

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/01/2025

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	1,067.94800	1,067.94800	0.00000	1,069.87000	1,069.87000	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,089.38400	1,089.38400	0.00000	1,091.34200	1,091.34200	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,110.98200	1,110.98200	0.00000	1,112.97500	1,112.97500	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,132.68000	1,132.68000	0.00000	1,134.70900	1,134.70900	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,154.43300	1,154.43300	0.00000	1,156.49600	1,156.49600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,277.83300	1,277.83300	0.00000	1,280.78900	1,280.78900	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,303.48200	1,303.48200	0.00000	1,306.49500	1,306.49500	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,329.32400	1,329.32400	0.00000	1,332.39200	1,332.39200	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,355.28700	1,355.28700	0.00000	1,358.41000	1,358.41000	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,381.31500	1,381.31500	0.00000	1,384.49300	1,384.49300	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,099.49200	1,099.49200	0.00000	1,101.51100	1,101.51100	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,121.56200	1,121.56200	0.00000	1,123.61800	1,123.61800	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,143.79700	1,143.79700	0.00000	1,145.89100	1,145.89100	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,166.13700	1,166.13700	0.00000	1,168.26700	1,168.26700	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,188.53200	1,188.53200	0.00000	1,190.69900	1,190.69900	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	11.25979	82.71389	0.00000	11.23090	82.84889	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.38795	80.59504	0.00000	11.35781	80.73258	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.52705	82.21128	0.00000	11.49560	82.35127	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.68606	80.03675	0.00000	11.65320	80.17918	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.86742	81.58714	0.00000	11.83301	81.73205	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	11.74541	78.76460	0.00000	11.72646	78.87709	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.85955	76.09792	0.00000	11.83992	76.21250	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.97837	77.62321	0.00000	11.95805	77.73985	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.10906	74.88915	0.00000	12.08801	75.00777	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.25009	76.33764	0.00000	12.22827	76.45829	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	1,082.73600	1,082.73600	0.00000	1,084.79000	1,084.79000	0.00	0.00	86,618,880.00	8	643.00
GOVI	On 08/05/2025		GOVI	0.00	1,104.46900	1,104.46900	0.00000	1,106.56200	1,106.56200	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,126.36600	1,126.36600	0.00000	1,128.49600	1,128.49600	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,148.36500	1,148.36500	0.00000	1,150.53200	1,150.53200	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,170.41900	1,170.41900	0.00000	1,172.62400	1,172.62400	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	134.30710	134.30710	0.00000	134.32346	134.32346	0.00	0.00	0.00	0	8,699.00
I2029	On 08/05/2025		Bond Future	0.00	135.62754	135.62754	0.00000	135.64387	135.64387	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.34822	138.34822	0.00000	138.36440	138.36440	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.64562	139.64562	0.00000	139.66168	139.66168	0.00	0.00	0.00	0	69.00
I2029	On 05/02/2026		Bond Future	0.00	142.35633	142.35633	0.00000	142.37219	142.37219	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	0.00	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	0.00	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	0.00	0	0.00
I2033	On 06/02/2025		Bond Future	0.00	128.32190	128.32190	0.00000	128.33673	128.33673		0.00	0.00	0.00	0	6,217.00
I2033	On 08/05/2025		Bond Future	0.00	129.42153	129.42153	0.00000	129.43627	129.43627		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.01788	132.01788	0.00000	132.03241	132.03241		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.09018	133.09018	0.00000	133.10468	133.10468		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.67383	135.67383	0.00000	135.68802	135.68802		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 06/02/2025		Bond Future	0.00	138.32446	138.32446	0.00000	138.34313	138.34313		0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	141.13516	141.13516	0.00000	141.15390	141.15390		0.00	0.00	0.00	0	768.00
I2038	On 07/08/2025		Bond Future	0.00	141.84066	141.84066	0.00000	141.85924	141.85924		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	144.64185	144.64185	0.00000	144.66004	144.66004		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	145.28576	145.28576	0.00000	145.30382	145.30382		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 06/02/2025		Bond Future	0.00	120.47913	120.47913	0.00000	120.49284	120.49284		0.00	0.00	0.00	0	15,667.00
I2046	On 08/05/2025		Bond Future	0.00	120.71373	120.71373	0.00000	120.72728	120.72728		0.00	0.00	0.00	0	4,378.00
I2046	On 07/08/2025		Bond Future	0.00	123.13492	123.13492	0.00000	123.14860	123.14860		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	123.31128	123.31128	0.00000	123.32474	123.32474		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	125.70364	125.70364	0.00000	125.71692	125.71692		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 06/02/2025		Bond Future	0.00	119.71614	119.71614	0.00000	119.72977	119.72977		0.00	0.00	0.00	0	14,789.00
I2050	On 08/05/2025		Bond Future	0.00	122.14869	122.14869	0.00000	122.16220	122.16220		0.00	0.00	0.00	0	2,035.00
I2050	On 07/08/2025		Bond Future	0.00	122.23130	122.23130	0.00000	122.24458	122.24458		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	124.64487	124.64487	0.00000	124.65821	124.65821		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	124.65239	124.65239	0.00000	124.66543	124.66543		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 06/02/2025		Index Future	0.00	372.85600	372.85600	0.00000	372.75800	372.75800		0.00	0.00	0.00	0	206.00
IGOV	On 08/05/2025		Index Future	0.00	380.43200	380.43200	0.00000	380.33100	380.33100		0.00	0.00	0.00	0	680.00
IGOV	On 07/08/2025		Index Future	0.00	388.06500	388.06500	0.00000	387.96000	387.96000		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	395.73200	395.73200	0.00000	395.62500	395.62500		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	403.41900	403.41900	0.00000	403.30800	403.30800		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

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				
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	8.37700		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		8.36763		105.07675	0.00000	8.31109	105.17464		1.15	0.00	8,195,986.50	78	178,316.00
R186	On 08/05/2025	Bond Future	0.00		8.41168		107.18592	0.00000	8.34567	107.28548		1.34	0.00	0.00	0	19,834.00
R186	On 07/08/2025	Bond Future	0.00		8.48774		104.00027	0.00000	8.40890	104.10145		1.35	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call		1,131.17000		1.13117	0.00000	1,209.83000	1.20983	1,131.170	1.76	0.76	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put		63.95000		0.06395	0.00000	56.45000	0.05645	63.950	2.12	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.62378		106.02860	0.00000	8.52634	106.13135		1.21	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.89156		102.75204	0.00000	8.76467	102.85637		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		268.65376		268.65376	0.00000	267.88794	267.88794		0.00	0.00	0.00	0	844.00
R202	On 08/05/2025	Bond Future	0.00		274.11256		274.11256	0.00000	273.33066	273.33066		0.00	0.00	0.00	0	617.00
R202	On 07/08/2025	Bond Future	0.00		274.37629		274.37629	0.00000	273.57792	273.57792		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		279.79509		279.79509	0.00000	278.97978	278.97978		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		279.89085		279.89085	0.00000	279.05908	279.05908		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		9.20945		95.50045	0.00000	9.16980	95.65135		5.48	0.00	135,706,139.45	1,421	159,290.00
R2030	On 06/02/2025	Bond Future	8.68 Call		25.25000		0.02525	0.00000	37.48000	0.03748	25.250	5.33	0.05	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call		444.22000		0.44422	0.00000	530.03000	0.53003	444.220	5.45	0.47	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put		49.51000		0.04951	0.00000	42.46000	0.04246	49.510	5.75	(0.08)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00		9.28325		97.41740	0.00000	9.24113	97.57094		5.12	0.00	0.00	0	34,767.00
R2030	On 08/05/2025	Bond Future	8.68 Call		320.26000		0.32026	0.00000	357.68000	0.35768	320.260	5.01	0.21	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72 Call		350.94000		0.35094	0.00000	390.97000	0.39097	350.940	5.01	0.23	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95 Call		585.91000		0.58591	0.00000	643.02000	0.64302	585.910	5.03	0.33	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18 Call		921.40000		0.92140	0.00000	997.26000	0.99726	921.400	5.10	0.45	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22 Call		989.86000		0.98986	0.00000	1,069.00000	1.06900	989.860	5.11	0.47	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45 Call		1,447.73000		1.44773	0.00000	1,544.90000	1.54490	1,447.730	5.22	0.59	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54 Put		723.51000		0.72351	0.00000	673.59000	0.67359	723.510	5.26	(0.37)	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99 Put		321.73000		0.32173	0.00000	296.83000	0.29683	321.730	5.55	(0.19)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call		3,824.01000		3.82401	0.00000	3,963.41000	3.96341	3,824.010	5.77	0.89	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call		5,039.14000		5.03914	0.00000	5,185.81000	5.18581	5,039.140	6.05	0.94	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put		4.03000		0.00403	0.00000	3.65000	0.00365	4.030	6.46	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put		0.93000		0.00093	0.00000	0.84000	0.00084	0.930	6.46	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.37240		95.33805	0.00000	9.32750	95.49419		5.00	0.00	0.00	0	16.00
R2030	On 07/08/2025	Bond Future	8.72 Call		522.06000		0.52206	0.00000	566.37000	0.56637	522.060	4.80	0.26	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22 Call		1,168.30000		1.16830	0.00000	1,243.07000	1.24307	1,168.300	4.99	0.45	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81 Put		868.61000		0.86861	0.00000	820.45000	0.82045	868.610	5.34	(0.34)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48 Call		4,139.28000		4.13928	0.00000	4,271.94000	4.27194	4,139.280	5.80	0.83	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put		28.60000		0.02860	0.00000	26.46000	0.02646	28.600	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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2030	On 06/11/2025	Bond Future	0.00		9.47033		97.19731	0.00000	9.42244	97.35595		4.78	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	624.14000		0.62414	0.00000	669.95000	0.66995	624.140	4.47	0.27	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,238.02000		1.23802	0.00000	1,309.69000	1.30969	1,238.020	4.64	0.43	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	950.77000		0.95077	0.00000	903.90000	0.90390	950.770	5.14	(0.32)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.59397		95.05212	0.00000	9.54263	95.21329		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		9.91435		94.64952	0.00000	9.85457	94.93450		7.13	0.00	0.00	0	113,152.00
R2032	On 06/02/2025	Bond Future	9.42	Call	25.99000		0.02599	0.00000	46.57000	0.04657	25.990	6.13	0.05	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	701.76000		0.70176	0.00000	872.36000	0.87236	701.760	7.60	0.51	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	52.94000		0.05294	0.00000	43.26000	0.04326	52.940	9.30	(0.06)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.00145		92.38515	0.00000	9.93875	92.67557		7.23	0.00	0.00	0	62,925.00
R2032	On 08/05/2025	Bond Future	9.40	Call	440.16000		0.44016	0.00000	512.84000	0.51284	440.160	6.91	0.22	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	461.11000		0.46111	0.00000	536.27000	0.53627	461.110	6.92	0.23	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	1,242.59000		1.24259	0.00000	1,386.39000	1.38639	1,242.590	7.16	0.46	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,286.93000		1.28693	0.00000	1,433.69000	1.43369	1,286.930	7.18	0.47	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	958.81000		0.95881	0.00000	864.43000	0.86443	958.810	7.46	(0.36)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	295.26000		0.29526	0.00000	261.34000	0.26134	295.260	8.12	(0.14)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.09895		94.21574	0.00000	10.03311	94.51161		7.00	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	9.40	Call	717.03000		0.71703	0.00000	800.69000	0.80069	717.030	6.69	0.26	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,537.11000		1.53711	0.00000	1,674.85000	1.67485	1,537.110	6.94	0.44	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	1,165.51000		1.16551	0.00000	1,076.02000	1.07602	1,165.510	7.48	(0.33)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.21251		91.89123	0.00000	10.14326	92.19253		7.16	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	921.54000		0.92154	0.00000	1,010.26000	1.01026	921.540	6.83	0.27	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,729.97000		1.72997	0.00000	1,863.65000	1.86365	1,729.970	7.10	0.42	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,361.83000		1.36183	0.00000	1,273.73000	1.27373	1,361.830	7.87	(0.31)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.34482		93.65093	0.00000	10.27186	93.95765		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		10.12057		102.99970	0.00000	10.07100	103.26947		7.52	0.00	21,526,937.30	209	12,012.00
R2033	On 08/05/2025	Bond Future	0.00		10.21293		100.01849	0.00000	10.16104	100.29341		7.68	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.31490		102.00023	0.00000	10.26055	102.28025		7.52	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.43204		98.94435	0.00000	10.37503	99.22947		7.77	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.56658		100.83845	0.00000	10.50669	101.12869		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		10.56246		93.71494	0.00000	10.53324	93.88082		8.78	0.00	9,371,494.00	100	91,502.00
R2035	On 06/02/2025	Bond Future	10.10	Call	66.34000		0.06634	0.00000	88.14000	0.08814	66.340	8.27	0.08	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	191.11000		0.19111	0.00000	236.87000	0.23687	191.110	8.46	0.19	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	298.00000		0.29800	0.00000	358.86000	0.35886	298.000	8.57	0.26	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	580.38000		0.58038	0.00000	534.78000	0.53478	580.380	8.98	(0.40)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	77.25000		0.07725	0.00000	71.96000	0.07196	77.250	9.60	(0.08)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	26.07000		0.02607	0.00000	24.71000	0.02471	26.070	9.87	(0.03)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.65611		91.08591	0.00000	10.62573	91.25487		9.08	0.00	0.00	0	22,585.00
R2035	On 08/05/2025	Bond Future	10.08	Call	585.23000		0.58523	0.00000	632.24000	0.63224	585.230	8.59	0.24	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,283.00000		1.28300	0.00000	1,360.62000	1.36062	1,283.000	9.01	0.41	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	1,648.02000		1.64802	0.00000	1,737.53000	1.73753	1,648.020	9.18	0.47	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,227.86000		1.22786	0.00000	1,176.29000	1.17629	1,227.860	9.66	(0.36)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	1,123.45000		1.12345	0.00000	1,075.73000	1.07573	1,123.450	9.74	(0.34)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,878.74000		4.87874	0.00000	5,022.46000	5.02246	4,878.740	10.33	0.81	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	379.54000		0.37954	0.00000	362.16000	0.36216	379.540	10.63	(0.14)	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	62.68000	0.06268	0.00000	59.79000	0.05979	62.680	11.63	(0.03)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	11.85000	0.01185	0.00000	11.28000	0.01128	11.850	11.63	(0.01)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.75938	92.89111	0.00000	10.72776	93.06314		9.04	0.00	0.00	0	0.00	
R2035	On 07/08/2025	Bond Future	10.08	Call	949.48000	0.94948	0.00000	1,002.13000	1.00213	949.480	8.45	0.27	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	10.58	Call	2,004.00000	2.00400	0.00000	2,088.36000	2.08836	2,004.000	8.87	0.45	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	11.34	Put	1,372.44000	1.37244	0.00000	1,326.06000	1.32606	1,372.440	9.68	(0.31)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	0.00		10.87847	90.19604	0.00000	10.84554	90.37109		9.48	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	10.08	Call	1,278.86000	1.27886	0.00000	1,334.99000	1.33499	1,278.860	8.98	0.29	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.58	Call	2,304.45000	2.30445	0.00000	2,386.14000	2.38614	2,304.450	9.33	0.43	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.95	Call	3,308.94000	3.30894	0.00000	3,408.93000	3.40893	3,308.940	9.67	0.54	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.45	Put	1,961.65000	1.96165	0.00000	1,907.87000	1.90787	1,961.650	10.17	(0.34)	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.67	Put	1,639.03000	1.63903	0.00000	1,593.07000	1.59307	1,639.030	10.40	(0.29)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	11.95	Put	1,301.36000	1.30136	0.00000	1,263.99000	1.26399	1,301.360	10.68	(0.24)	0.00	0	250.00	
R2035	On 05/02/2026	Bond Future	0.00		11.01420	91.92387	0.00000	10.97985	92.10189		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		10.99744	83.84754	0.00000	10.95869	84.07243		10.13	0.00	41,588,379.84	496	156,114.00	
R2037	On 08/05/2025	Bond Future	0.00		11.10312	85.53058	0.00000	11.06293	85.75961		10.05	0.00	152,244,432.40	1,780	12,907.00	
R2037	On 08/05/2025	Bond Future	10.50	Call	567.34000	0.56734	0.00000	627.13000	0.62713	567.340	9.39	0.23	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	11.00	Call	1,625.66000	1.62566	0.00000	1,742.13000	1.74213	1,625.660	10.05	0.46	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	11.46	Put	1,159.30000	1.15930	0.00000	1,092.65000	1.09265	1,159.300	10.71	(0.33)	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	7,896.35000	7.89635	0.00000	8,111.81000	8.11181	7,896.350	12.26	0.92	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	11,328.60000	11.32860	0.00000	11,554.18000	11.55418	11,328.600	12.88	0.98	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	11,553.50000	11.55350	0.00000	11,779.44000	11.77944	11,553.500	12.88	0.98	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		11.21920	82.96495	0.00000	11.17747	83.19805		10.58	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	702.57000	0.70257	0.00000	758.16000	0.75816	702.570	9.66	0.21	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.50	Call	935.98000	0.93598	0.00000	1,003.97000	1.00397	935.980	9.80	0.26	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	1,018.32000	1.01832	0.00000	1,090.35000	1.09035	1,018.320	9.84	0.28	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	1,178.12000	1.17812	0.00000	1,257.56000	1.25756	1,178.120	9.91	0.31	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.00	Call	1,985.62000	1.98562	0.00000	2,095.77000	2.09577	1,985.620	10.28	0.44	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	3,010.96000	3.01096	0.00000	2,893.92000	2.89392	3,010.960	10.36	(0.54)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	2,129.18000	2.12918	0.00000	2,039.74000	2.03974	2,129.180	10.80	(0.42)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.82	Put	1,413.07000	1.41307	0.00000	1,349.77000	1.34977	1,413.070	11.32	(0.30)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.83	Put	1,398.41000	1.39841	0.00000	1,335.68000	1.33568	1,398.410	11.34	(0.30)	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	12.17	Put	978.99000	0.97899	0.00000	933.32000	0.93332	978.990	11.78	(0.22)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00		11.33790	84.58236	0.00000	11.29460	84.81957		10.69	0.00	0.00	0	0.00	
R2037	On 06/11/2025	Bond Future	10.50	Call	1,309.64000	1.30964	0.00000	1,383.55000	1.38355	1,309.640	10.07	0.29	33,648.80	10	300.00	
R2037	On 06/11/2025	Bond Future	11.00	Call	2,347.40000	2.34740	0.00000	2,455.12000	2.45512	2,347.400	10.45	0.43	49,032.43	10	300.00	
R2037	On 06/11/2025	Bond Future	12.16	Put	1,711.11000	1.71111	0.00000	1,648.43000	1.64843	1,711.110	11.71	(0.29)	(31,722.24)	10	300.00	
R2037	On 05/02/2026	Bond Future	0.00		11.47126	81.94414	0.00000	11.42626	82.18542		11.44	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	10.90	Call	2,391.26000	2.39126	0.00000	2,491.44000	2.49144	2,391.260	10.98	0.39	0.00	0	1,970.00	
R2037	On 05/02/2026	Bond Future	12.27	Put	2,265.46000	2.26546	0.00000	2,194.54000	2.19454	2,265.460	12.21	(0.32)	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		11.06928	102.64620	0.00000	11.03006	102.91243		9.65	0.00	0.00	0	8,871.00	
R2038	On 08/05/2025	Bond Future	0.00		11.17680	99.21614	0.00000	11.13605	99.48745		10.07	0.00	0.00	0	2,395.00	
R2038	On 07/08/2025	Bond Future	0.00		11.29188	101.18190	0.00000	11.24955	101.45815		10.08	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	0.00		11.41900	97.66832	0.00000	11.37497	97.94962		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	2,458.26000	2.45826	0.00000	2,577.80000	2.57780	2,458.260	10.47	0.40	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,868.43000	1.86843	0.00000	1,798.41000	1.79841	1,868.430	11.95	(0.27)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.55929	99.53742	0.00000	11.51346	99.82373		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		11.28288	83.94611	0.00000	11.26439	84.06193		10.92	0.00	0.00	0	66,251.00
R2040	On 06/02/2025	Bond Future	11.00	Call	239.04000	0.23904	0.00000	278.40000	0.27840	239.040	10.51	0.20	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	158.78000	0.15878	0.00000	155.44000	0.15544	158.780	11.69	(0.13)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	10.87000	0.01087	0.00000	11.34000	0.01134	10.870	12.54	(0.01)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.39006	85.63111	0.00000	11.37094	85.74889		10.84	0.00	0.00	0	9,570.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,040.15000	8.04015	0.00000	8,151.94000	8.15194	8,040.150	13.17	0.91	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,329.9100	11.32991	0.00000	11,446.11000	11.44611	11,329.910	13.92	0.97	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,661.6600	11.66166	0.00000	11,778.11000	11.77811	11,661.660	13.92	0.97	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.50696	82.81684	0.00000	11.48718	82.93646		11.47	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.62564	84.43115	0.00000	11.60519	84.55266		11.62	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.75786	81.53929	0.00000	11.73668	81.66267		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		11.39698	79.87042	0.00000	11.37341	80.02205		11.80	0.00	0.00	0	70,854.00
R2044	On 06/02/2025	Bond Future	10.65	Call	6.61000	0.00661	0.00000	9.78000	0.00978	6.610	10.82	0.01	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	312.33000	0.31233	0.00000	367.72000	0.36772	312.330	11.62	0.24	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	641.08000	0.64108	0.00000	605.48000	0.60548	641.080	12.26	(0.38)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	3,796.81000	3.79681	0.00000	3,946.32000	3.94632	3,796.810	13.20	0.94	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,608.82000	6.60882	0.00000	6,760.62000	6.76062	6,608.820	14.10	0.99	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	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		11.49962	81.47364	0.00000	11.47526	81.62797		11.73	0.00	0.00	0	8,225.00
R2044	On 08/05/2025	Bond Future	10.92	Call	647.04000	0.64704	0.00000	690.59000	0.69059	647.040	10.86	0.23	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,706.28000	1.70628	0.00000	1,652.07000	1.65207	1,706.280	11.98	(0.42)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	549.26000	0.54926	0.00000	530.53000	0.53053	549.260	13.26	(0.17)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.61105	78.70220	0.00000	11.58585	78.85916		12.43	0.00	0.00	0	10.00
R2044	On 06/11/2025	Bond Future	0.00		11.72359	80.23627	0.00000	11.69755	80.39584		12.60	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.84832	77.38925	0.00000	11.82137	77.55140		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		11.35233	82.82963	0.00000	11.32818	82.99051		11.73	0.00	0.00	0	261,827.00
R2048	On 06/02/2025	Bond Future	10.30	Call	0.11000	0.00011	0.00000	0.21000	0.00021	0.110	10.32	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	170.08000	0.17008	0.00000	208.66000	0.20866	170.080	11.29	0.15	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	239.80000	0.23980	0.00000	227.29000	0.22729	239.800	12.56	(0.18)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.44488	80.04560	0.00000	11.41993	80.20946		12.31	0.00	0.00	0	209,066.00
R2048	On 07/08/2025	Bond Future	0.00		11.54444	81.63196	0.00000	11.51864	81.79879		12.37	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.65471	78.78053	0.00000	11.62802	78.95030		13.15	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.77671	80.28917	0.00000	11.74905	80.46191		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		11.31651	106.85115	0.00000	11.30745	106.92946		11.86	0.00	0.00	0	2,213.00
R2053	On 08/05/2025	Bond Future	0.00		11.41090	103.12819	0.00000	11.40155	103.20776		12.44	0.00	0.00	0	10,000.00
R2053	On 07/08/2025	Bond Future	0.00		11.51078	105.17139	0.00000	11.50114	105.25210		12.50	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.61956	101.35705	0.00000	11.60960	101.43900		13.18	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.73790	103.29655	0.00000	11.72761	103.37964		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	10.79094	73.26502	10.76167	73.41399		10.11	0.00	323,245,268.24	4,412	10,256.00
R209	On 08/05/2025		Bond Future	0.00	10.88369	71.58092	10.85338	71.73266		10.47	0.00	0.00	0	6,367.00
R209	On 07/08/2025		Bond Future	0.00	10.98352	72.99932	10.95213	73.15380		10.49	0.00	0.00	0	0.00
R209	On 06/11/2025		Bond Future	0.00	11.09433	71.27004	11.06179	71.42726		11.07	0.00	0.00	0	0.00
R209	On 05/02/2026		Bond Future	0.00	11.21734	72.63494	11.18358	72.79490		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	243.36551	243.36551	243.35947	243.35947		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025		Bond Future	0.00	244.95516	244.95516	244.94833	244.94833		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025		Bond Future	0.00	249.86880	249.86880	249.86099	249.86099		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	251.38492	251.38492	251.37622	251.37622		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026		Bond Future	0.00	256.26358	256.26358	256.25377	256.25377		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	9.60322	91.42971	9.55345	91.63772		6.42	0.00	0.00	0	100,748.00
R213	On 08/05/2025		Bond Future	0.00	9.67920	89.70764	9.62682	89.91956		6.42	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	9.76706	91.48566	9.71181	91.70147		6.13	0.00	0.00	0	0.00
R213	On 06/11/2025		Bond Future	0.00	9.87717	89.71584	9.81877	89.93551		6.14	0.00	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	10.01031	91.43533	9.94836	91.65893		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	11.19159	68.31973	11.17246	68.42308		11.44	0.00	14,483,782.76	212	18,350.00
R214	On 06/02/2025		Bond Future	11.75 Call	2,984.02000	2.98402	3,086.62000	3.08662	2,984.020	12.79	0.92	0.00	0	521.00
R214	On 06/02/2025		Bond Future	12.25 Call	5,361.12000	5.36112	5,464.75000	5.46475	5,361.120	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	11.28130	66.38789	11.26157	66.49311		11.93	0.00	0.00	0	3,232.00
R214	On 07/08/2025		Bond Future	0.00	11.37795	67.70364	11.35759	67.81071		11.99	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.48572	65.72334	11.46469	65.83229		12.77	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.60520	66.98231	11.58346	67.09309		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 :											793,032,259.48	8,746	1,906,106.00	
Grand Total:											793,032,259.48	8,746	1,906,106.00	