1.73753	0.00000	1,367.38000	1.36738	1,737.530	9.18	0.49	1,563,075.36	300	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,176.29000		1.17629	0.00000	1,501.28000	1.50128	1,176.290	9.66	(0.35)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	1,075.73000		1.07573	0.00000	1,380.25000	1.38025	1,075.730	9.74	(0.32)	(1,037,924.02)	300	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,022.46000		5.02246	0.00000	4,365.04000	4.36504	5,022.460	10.33	0.82	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	362.16000		0.36216	0.00000	491.55000	0.49155	362.160	10.63	(0.13)	0.00	0	150.00

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	
R2035	On 08/05/2025	Bond Future	12.70	Put	59.79000	0.05979	0.00000	87.53000	0.08753	59.790	11.63	(0.03)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	11.28000	0.01128	0.00000	17.88000	0.01788	11.280	11.63	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.72776	93.06314	0.00000	10.88531	92.21041		9.04	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,002.13000	1.00213	0.00000	785.43000	0.78543	1,002.130	8.45	0.28	916,795.97	300	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,088.36000	2.08836	0.00000	1,724.25000	1.72425	2,088.360	8.87	0.46	1,488,947.30	300	300.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,326.06000	1.32606	0.00000	1,606.12000	1.60612	1,326.060	9.68	(0.30)	(967,455.73)	300	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.84554	90.37109	0.00000	11.01015	89.50068		9.48	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,334.99000	1.33499	0.00000	1,095.10000	1.09510	1,334.990	8.98	0.30	982,836.58	300	300.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,386.14000	2.38614	0.00000	2,025.68000	2.02568	2,386.140	9.33	0.44	1,442,618.95	300	300.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,408.93000	3.40893	0.00000	2,958.67000	2.95867	3,408.930	9.67	0.55	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,907.87000	1.90787	0.00000	2,219.64000	2.21964	1,907.870	10.17	(0.33)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,593.07000	1.59307	0.00000	1,863.76000	1.86376	1,593.070	10.40	(0.29)	(939,336.65)	300	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,263.99000	1.26399	0.00000	1,488.56000	1.48856	1,263.990	10.68	(0.24)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		10.97985	92.10189	0.00000	11.15215	91.21375		9.53	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/02/2025	Bond Future	0.00		10.95869	84.07243	0.00000	11.11350	83.17902		10.13	0.00	3,362,897.20	40	156,114.00
R2037	On 08/05/2025	Bond Future	0.00		11.06293	85.75961	0.00000	11.22390	84.84760		10.05	0.00	0.00	0	12,907.00
R2037	On 08/05/2025	Bond Future	10.50	Call	627.13000	0.62713	0.00000	438.53000	0.43853	627.130	9.39	0.24	810,759.27	300	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	1,742.13000	1.74213	0.00000	1,345.82000	1.34582	1,742.130	10.05	0.48	1,601,847.43	300	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	1,092.65000	1.09265	0.00000	1,421.94000	1.42194	1,092.650	10.71	(0.32)	(1,064,265.89)	300	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,111.81000	8.11181	0.00000	7,281.42000	7.28142	8,111.810	12.26	0.93	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,554.1800	11.55418	0.00000	10,666.23000	10.66623	11,554.180	12.88	0.98	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,779.4400	11.77944	0.00000	10,889.18000	10.88918	11,779.440	12.88	0.98	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.17747	83.19805	0.00000	11.34513	82.26705		10.58	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	758.16000	0.75816	0.00000	572.60000	0.57260	758.160	9.66	0.23	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,003.97000	1.00397	0.00000	773.60000	0.77360	1,003.970	9.80	0.28	934,069.13	300	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,090.35000	1.09035	0.00000	845.18000	0.84518	1,090.350	9.84	0.29	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,257.56000	1.25756	0.00000	984.97000	0.98497	1,257.560	9.91	0.32	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,095.77000	2.09577	0.00000	1,706.46000	1.70646	2,095.770	10.28	0.45	1,524,597.49	300	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,893.92000	2.89392	0.00000	3,412.59000	3.41259	2,893.920	10.36	(0.52)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,039.74000	2.03974	0.00000	2,448.09000	2.44809	2,039.740	10.80	(0.40)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,349.77000	1.34977	0.00000	1,649.25000	1.64925	1,349.770	11.32	(0.29)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,335.68000	1.33568	0.00000	1,632.72000	1.63272	1,335.680	11.34	(0.29)	(974,700.80)	300	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	933.32000	0.93332	0.00000	1,156.33000	1.15633	933.320	11.78	(0.21)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.29460	84.81957	0.00000	11.46910	83.86937		10.69	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,383.55000	1.38355	0.00000	1,124.28000	1.12428	1,383.550	10.07	0.30	1,015,485.99	300	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,455.12000	2.45512	0.00000	2,066.59000	2.06659	2,455.120	10.45	0.44	1,486,192.84	300	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,648.43000	1.64843	0.00000	1,938.73000	1.93873	1,648.430	11.71	(0.28)	(958,140.14)	300	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.42626	82.18542	0.00000	11.60818	81.21605		11.44	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,491.44000	2.49144	0.00000	2,126.51000	2.12651	2,491.440	10.98	0.40	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,194.54000	2.19454	0.00000	2,515.75000	2.51575	2,194.540	12.21	(0.31)	0.00	0	1,970.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00		11.03006	102.91243	0.00000	11.19020	101.83200		9.65	0.00	0.00	0	8,871.00
R2038	On 08/05/2025	Bond Future	0.00		11.13605	99.48745	0.00000	11.30275	98.38449		10.07	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00		11.24955	101.45815	0.00000	11.42317	100.33232		10.08	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.37497	97.94962	0.00000	11.55599	96.80069		10.74	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	Contracts Traded	Open Interest
R2038	On 06/11/2025	Bond Future	10.98	Call	2,577.80	0.0000	2.57780	0.00000	2,140.73	0.0000	2,140.73	10.47	0.41	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,798.41	0.0000	1.79841	0.00000	2,130.83	0.0000	2,130.83	11.95	(0.27)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.51346	99.82373	0.00000	11.70236	98.65157			10.91	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 06/02/2025	Bond Future	0.00		11.26439	84.06193	0.00000	11.40409	83.19277			10.92	0.00	33,036,338.49	393	66,251.00
R2040	On 06/02/2025	Bond Future	11.00	Call	278.40	0.00000	0.27840	0.00000	139.70	0.00000	139.70	10.51	0.23	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	155.44	0.00000	0.15544	0.00000	319.70	0.00000	319.70	11.69	(0.13)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	11.34	0.00000	0.01134	0.00000	32.23	0.00000	32.23	12.54	(0.01)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.37094	85.74889	0.00000	11.51599	84.86158			10.84	0.00	0.00	0	9,570.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,151.94	0.00000	8.15194	0.00000	7,358.50	0.00000	7,358.50	13.17	0.91	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,446.11	0.00000	11.44611	0.00000	10,592.81	0.00000	10,592.81	13.92	0.97	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,778.11	0.00000	11.77811	0.00000	10,920.63	0.00000	10,920.63	13.92	0.97	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.48718	82.93646	0.00000	11.63803	82.03065			11.47	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.60519	84.55266	0.00000	11.76193	83.62819			11.62	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.73668	81.66267	0.00000	11.89983	80.71943			12.50	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 06/02/2025	Bond Future	0.00		11.37341	80.02205	0.00000	11.50283	79.19517			11.80	0.00	77,861,454.65	973	70,854.00
R2044	On 06/02/2025	Bond Future	10.65	Call	9.78	0.00000	0.00978	0.00000	3.64	0.00000	3.64	10.82	0.01	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	367.72	0.00000	0.36772	0.00000	204.41	0.00000	204.41	11.62	0.27	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	605.48	0.00000	0.60548	0.00000	981.41	0.00000	981.41	12.26	(0.36)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	3,946.32	0.00000	3.94632	0.00000	3,199.26	0.00000	3,199.26	13.20	0.94	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,760.62	0.00000	6.76062	0.00000	5,942.37	0.00000	5,942.37	14.10	0.99	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	0.00	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	15.40	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.47526	81.62797	0.00000	11.60945	80.78383			11.73	0.00	1,714,187.37	21	8,225.00
R2044	On 08/05/2025	Bond Future	10.92	Call	690.59	0.00000	0.69059	0.00000	512.56	0.00000	512.56	10.86	0.24	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,652.07	0.00000	1.65207	0.00000	2,030.56	0.00000	2,030.56	11.98	(0.41)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	530.53	0.00000	0.53053	0.00000	689.37	0.00000	689.37	13.26	(0.16)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.58585	78.85916	0.00000	11.72521	77.99743			12.43	0.00	788,591.60	10	10.00
R2044	On 06/11/2025	Bond Future	0.00		11.69755	80.39584	0.00000	11.84215	79.51633			12.60	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.82137	77.55140	0.00000	11.97166	76.65407			13.59	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 06/02/2025	Bond Future	0.00		11.32818	82.99051	0.00000	11.45760	82.13487			11.73	0.00	207,476,275.00	2,500	261,827.00
R2048	On 06/02/2025	Bond Future	10.30	Call	0.21	0.00000	0.00021	0.00000	0.06	0.00000	0.06	10.32	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	208.66	0.00000	0.20866	0.00000	106.45	0.00000	106.45	11.29	0.17	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	227.29	0.00000	0.22729	0.00000	426.64	0.00000	426.64	12.56	(0.17)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.41993	80.20946	0.00000	11.55396	79.33601			12.31	0.00	0.00	0	209,066.00
R2048	On 07/08/2025	Bond Future	0.00		11.51864	81.79879	0.00000	11.65763	80.90718			12.37	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.62802	78.95030	0.00000	11.77225	78.04036			13.15	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.74905	80.46191	0.00000	11.89897	79.53353			13.28	0.00	0.00	0	0.00
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 06/02/2025	Bond Future	0.00		11.30745	106.92946	0.00000	11.44182	105.77899			11.86	0.00	0.00	0	2,213.00
R2053	On 08/05/2025	Bond Future	0.00		11.40155	103.20776	0.00000	11.54092	102.03326			12.44	0.00	1,032,077,600.00	10,000	10,000.00
R2053	On 07/08/2025	Bond Future	0.00		11.50114	105.25210	0.00000	11.64576	104.05331			12.50	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.60960	101.43900	0.00000	11.75983	100.21565			13.18	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.72761	103.37964	0.00000	11.88381	102.13159			13.06	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
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 06/02/2025		Bond Future	0.00	10.76167	73.41399	10.90607	72.68309		10.11	0.00	0.00	0	14,668.00
R209	On 08/05/2025		Bond Future	0.00	10.85338	71.73266	11.00325	70.98656		10.47	0.00	0.00	0	6,367.00
R209	On 07/08/2025		Bond Future	0.00	10.95213	73.15380	11.10779	72.39215		10.49	0.00	0.00	0	0.00
R209	On 06/11/2025		Bond Future	0.00	11.06179	71.42726	11.22362	70.64992		11.07	0.00	0.00	0	0.00
R209	On 05/02/2026		Bond Future	0.00	11.18358	72.79490	11.35196	72.00181		11.26	0.00	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	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	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	243.35947	243.35947	243.45014	243.45014		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025		Bond Future	0.00	244.94833	244.94833	245.03885	245.03885		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025		Bond Future	0.00	249.86099	249.86099	249.95070	249.95070		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	251.37622	251.37622	251.46496	251.46496		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026		Bond Future	0.00	256.25377	256.25377	256.34141	256.34141		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 06/02/2025		Bond Future	0.00	9.55345	91.63772	9.69300	91.05599		6.42	0.00	15,303,499.24	167	100,748.00
R213	On 08/05/2025		Bond Future	0.00	9.62682	89.91956	9.77406	89.32544		6.42	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	9.71181	91.70147	9.86759	91.09464		6.13	0.00	0.00	0	0.00
R213	On 06/11/2025		Bond Future	0.00	9.81877	89.93551	9.98397	89.31582		6.14	0.00	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	9.94836	91.65893	10.12414	91.02627		5.89	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	0.00	11.17246	68.42308	11.29668	67.75632		11.44	0.00	0.00	0	18,350.00
R214	On 06/02/2025		Bond Future	11.75 Call	3,086.62000	3.08662	2,495.57000	2.49557	3,086.620	12.79	0.93	0.00	0	521.00
R214	On 06/02/2025		Bond Future	12.25 Call	5,464.75000	5.46475	4,806.25000	4.80625	5,464.750	13.65	0.99	0.00	0	521.00
R214	On 06/02/2025		Bond Future	13.63 Put	0.00000	0.00000	0.00000	0.00000		14.92	0.00	0.00	0	521.00
R214	On 08/05/2025		Bond Future	0.00	11.26157	66.49311	11.39005	65.81243		11.93	0.00	0.00	0	3,232.00
R214	On 07/08/2025		Bond Future	0.00	11.35759	67.81071	11.49063	67.11584		11.99	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.46469	65.83229	11.60254	65.12306		12.77	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.58346	67.09309	11.72648	66.36949		13.05	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											5,228,384,821.20	53,004	1,912,169.00	
Grand Total:											5,228,384,821.20	53,004	1,912,169.00	