

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/01/2025

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	1,069.96400	1,069.96400	0.00000	1,066.80200	1,066.80200	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,091.41900	1,091.41900	0.00000	1,088.18700	1,088.18700	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,112.97400	1,112.97400	0.00000	1,109.66600	1,109.66600	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,134.65800	1,134.65800	0.00000	1,131.27500	1,131.27500	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,156.41900	1,156.41900	0.00000	1,152.95900	1,152.95900	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,282.84000	1,282.84000	0.00000	1,277.25000	1,277.25000	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,308.56400	1,308.56400	0.00000	1,302.85400	1,302.85400	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,334.40700	1,334.40700	0.00000	1,328.57000	1,328.57000	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,360.40600	1,360.40600	0.00000	1,354.44200	1,354.44200	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,386.49600	1,386.49600	0.00000	1,380.40300	1,380.40300	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,104.21700	1,104.21700	0.00000	1,099.24000	1,099.24000	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,126.35900	1,126.35900	0.00000	1,121.27600	1,121.27600	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,148.60400	1,148.60400	0.00000	1,143.40800	1,143.40800	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,170.98300	1,170.98300	0.00000	1,165.67400	1,165.67400	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,193.44000	1,193.44000	0.00000	1,188.01700	1,188.01700	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	11.18672	83.05591	0.00000	11.26387	82.69485	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.31202	80.94214	0.00000	11.39266	80.57357	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.44915	82.55861	0.00000	11.53355	82.18239	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.60547	80.38665	0.00000	11.69393	80.00269	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.78346	81.94132	0.00000	11.87634	81.54963	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	11.66269	79.25754	0.00000	11.74958	78.73988	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.77405	76.59898	0.00000	11.86422	76.07070	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.89080	78.12793	0.00000	11.98438	77.58876	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.01883	75.39970	0.00000	12.11608	74.84965	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.15677	76.85582	0.00000	12.25785	76.29481	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	1,087.30200	1,087.30200	0.00000	1,082.46300	1,082.46300	0.00	0.00	0.00	0	316.00
GOVI	On 08/05/2025		GOVI	0.00	1,109.10500	1,109.10500	0.00000	1,104.16300	1,104.16300	0.00	0.00	0.00	0	327.00
GOVI	On 07/08/2025		GOVI	0.00	1,131.00900	1,131.00900	0.00000	1,125.95700	1,125.95700	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,153.04500	1,153.04500	0.00000	1,147.88300	1,147.88300	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,175.15800	1,175.15800	0.00000	1,169.88600	1,169.88600	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	134.19217	134.19217	0.00000	134.31359	134.31359	0.00	0.00	0.00	0	8,799.00
I2029	On 08/05/2025		Bond Future	0.00	135.50708	135.50708	0.00000	135.63069	135.63069	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.21409	138.21409	0.00000	138.33969	138.33969	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.50166	139.50166	0.00000	139.62911	139.62911	0.00	0.00	139,501.66	1	68.00
I2029	On 05/02/2026		Bond Future	0.00	142.20503	142.20503	0.00000	142.33442	142.33442	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	128.47464	128.47464	0.00000	128.48939	128.48939		0.00	0.00	0.00	0	6,217.00
I2033	On 08/05/2025		Bond Future	0.00	129.57430	129.57430	0.00000	129.58909	129.58909		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.16298	132.16298	0.00000	132.17757	132.17757		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.23138	133.23138	0.00000	133.24564	133.24564		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.81332	135.81332	0.00000	135.82747	135.82747		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	138.06602	138.06602	0.00000	138.30492	138.30492		0.00	0.00	0.00	0	2,622.00
I2038	On 08/05/2025		Bond Future	0.00	140.86822	140.86822	0.00000	141.11159	141.11159		0.00	0.00	0.00	0	768.00
I2038	On 07/08/2025		Bond Future	0.00	141.55697	141.55697	0.00000	141.80464	141.80464		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	144.34482	144.34482	0.00000	144.59678	144.59678		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	144.97866	144.97866	0.00000	145.23482	145.23482		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	120.27041	120.27041	0.00000	120.28391	120.28391		0.00	0.00	0.00	0	15,667.00
I2046	On 08/05/2025		Bond Future	0.00	120.49791	120.49791	0.00000	120.51153	120.51153		0.00	0.00	0.00	0	4,378.00
I2046	On 07/08/2025		Bond Future	0.00	122.90492	122.90492	0.00000	122.91837	122.91837		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	123.07042	123.07042	0.00000	123.08348	123.08348		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	125.45430	125.45430	0.00000	125.46706	125.46706		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	119.68607	119.68607	0.00000	119.49892	119.49892		0.00	0.00	0.00	0	14,789.00
I2050	On 08/05/2025		Bond Future	0.00	122.11521	122.11521	0.00000	121.92386	121.92386		0.00	0.00	0.00	0	2,035.00
I2050	On 07/08/2025		Bond Future	0.00	122.18725	122.18725	0.00000	121.99146	121.99146		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	124.59342	124.59342	0.00000	124.39347	124.39347		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	124.59631	124.59631	0.00000	124.39198	124.39198		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	372.38000	372.38000	0.00000	372.60200	372.60200		0.00	0.00	0.00	0	206.00
IGOV	On 08/05/2025		Index Future	0.00	379.93900	379.93900	0.00000	380.16300	380.16300		0.00	0.00	0.00	0	680.00
IGOV	On 07/08/2025		Index Future	0.00	387.53300	387.53300	0.00000	387.75700	387.75700		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	395.17200	395.17200	0.00000	395.39600	395.39600		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	402.83700	402.83700	0.00000	403.06200	403.06200		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 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	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		8.32710		105.14691	0.00000	8.36363	105.08367		1.52	0.00	0.00	0	178,316.00
R186	On 08/05/2025	Bond Future	0.00		8.36593		107.25491	0.00000	8.40884	107.19020		1.61	0.00	14,908,432.49	139	19,973.00
R186	On 07/08/2025	Bond Future	0.00		8.43970		104.06190	0.00000	8.49143	103.99554		1.49	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,184.62000		1.18462	0.00000	1,137.53000	1.13753	1,184.620	1.80	0.77	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	63.73000		0.06373	0.00000	71.47000	0.07147	63.730	2.18	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.56950		106.08582	0.00000	8.63404	106.01779		1.29	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.82455		102.80712	0.00000	8.90940	102.73738		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	0.00000		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		267.78865		267.78865	0.00000	268.21704	268.21704		0.00	0.00	0.00	0	844.00
R202	On 08/05/2025	Bond Future	0.00		273.22351		273.22351	0.00000	273.65997	273.65997		0.00	0.00	0.00	0	617.00
R202	On 07/08/2025	Bond Future	0.00		273.44735		273.44735	0.00000	273.89161	273.89161		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		278.83294		278.83294	0.00000	279.28486	279.28486		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		278.90235		278.90235	0.00000	279.36153	279.36153		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		9.17332		95.63795	0.00000	9.23984	95.38500		5.71	0.00	191,275.90	2	159,288.00
R2030	On 06/02/2025	Bond Future	8.68	Call	24.39000		0.02439	0.00000	22.01000	0.02201	24.390	5.56	0.05	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18	Call	480.38000		0.48038	0.00000	400.81000	0.40081	480.380	5.68	0.51	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69	Put	29.01000		0.02901	0.00000	63.18000	0.06318	29.010	5.98	(0.06)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00		9.24542		97.55529	0.00000	9.31631	97.29710		5.37	0.00	2,243,771.67	23	34,769.00
R2030	On 08/05/2025	Bond Future	8.68	Call	376.27000		0.37627	0.00000	330.49000	0.33049	376.270	5.26	0.23	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	409.83000		0.40983	0.00000	360.48000	0.36048	409.830	5.26	0.25	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	664.10000		0.66410	0.00000	590.55000	0.59055	664.100	5.28	0.36	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	1,018.03000		1.01803	0.00000	916.13000	0.91613	1,018.030	5.35	0.47	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	1,089.44000		1.08944	0.00000	982.39000	0.98239	1,089.440	5.36	0.49	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	1,561.98000		1.56198	0.00000	1,425.33000	1.42533	1,561.980	5.47	0.61	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	704.47000		0.70447	0.00000	814.84000	0.81484	704.470	5.51	(0.35)	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	316.94000		0.31694	0.00000	380.01000	0.38001	316.940	5.80	(0.19)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	3,961.02000		3.96102	0.00000	3,742.53000	3.74253	3,961.020	6.02	0.89	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	5,177.60000		5.17760	0.00000	4,941.26000	4.94126	5,177.600	6.30	0.94	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	4.30000		0.00430	0.00000	6.12000	0.00612	4.300	6.71	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	1.02000		0.00102	0.00000	1.55000	0.00155	1.020	6.71	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.33428		95.47059	0.00000	9.41017	95.20695		5.19	0.00	0.00	0	16.00
R2030	On 07/08/2025	Bond Future	8.72	Call	586.97000		0.58697	0.00000	525.71000	0.52571	586.970	4.97	0.28	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,235.41000		1.23541	0.00000	1,127.72000	1.12772	1,235.410	5.06	0.46	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	818.28000		0.81828	0.00000	917.56000	0.91756	818.280	5.37	(0.32)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	4,243.61000		4.24361	0.00000	4,032.75000	4.03275	4,243.610	5.83	0.84	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	30.44000		0.03044	0.00000	37.25000	0.03725	30.440	6.55	(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	ContractsTraded	Open Interest
												Option				
R2030	On 06/11/2025	Bond Future	0.00		9.43109		97.32728	0.00000	9.51242	97.05815		4.95	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	702.27000		0.70227	0.00000	635.20000	0.63520	702.270	4.64	0.29	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,341.60000		1.34160	0.00000	1,234.51000	1.23451	1,341.600	4.81	0.44	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	951.26000		0.95126	0.00000	1,046.78000	1.04678	951.260	5.31	(0.31)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.55276		95.18146	0.00000	9.64034	94.90684		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		9.85741		94.92094	0.00000	9.93414	94.55542		7.44	0.00	711,432,445.30	7,495	105,637.00
R2032	On 06/02/2025	Bond Future	9.42	Call	16.03000		0.01603	0.00000	11.74000	0.01174	16.030	5.64	0.04	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	748.88000		0.74888	0.00000	603.21000	0.60321	748.880	7.20	0.58	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	18.17000		0.01817	0.00000	45.26000	0.04526	18.170	9.01	(0.03)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.94215		92.65979	0.00000	10.02275	92.28676		7.52	0.00	906,305,405.99	9,781	65,211.00
R2032	On 08/05/2025	Bond Future	9.40	Call	530.27000		0.53027	0.00000	457.86000	0.45786	530.270	7.21	0.25	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	553.93000		0.55393	0.00000	478.82000	0.47882	553.930	7.21	0.26	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	1,404.04000		1.40404	0.00000	1,250.05000	1.25005	1,404.040	7.45	0.49	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,451.13000		1.45113	0.00000	1,293.54000	1.29354	1,451.130	7.47	0.50	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	893.46000		0.89346	0.00000	1,046.04000	1.04604	893.460	7.76	(0.34)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	276.14000		0.27614	0.00000	340.84000	0.34084	276.140	8.43	(0.13)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.03834		94.48806	0.00000	10.12314	94.10733		7.21	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	9.40	Call	824.34000		0.82434	0.00000	733.28000	0.73328	824.340	6.90	0.28	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,698.18000		1.69818	0.00000	1,543.19000	1.54319	1,698.180	7.15	0.46	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	1,112.54000		1.11254	0.00000	1,250.96000	1.25096	1,112.540	7.69	(0.31)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.14983		92.16389	0.00000	10.23920	91.77543		7.32	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,006.52000		1.00652	0.00000	907.33000	0.90733	1,006.520	6.90	0.29	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,833.92000		1.83392	0.00000	1,680.40000	1.68040	1,833.920	7.10	0.44	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,251.65000		1.25165	0.00000	1,382.78000	1.38278	1,251.650	7.83	(0.30)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.27939		93.92593	0.00000	10.37376	93.52963		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		10.07867		103.22767	0.00000	10.14533	102.86532		7.78	0.00	0.00	0	12,012.00
R2033	On 08/05/2025	Bond Future	0.00		10.16947		100.24868	0.00000	10.23936	99.87885		7.97	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.27095		102.22658	0.00000	10.34432	101.84909		7.70	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.38695		99.16976	0.00000	10.46409	98.78453		7.90	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.51979		101.06511	0.00000	10.60100	100.67215		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		10.49010		94.12647	0.00000	10.56181	93.71863		9.12	0.00	9,883,279.35	105	91,327.00
R2035	On 06/02/2025	Bond Future	10.10	Call	84.67000		0.08467	0.00000	71.46000	0.07146	84.670	8.62	0.10	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	242.50000		0.24250	0.00000	200.13000	0.20013	242.500	8.81	0.23	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	374.80000		0.37480	0.00000	308.54000	0.30854	374.800	8.92	0.32	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	384.20000		0.38420	0.00000	588.91000	0.58891	384.200	9.32	(0.31)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	35.49000		0.03549	0.00000	80.63000	0.08063	35.490	9.95	(0.04)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	9.80000		0.00980	0.00000	27.58000	0.02758	9.800	10.22	(0.01)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.58115		91.50359	0.00000	10.65585	91.08735		9.34	0.00	9,607,876.95	105	22,690.00
R2035	On 08/05/2025	Bond Future	10.08	Call	668.48000		0.66848	0.00000	583.46000	0.58346	668.480	8.61	0.26	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,420.41000		1.42041	0.00000	1,268.89000	1.26889	1,420.410	8.97	0.44	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	1,810.81000		1.81081	0.00000	1,631.25000	1.63125	1,810.810	9.14	0.51	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,041.66000		1.04166	0.00000	1,207.75000	1.20775	1,041.660	9.60	(0.32)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	948.25000		0.94825	0.00000	1,103.99000	1.10399	948.250	9.68	(0.30)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,191.56000		5.19156	0.00000	4,866.67000	4.86667	5,191.560	10.28	0.84	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	303.43000		0.30343	0.00000	370.19000	0.37019	303.430	10.59	(0.12)	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	52.81000	0.05281	0.00000	68.64000	0.06864	52.810	11.87	(0.02)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	10.16000	0.01016	0.00000	14.14000	0.01414	10.160	11.93	(0.01)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.68263	93.30944	0.00000	10.76056	92.88470		9.18	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,081.89000	1.08189	0.00000	975.14000	0.97514	1,081.890	8.59	0.30	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,211.93000	2.21193	0.00000	2,033.41000	2.03341	2,211.930	9.01	0.48	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,261.30000	1.26130	0.00000	1,405.57000	1.40557	1,261.300	9.84	(0.29)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.79928	90.61777	0.00000	10.88066	90.18442		9.53	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,361.52000	1.36152	0.00000	1,244.97000	1.24497	1,361.520	8.88	0.31	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,420.94000	2.42094	0.00000	2,244.51000	2.24451	2,420.940	9.17	0.45	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,459.24000	3.45924	0.00000	3,237.70000	3.23770	3,459.240	9.49	0.56	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,742.97000	1.74297	0.00000	1,900.12000	1.90012	1,742.970	9.97	(0.32)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,444.67000	1.44467	0.00000	1,581.12000	1.58112	1,444.670	10.20	(0.27)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,136.95000	1.13695	0.00000	1,250.24000	1.25024	1,136.950	10.49	(0.22)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		10.93197	92.35083	0.00000	11.01711	91.90881		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		10.92013	84.29706	0.00000	10.99677	83.85142		10.53	0.00	73,507,036.32	872	155,242.00
R2037	On 08/05/2025	Bond Future	0.00		11.02317	85.98705	0.00000	11.10281	85.53235		10.32	0.00	578,434,885.35	6,727	18,628.00
R2037	On 08/05/2025	Bond Future	10.50	Call	691.03000	0.69103	0.00000	598.86000	0.59886	691.030	9.65	0.26	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	1,861.20000	1.86120	0.00000	1,668.60000	1.66860	1,861.200	10.32	0.50	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	1,027.27000	1.02727	0.00000	1,198.24000	1.19824	1,027.270	10.99	(0.30)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,324.88000	8.32488	0.00000	7,915.59000	7.91559	8,324.880	12.57	0.93	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,777.73000	11.77773	0.00000	11,337.03000	11.33703	11,777.730	13.20	0.98	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,003.39000	12.00339	0.00000	11,561.37000	11.56137	12,003.390	13.20	0.98	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.13730	83.42330	0.00000	11.22021	82.95932		10.73	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	814.39000	0.81439	0.00000	722.67000	0.72267	814.390	9.81	0.24	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,072.58000	1.07258	0.00000	958.91000	0.95891	1,072.580	9.94	0.29	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,162.99000	1.16299	0.00000	1,042.08000	1.04208	1,162.990	9.98	0.31	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,337.44000	1.33744	0.00000	1,203.10000	1.20310	1,337.440	10.06	0.34	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,204.76000	2.20476	0.00000	2,013.47000	2.01347	2,204.760	10.43	0.47	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,783.01000	2.78301	0.00000	3,044.48000	3.04448	2,783.010	10.51	(0.51)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,953.69000	1.95369	0.00000	2,161.25000	2.16125	1,953.690	10.95	(0.39)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,289.38000	1.28938	0.00000	1,443.49000	1.44349	1,289.380	11.48	(0.28)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,276.00000	1.27600	0.00000	1,428.91000	1.42891	1,276.000	11.50	(0.28)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	889.90000	0.88990	0.00000	1,006.11000	1.00611	889.900	11.95	(0.21)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.25357	85.04523	0.00000	11.33982	84.57186		10.69	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,424.99000	1.42499	0.00000	1,298.33000	1.29833	1,424.990	10.05	0.31	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,525.25000	2.52525	0.00000	2,334.67000	2.33467	2,525.250	10.44	0.45	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,562.83000	1.56283	0.00000	1,711.31000	1.71131	1,562.830	11.72	(0.27)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.38395	82.41318	0.00000	11.47382	81.93045		11.56	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,596.39000	2.59639	0.00000	2,416.80000	2.41680	2,596.390	11.09	0.41	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,138.49000	2.13849	0.00000	2,302.84000	2.30284	2,138.490	12.34	(0.30)	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		10.99170	103.17384	0.00000	11.06850	102.65149		10.02	0.00	0.00	0	9,232.00
R2038	On 08/05/2025	Bond Future	0.00		11.09648	99.75196	0.00000	11.17638	99.21893		10.34	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00		11.20959	101.71999	0.00000	11.29278	101.17603		10.22	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.33413	98.21162	0.00000	11.42082	97.65672		10.73	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	2,575.43	0.0000	2.57543	0.00000	2,368.45	0.00000	2,575.430	10.24	0.42	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,622.68	0.0000	1.62268	0.00000	1,784.61	0.00000	1,622.680	11.67	(0.25)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.47133	100.08803	0.00000	11.56174	99.52215			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		11.19545	84.49591	0.00000	11.28216	83.95061			11.34	0.00	12,674,386.50	150	66,209.00
R2040	On 06/02/2025	Bond Future	11.00	Call	326.69	0.00000	0.32669	0.00000	248.95	0.00000	326.690	10.93	0.27	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	74.48	0.00000	0.07448	0.00000	164.17	0.00000	74.480	12.12	(0.07)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	3.01	0.00000	0.00301	0.00000	11.58	0.00000	3.010	12.97	0.00	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.29971	86.18988	0.00000	11.38967	85.63351			11.13	0.00	0.00	0	10,314.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,532.98	0.00000	8.53298	0.00000	8,033.57	0.00000	8,532.980	13.11	0.93	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,871.99	0.00000	11.87199	0.00000	11,337.68	0.00000	11,871.990	14.14	0.97	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,208.55	0.00000	12.20855	0.00000	11,672.16	0.00000	12,208.550	14.25	0.98	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.41430	83.37948	0.00000	11.50779	82.81182			11.63	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.53023	85.00034	0.00000	11.62729	84.42136			11.61	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.65914	82.11675	0.00000	11.76009	81.52632			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		11.30460	80.46739	0.00000	11.39628	79.87492			12.25	0.00	16,093,478.00	200	70,565.00
R2044	On 06/02/2025	Bond Future	10.65	Call	7.75	0.00000	0.00775	0.00000	6.04	0.00000	7.750	10.96	0.01	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	403.24	0.00000	0.40324	0.00000	298.03	0.00000	403.240	11.65	0.31	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	359.34	0.00000	0.35934	0.00000	617.06	0.00000	359.340	12.25	(0.27)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,344.99	0.00000	4.34499	0.00000	3,793.12	0.00000	4,344.990	13.17	0.97	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,202.07	0.00000	7.20207	0.00000	6,612.43	0.00000	7,202.070	14.10	1.00	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75	Put	0.00	0.00000	0.00000	0.00000	0.00	0.00000	0.00000	15.86	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.40425	82.08060	0.00000	11.49923	81.47611			12.03	0.00	0.00	0	8,717.00
R2044	On 08/05/2025	Bond Future	10.92	Call	815.05	0.00000	0.81505	0.00000	682.23	0.00000	815.050	11.16	0.27	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,479.61	0.00000	1.47961	0.00000	1,748.43	0.00000	1,479.610	12.28	(0.38)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	462.77	0.00000	0.46277	0.00000	577.88	0.00000	462.770	13.58	(0.14)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.51321	79.31444	0.00000	11.61177	78.69772			12.59	0.00	0.00	0	10.00
R2044	On 06/11/2025	Bond Future	0.00		11.62290	80.85621	0.00000	11.72508	80.22716			12.57	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.74424	78.01850	0.00000	11.85034	77.37712			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		11.25982	83.44893	0.00000	11.34654	82.86815			12.17	0.00	0.00	0	261,827.00
R2048	On 06/02/2025	Bond Future	10.30	Call	0.15	0.00015	0.00015	0.00000	0.16	0.00016	0.150	10.76	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	240.84	0.00000	0.24084	0.00000	183.31	0.00000	240.840	11.73	0.21	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	116.40	0.00000	0.11640	0.00000	239.46	0.00000	116.400	13.00	(0.10)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.34946	80.67545	0.00000	11.43919	80.08292			12.62	0.00	0.00	0	209,066.00
R2048	On 07/08/2025	Bond Future	0.00		11.44664	82.26762	0.00000	11.53963	81.66302			12.52	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.55402	79.42436	0.00000	11.65043	78.80771			13.13	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.67259	80.94289	0.00000	11.77271	80.31411			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		11.21904	107.69925	0.00000	11.30571	106.94451			12.28	0.00	0.00	0	2,213.00
R2053	On 08/05/2025	Bond Future	0.00		11.31022	103.99082	0.00000	11.40004	103.22062			12.74	0.00	1,039,908,200.00	10,000	20,443.00
R2053	On 07/08/2025	Bond Future	0.00		11.40748	106.04233	0.00000	11.50060	105.25662			12.63	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.51306	102.23956	0.00000	11.60970	101.43818			13.16	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.62773	104.19276	0.00000	11.72811	103.37560			13.04	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 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	10.71874	73.63324	10.79534	73.24266		10.51	0.00	0.00	0	10,256.00
R209	On 08/05/2025		Bond Future	0.00	10.80917	71.95477	10.88863	71.55623		10.76	0.00	647,592.93	9	6,376.00
R209	On 07/08/2025		Bond Future	0.00	10.90743	73.37454	10.98992	72.96788		10.65	0.00	0.00	0	0.00
R209	On 06/11/2025		Bond Future	0.00	11.01611	71.64874	11.10183	71.23387		11.08	0.00	0.00	0	0.00
R209	On 05/02/2026		Bond Future	0.00	11.13653	73.01863	11.22566	72.59559		11.39	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	243.11791	243.11791	243.18392	243.18392		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025		Bond Future	0.00	244.69684	244.69684	244.76368	244.76368		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025		Bond Future	0.00	249.58495	249.58495	249.65221	249.65221		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	251.08263	251.08263	251.15006	251.15006		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026		Bond Future	0.00	255.94725	255.94725	256.01505	256.01505		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	9.54639	91.66728	9.62314	91.34662		6.69	0.00	0.00	0	100,748.00
R213	On 08/05/2025		Bond Future	0.00	9.61983	89.94789	9.70076	89.62060		6.69	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	9.70626	91.72318	9.79183	91.38912		6.34	0.00	0.00	0	0.00
R213	On 06/11/2025		Bond Future	0.00	9.81407	89.95322	9.90476	89.61229		6.31	0.00	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	9.94407	91.67444	10.04050	91.32661		6.07	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	11.10926	68.76624	11.19592	68.29637		11.89	0.00	0.00	0	18,350.00
R214	On 06/02/2025		Bond Future	11.75 Call	3,384.20000	3.38420	2,955.45000	2.95545	3,384.200	12.79	0.97	0.00	0	521.00
R214	On 06/02/2025		Bond Future	12.25 Call	5,804.03000	5.80403	5,337.12000	5.33712	5,804.030	13.69	1.00	0.00	0	521.00
R214	On 06/02/2025		Bond Future	13.63 Put	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	11.19652	66.84181	11.28609	66.36238		12.26	0.00	0.00	0	3,232.00
R214	On 07/08/2025		Bond Future	0.00	11.29132	68.16100	11.38401	67.67183		12.17	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.39675	66.18613	11.49270	65.68724		12.77	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.51342	67.45190	11.61289	66.94320		13.18	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 :											3,375,977,568.41	35,609	1,917,612.00	
Grand Total:											3,375,977,568.41	35,609	1,917,612.00	