

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/01/2025

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	1,066.80200	1,066.80200	0.00000	1,067.94800	1,067.94800	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,088.18700	1,088.18700	0.00000	1,089.38400	1,089.38400	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,109.66600	1,109.66600	0.00000	1,110.98200	1,110.98200	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,131.27500	1,131.27500	0.00000	1,132.68000	1,132.68000	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,152.95900	1,152.95900	0.00000	1,154.43300	1,154.43300	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,277.25000	1,277.25000	0.00000	1,277.83300	1,277.83300	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,302.85400	1,302.85400	0.00000	1,303.48200	1,303.48200	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,328.57000	1,328.57000	0.00000	1,329.32400	1,329.32400	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,354.44200	1,354.44200	0.00000	1,355.28700	1,355.28700	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,380.40300	1,380.40300	0.00000	1,381.31500	1,381.31500	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,099.24000	1,099.24000	0.00000	1,099.49200	1,099.49200	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,121.27600	1,121.27600	0.00000	1,121.56200	1,121.56200	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,143.40800	1,143.40800	0.00000	1,143.79700	1,143.79700	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,165.67400	1,165.67400	0.00000	1,166.13700	1,166.13700	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,188.01700	1,188.01700	0.00000	1,188.53200	1,188.53200	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	11.26387	82.69485	0.00000	11.25979	82.71389	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.39266	80.57357	0.00000	11.38795	80.59504	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.53355	82.18239	0.00000	11.52705	82.21128	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.69393	80.00269	0.00000	11.68606	80.03675	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.87634	81.54963	0.00000	11.86742	81.58714	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	11.74958	78.73988	0.00000	11.74541	78.76460	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.86422	76.07070	0.00000	11.85955	76.09792	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.98438	77.58876	0.00000	11.97837	77.62321	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.11608	74.84965	0.00000	12.10906	74.88915	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.25785	76.29481	0.00000	12.25009	76.33764	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	1,082.46300	1,082.46300	0.00000	1,082.73600	1,082.73600	0.00	0.00	3,539,654,010.00	327	316.00
GOVI	On 08/05/2025		GOVI	0.00	1,104.16300	1,104.16300	0.00000	1,104.46900	1,104.46900	0.00	0.00	3,610,613,010.00	327	327.00
GOVI	On 07/08/2025		GOVI	0.00	1,125.95700	1,125.95700	0.00000	1,126.36600	1,126.36600	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,147.88300	1,147.88300	0.00000	1,148.36500	1,148.36500	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,169.88600	1,169.88600	0.00000	1,170.41900	1,170.41900	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	134.31359	134.31359	0.00000	134.30710	134.30710	0.00	0.00	13,431,359.00	100	8,799.00
I2029	On 08/05/2025		Bond Future	0.00	135.63069	135.63069	0.00000	135.62754	135.62754	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.33969	138.33969	0.00000	138.34822	138.34822	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.62911	139.62911	0.00000	139.64562	139.64562	0.00	0.00	0.00	0	69.00

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	
I2029	On 05/02/2026	Bond Future	0.00		142.33442	142.33442	0.00000	142.35633	142.35633		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
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		128.48939	128.48939	0.00000	128.32190	128.32190		0.00	0.00	0.00	0	6,217.00
I2033	On 08/05/2025	Bond Future	0.00		129.58909	129.58909	0.00000	129.42153	129.42153		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00		132.17757	132.17757	0.00000	132.01788	132.01788		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		133.24564	133.24564	0.00000	133.09018	133.09018		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		135.82747	135.82747	0.00000	135.67383	135.67383		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		138.30492	138.30492	0.00000	138.32446	138.32446		0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025	Bond Future	0.00		141.11159	141.11159	0.00000	141.13516	141.13516		0.00	0.00	0.00	0	768.00
I2038	On 07/08/2025	Bond Future	0.00		141.80464	141.80464	0.00000	141.84066	141.84066		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		144.59678	144.59678	0.00000	144.64185	144.64185		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		145.23482	145.23482	0.00000	145.28576	145.28576		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		120.28391	120.28391	0.00000	120.47913	120.47913		0.00	0.00	0.00	0	15,667.00
I2046	On 08/05/2025	Bond Future	0.00		120.51153	120.51153	0.00000	120.71373	120.71373		0.00	0.00	0.00	0	4,378.00
I2046	On 07/08/2025	Bond Future	0.00		122.91837	122.91837	0.00000	123.13492	123.13492		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		123.08348	123.08348	0.00000	123.31128	123.31128		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		125.46706	125.46706	0.00000	125.70364	125.70364		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		119.49892	119.49892	0.00000	119.71614	119.71614		0.00	0.00	0.00	0	14,789.00
I2050	On 08/05/2025	Bond Future	0.00		121.92386	121.92386	0.00000	122.14869	122.14869		0.00	0.00	0.00	0	2,035.00
I2050	On 07/08/2025	Bond Future	0.00		121.99146	121.99146	0.00000	122.23130	122.23130		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		124.39347	124.39347	0.00000	124.64487	124.64487		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		124.39198	124.39198	0.00000	124.65239	124.65239		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		372.60200	372.60200	0.00000	372.85600	372.85600		0.00	0.00	0.00	0	206.00
IGOV	On 08/05/2025	Index Future	0.00		380.16300	380.16300	0.00000	380.43200	380.43200		0.00	0.00	0.00	0	680.00
IGOV	On 07/08/2025	Index Future	0.00		387.75700	387.75700	0.00000	388.06500	388.06500		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		395.39600	395.39600	0.00000	395.73200	395.73200		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		403.06200	403.06200	0.00000	403.41900	403.41900		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

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	
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	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	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	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	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	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	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	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	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	8.40000	91.60000		0.00	0.00	0.00	0	0.00	
R186	On 06/02/2025		Bond Future	0.00	8.36363	105.08367	8.36763	105.07675		1.52	0.00	120,846,220.50	1,150	178,316.00	
R186	On 08/05/2025		Bond Future	0.00	8.40884	107.19020	8.41168	107.18592		1.61	0.00	0.00	0	19,834.00	
R186	On 07/08/2025		Bond Future	0.00	8.49143	103.99554	8.48774	104.00027		1.49	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,137.53000	1.13753	0.00000	1,131.17000	1.13117	1,137.530	1.80	0.75	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	71.47000	0.07147	0.00000	63.95000	0.06395	71.470	2.18	(0.09)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.63404	106.01779	8.62378	106.02860		1.29	0.00	0.00	0	447.00	
R186	On 05/02/2026		Bond Future	0.00	8.90940	102.73738	8.89156	102.75204		1.11	0.00	0.00	0	0.00	
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000		0.00	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		0.00	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		0.00	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		0.00	0.00	0.00	0	0.00	
R202	On 06/02/2025		Bond Future	0.00	268.21704	268.21704	0.00000	268.65376	268.65376		0.00	0.00	0	844.00	
R202	On 08/05/2025		Bond Future	0.00	273.65997	273.65997	0.00000	274.11256	274.11256		0.00	0.00	0	617.00	
R202	On 07/08/2025		Bond Future	0.00	273.89161	273.89161	0.00000	274.37629	274.37629		0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	279.28486	279.28486	0.00000	279.79509	279.79509		0.00	0.00	0	0.00	
R202	On 05/02/2026		Bond Future	0.00	279.36153	279.36153	0.00000	279.89085	279.89085		0.00	0.00	0	0.00	
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000		0.00	0.00	0.00	0	0.00	
R2030	On 06/02/2025		Bond Future	0.00	9.23984	95.38500	0.00000	9.20945	95.50045		5.71	0.00	38,154,000.00	400	159,290.00
R2030	On 06/02/2025		Bond Future	8.68 Call	22.01000	0.02201	0.00000	25.25000	0.02525	22.010	5.56	0.04	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	400.81000	0.40081	0.00000	444.22000	0.44422	400.810	5.68	0.43	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	63.18000	0.06318	0.00000	49.51000	0.04951	63.180	5.98	(0.10)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.31631	97.29710	0.00000	9.28325	97.41740		5.37	0.00	0.00	0	34,767.00
R2030	On 08/05/2025		Bond Future	8.68 Call	330.49000	0.33049	0.00000	320.26000	0.32026	330.490	5.26	0.21	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	360.48000	0.36048	0.00000	350.94000	0.35094	360.480	5.26	0.22	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	590.55000	0.59055	0.00000	585.91000	0.58591	590.550	5.28	0.32	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	916.13000	0.91613	0.00000	921.40000	0.92140	916.130	5.35	0.44	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	982.39000	0.98239	0.00000	989.86000	0.98986	982.390	5.36	0.46	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,425.33000	1.42533	0.00000	1,447.73000	1.44773	1,425.330	5.47	0.57	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	814.84000	0.81484	0.00000	723.51000	0.72351	814.840	5.51	(0.39)	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	380.01000	0.38001	0.00000	321.73000	0.32173	380.010	5.80	(0.21)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,742.53000	3.74253	0.00000	3,824.01000	3.82401	3,742.530	6.02	0.87	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,941.26000	4.94126	0.00000	5,039.14000	5.03914	4,941.260	6.30	0.93	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	6.12000	0.00612	0.00000	4.03000	0.00403	6.120	6.71	(0.01)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	1.55000	0.00155	0.00000	0.93000	0.00093	1.550	6.71	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.41017	95.20695	0.00000	9.37240	95.33805		5.19	0.00	0.00	0	16.00
R2030	On 07/08/2025		Bond Future	8.72 Call	525.71000	0.52571	0.00000	522.06000	0.52206	525.710	4.97	0.25	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.22 Call	1,127.72000	1.12772	0.00000	1,168.30000	1.16830	1,127.720	5.06	0.43	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.81 Put	917.56000	0.91756	0.00000	868.61000	0.86861	917.560	5.37	(0.35)	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,032.75000	4.03275	0.00000	4,139.28000	4.13928	4,032.750	5.83	0.82	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 07/08/2025	Bond Future	12.12	Put	37.25000	0.03725	0.00000	28.60000	0.02860	37.250	6.55	(0.02)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.51242	97.05815	0.00000	9.47033	97.19731		4.95	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	635.20000	0.63520	0.00000	624.14000	0.62414	635.200	4.64	0.26	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,234.51000	1.23451	0.00000	1,238.02000	1.23802	1,234.510	4.81	0.42	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	1,046.78000	1.04678	0.00000	950.77000	0.95077	1,046.780	5.31	(0.33)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.64034	94.90684	0.00000	9.59397	95.05212		4.84	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		9.93414	94.55542	0.00000	9.91435	94.64952		7.44	0.00	76,117,113.10	805	113,132.00
R2032	On 06/02/2025	Bond Future	9.42	Call	11.74000	0.01174	0.00000	25.99000	0.02599	11.740	5.64	0.03	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	603.21000	0.60321	0.00000	701.76000	0.70176	603.210	7.20	0.49	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	45.26000	0.04526	0.00000	52.94000	0.05294	45.260	9.01	(0.05)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.02275	92.28676	0.00000	10.00145	92.38515		7.52	0.00	0.00	0	62,925.00
R2032	On 08/05/2025	Bond Future	9.40	Call	457.86000	0.45786	0.00000	440.16000	0.44016	457.860	7.21	0.22	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	478.82000	0.47882	0.00000	461.11000	0.46111	478.820	7.21	0.23	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	1,250.05000	1.25005	0.00000	1,242.59000	1.24259	1,250.050	7.45	0.45	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,293.54000	1.29354	0.00000	1,286.93000	1.28693	1,293.540	7.47	0.46	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	1,046.04000	1.04604	0.00000	958.81000	0.95881	1,046.040	7.76	(0.37)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	340.84000	0.34084	0.00000	295.26000	0.29526	340.840	8.43	(0.15)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.12314	94.10733	0.00000	10.09895	94.21574		7.21	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	9.40	Call	733.28000	0.73328	0.00000	717.03000	0.71703	733.280	6.90	0.26	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,543.19000	1.54319	0.00000	1,537.11000	1.53711	1,543.190	7.15	0.43	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	1,250.96000	1.25096	0.00000	1,165.51000	1.16551	1,250.960	7.69	(0.34)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.23920	91.77543	0.00000	10.21251	91.89123		7.32	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	907.33000	0.90733	0.00000	921.54000	0.92154	907.330	6.90	0.27	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,680.40000	1.68040	0.00000	1,729.97000	1.72997	1,680.400	7.10	0.41	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,382.78000	1.38278	0.00000	1,361.83000	1.36183	1,382.780	7.83	(0.32)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.37376	93.52963	0.00000	10.34482	93.65093		7.31	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		10.14533	102.86532	0.00000	10.12057	102.99970		7.78	0.00	0.00	0	12,012.00
R2033	On 08/05/2025	Bond Future	0.00		10.23936	99.87885	0.00000	10.21293	100.01849		7.97	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.34432	101.84909	0.00000	10.31490	102.00023		7.70	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.46409	98.78453	0.00000	10.43204	98.94435		7.90	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.60100	100.67215	0.00000	10.56658	100.83845		7.87	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		10.56181	93.71863	0.00000	10.56246	93.71494		9.12	0.00	42,360,820.76	452	91,432.00
R2035	On 06/02/2025	Bond Future	10.10	Call	71.46000	0.07146	0.00000	66.34000	0.06634	71.460	8.62	0.08	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	200.13000	0.20013	0.00000	191.11000	0.19111	200.130	8.81	0.19	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	308.54000	0.30854	0.00000	298.00000	0.29800	308.540	8.92	0.26	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	588.91000	0.58891	0.00000	580.38000	0.58038	588.910	9.32	(0.40)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	80.63000	0.08063	0.00000	77.25000	0.07725	80.630	9.95	(0.08)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	27.58000	0.02758	0.00000	26.07000	0.02607	27.580	10.22	(0.03)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.65585	91.08735	0.00000	10.65611	91.08591		9.34	0.00	0.00	0	22,585.00
R2035	On 08/05/2025	Bond Future	10.08	Call	583.46000	0.58346	0.00000	585.23000	0.58523	583.460	8.61	0.24	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,268.89000	1.26889	0.00000	1,283.00000	1.28300	1,268.890	8.97	0.40	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	1,631.25000	1.63125	0.00000	1,648.02000	1.64802	1,631.250	9.14	0.47	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,207.75000	1.20775	0.00000	1,227.86000	1.22786	1,207.750	9.60	(0.36)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	1,103.99000	1.10399	0.00000	1,123.45000	1.12345	1,103.990	9.68	(0.33)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	4,866.67000	4.86667	0.00000	4,878.74000	4.87874	4,866.670	10.28	0.81	0.00	0	400.00

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	11.70	Put	370.19000	0.37019	0.00000	379.54000	0.37954	370.190	10.59	(0.13)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	68.64000	0.06864	0.00000	62.68000	0.06268	68.640	11.87	(0.03)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	14.14000	0.01414	0.00000	11.85000	0.01185	14.140	11.93	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.76056	92.88470	0.00000	10.75938	92.89111		9.18	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	10.08	Call	975.14000	0.97514	0.00000	949.48000	0.94948	975.140	8.59	0.28	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,033.41000	2.03341	0.00000	2,004.00000	2.00400	2,033.410	9.01	0.45	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,405.57000	1.40557	0.00000	1,372.44000	1.37244	1,405.570	9.84	(0.31)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.88066	90.18442	0.00000	10.87847	90.19604		9.53	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,244.97000	1.24497	0.00000	1,278.86000	1.27886	1,244.970	8.88	0.29	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,244.51000	2.24451	0.00000	2,304.45000	2.30445	2,244.510	9.17	0.43	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,237.70000	3.23770	0.00000	3,308.94000	3.30894	3,237.700	9.49	0.54	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,900.12000	1.90012	0.00000	1,961.65000	1.96165	1,900.120	9.97	(0.34)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,581.12000	1.58112	0.00000	1,639.03000	1.63903	1,581.120	10.20	(0.29)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,250.24000	1.25024	0.00000	1,301.36000	1.30136	1,250.240	10.49	(0.24)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		11.01711	91.90881	0.00000	11.01420	91.92387		9.63	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		10.99677	83.85142	0.00000	10.99744	83.84754		10.53	0.00	1,760,879.82	21	156,114.00
R2037	On 08/05/2025	Bond Future	0.00		11.10281	85.53235	0.00000	11.10312	85.53058		10.32	0.00	514,049,423.50	6,010	16,284.00
R2037	On 08/05/2025	Bond Future	10.50	Call	598.86000	0.59886	0.00000	567.34000	0.56734	598.860	9.65	0.23	25,992.43	10	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	1,668.60000	1.66860	0.00000	1,625.66000	1.62566	1,668.600	10.32	0.46	51,648.27	10	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	1,198.24000	1.19824	0.00000	1,159.30000	1.15930	1,198.240	10.99	(0.34)	(37,303.97)	10	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,915.59000	7.91559	0.00000	7,896.35000	7.89635	7,915.590	12.57	0.92	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,337.0300	11.33703	0.00000	11,328.60000	11.32860	11,337.030	13.20	0.98	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,561.3700	11.56137	0.00000	11,553.50000	11.55350	11,561.370	13.20	0.98	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.22021	82.95932	0.00000	11.21920	82.96495		10.73	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	722.67000	0.72267	0.00000	702.57000	0.70257	722.670	9.81	0.22	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	958.91000	0.95891	0.00000	935.98000	0.93598	958.910	9.94	0.27	30,425.82	10	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,042.08000	1.04208	0.00000	1,018.32000	1.01832	1,042.080	9.98	0.28	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,203.10000	1.20310	0.00000	1,178.12000	1.17812	1,203.100	10.06	0.31	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,013.47000	2.01347	0.00000	1,985.62000	1.98562	2,013.470	10.43	0.44	49,657.13	10	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,044.48000	3.04448	0.00000	3,010.96000	3.01096	3,044.480	10.51	(0.54)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,161.25000	2.16125	0.00000	2,129.18000	2.12918	2,161.250	10.95	(0.42)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,443.49000	1.44349	0.00000	1,413.07000	1.41307	1,443.490	11.48	(0.30)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,428.91000	1.42891	0.00000	1,398.41000	1.39841	1,428.910	11.50	(0.30)	(33,369.90)	10	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,006.11000	1.00611	0.00000	978.99000	0.97899	1,006.110	11.95	(0.23)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.33982	84.57186	0.00000	11.33790	84.58236		10.69	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,298.33000	1.29833	0.00000	1,309.64000	1.30964	1,298.330	10.05	0.29	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,334.67000	2.33467	0.00000	2,347.40000	2.34740	2,334.670	10.44	0.43	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,711.31000	1.71131	0.00000	1,711.11000	1.71111	1,711.310	11.72	(0.29)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.47382	81.93045	0.00000	11.47126	81.94414		11.56	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,416.80000	2.41680	0.00000	2,391.26000	2.39126	2,416.800	11.09	0.39	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,302.84000	2.30284	0.00000	2,265.46000	2.26546	2,302.840	12.34	(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		11.06850	102.65149	0.00000	11.06928	102.64620		10.02	0.00	37,057,187.89	361	9,232.00
R2038	On 08/05/2025	Bond Future	0.00		11.17638	99.21893	0.00000	11.17680	99.21614		10.34	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00		11.29278	101.17603	0.00000	11.29188	101.18190		10.22	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2038	On 06/11/2025	Bond Future	0.00		11.42082		97.65672	0.00000	11.41900	97.66832		10.73	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,368.45000		2.36845	0.00000	2,458.26000	2.45826	2,368.450	10.24	0.39	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,784.61000		1.78461	0.00000	1,868.43000	1.86843	1,784.610	11.67	(0.27)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.56174		99.52215	0.00000	11.55929	99.53742		11.02	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		11.28216		83.95061	0.00000	11.28288	83.94611		11.34	0.00	32,572,836.68	388	66,209.00
R2040	On 06/02/2025	Bond Future	11.00	Call	248.95000		0.24895	0.00000	239.04000	0.23904	248.950	10.93	0.21	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	164.17000		0.16417	0.00000	158.78000	0.15878	164.170	12.12	(0.13)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	11.58000		0.01158	0.00000	10.87000	0.01087	11.580	12.97	(0.01)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.38967		85.63351	0.00000	11.39006	85.63111		11.13	0.00	63,711,331.44	744	10,314.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,033.57000		8.03357	0.00000	8,040.15000	8.04015	8,033.570	13.11	0.91	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,337.6800		11.33768	0.00000	11,329.91000	11.32991	11,337.680	14.14	0.97	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,672.1600		11.67216	0.00000	11,661.66000	11.66166	11,672.160	14.25	0.97	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.50779		82.81182	0.00000	11.50696	82.81684		11.63	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.62729		84.42136	0.00000	11.62564	84.43115		11.61	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.76009		81.52632	0.00000	11.75786	81.53929		12.63	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		11.39628		79.87492	0.00000	11.39698	79.87042		12.25	0.00	7,108,867.88	89	70,765.00
R2044	On 06/02/2025	Bond Future	10.65	Call	6.04000		0.00604	0.00000	6.61000	0.00661	6.040	10.96	0.01	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	298.03000		0.29803	0.00000	312.33000	0.31233	298.030	11.65	0.24	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	617.06000		0.61706	0.00000	641.08000	0.64108	617.060	12.25	(0.38)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	3,793.12000		3.79312	0.00000	3,796.81000	3.79681	3,793.120	13.17	0.94	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,612.43000		6.61243	0.00000	6,608.82000	6.60882	6,612.430	14.10	1.00	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		15.86	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.49923		81.47611	0.00000	11.49962	81.47364		12.03	0.00	40,086,246.12	492	8,717.00
R2044	On 08/05/2025	Bond Future	10.92	Call	682.23000		0.68223	0.00000	647.04000	0.64704	682.230	11.16	0.24	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,748.43000		1.74843	0.00000	1,706.28000	1.70628	1,748.430	12.28	(0.42)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	577.88000		0.57788	0.00000	549.26000	0.54926	577.880	13.58	(0.17)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.61177		78.69772	0.00000	11.61105	78.70220		12.59	0.00	0.00	0	10.00
R2044	On 06/11/2025	Bond Future	0.00		11.72508		80.22716	0.00000	11.72359	80.23627		12.57	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.85034		77.37712	0.00000	11.84832	77.38925		13.71	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		11.34654		82.86815	0.00000	11.35233	82.82963		12.17	0.00	0.00	0	261,827.00
R2048	On 06/02/2025	Bond Future	10.30	Call	0.16000		0.00016	0.00000	0.11000	0.00011	0.160	10.76	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	183.31000		0.18331	0.00000	170.08000	0.17008	183.310	11.73	0.16	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	239.46000		0.23946	0.00000	239.80000	0.23980	239.460	13.00	(0.17)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.43919		80.08292	0.00000	11.44488	80.04560		12.62	0.00	0.00	0	209,066.00
R2048	On 07/08/2025	Bond Future	0.00		11.53963		81.66302	0.00000	11.54444	81.63196		12.52	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.65043		78.80771	0.00000	11.65471	78.78053		13.13	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.77271		80.31411	0.00000	11.77671	80.28917		13.33	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		11.30571		106.94451	0.00000	11.31651	106.85115		12.28	0.00	0.00	0	2,213.00
R2053	On 08/05/2025	Bond Future	0.00		11.40004		103.22062	0.00000	11.41090	103.12819		12.74	0.00	45,726,734.66	443	10,443.00
R2053	On 07/08/2025	Bond Future	0.00		11.50060		105.25662	0.00000	11.51078	105.17139		12.63	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.60970		101.43818	0.00000	11.61956	101.35705		13.16	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
R2053	On 05/02/2026	Bond Future	0.00	11.72811	103.37560	0.00000	11.73790	103.29655		13.04	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 06/02/2025	Bond Future	0.00	10.79534	73.24266	0.00000	10.79094	73.26502		10.51	0.00	0.00	0	10,256.00
R209	On 08/05/2025	Bond Future	0.00	10.88863	71.55623	0.00000	10.88369	71.58092		10.76	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00	10.98992	72.96788	0.00000	10.98352	72.99932		10.65	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.10183	71.23387	0.00000	11.09433	71.27004		11.08	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.22566	72.59559	0.00000	11.21734	72.63494		11.39	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 06/02/2025	Bond Future	0.00	243.18392	243.18392	0.00000	243.36551	243.36551		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	244.76368	244.76368	0.00000	244.95516	244.95516		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	249.65221	249.65221	0.00000	249.86880	249.86880		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	251.15006	251.15006	0.00000	251.38492	251.38492		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	256.01505	256.01505	0.00000	256.26358	256.26358		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 06/02/2025	Bond Future	0.00	9.62314	91.34662	0.00000	9.60322	91.42971		6.69	0.00	0.00	0	100,748.00
R213	On 08/05/2025	Bond Future	0.00	9.70076	89.62060	0.00000	9.67920	89.70764		6.69	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.79183	91.38912	0.00000	9.76706	91.48566		6.34	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.90476	89.61229	0.00000	9.87717	89.71584		6.31	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	10.04050	91.32661	0.00000	10.01031	91.43533		6.07	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 06/02/2025	Bond Future	0.00	11.19592	68.29637	0.00000	11.19159	68.31973		11.89	0.00	0.00	0	18,350.00
R214	On 06/02/2025	Bond Future	11.75 Call	2,955.45000	2.95545	0.00000	2,984.02000	2.98402	2,955.450	12.79	0.93	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	5,337.12000	5.33712	0.00000	5,361.12000	5.36112	5,337.120	13.69	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	0.00000		15.39	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	11.28609	66.36238	0.00000	11.28130	66.38789		12.26	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.38401	67.67183	0.00000	11.37795	67.70364		12.17	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.49270	65.68724	0.00000	11.48572	65.72334		12.77	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.61289	66.94320	0.00000	11.60520	66.98231		13.18	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 :											8,183,337,091.14	12,169	1,911,402.00	
Grand Total:											8,183,337,091.14	12,169	1,911,402.00	