

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/01/2025

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	1,076.47900	1,076.47900	0.00000	1,075.08400	1,075.08400	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,098.02000	1,098.02000	0.00000	1,096.64800	1,096.64800	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,119.78200	1,119.78200	0.00000	1,118.31800	1,118.31800	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,141.63900	1,141.63900	0.00000	1,140.11800	1,140.11800	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,163.81400	1,163.81400	0.00000	1,161.99600	1,161.99600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,292.49900	1,292.49900	0.00000	1,290.14300	1,290.14300	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,318.36300	1,318.36300	0.00000	1,316.02100	1,316.02100	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,344.49200	1,344.49200	0.00000	1,342.02500	1,342.02500	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,370.73600	1,370.73600	0.00000	1,368.18700	1,368.18700	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,397.36000	1,397.36000	0.00000	1,394.44000	1,394.44000	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,110.86600	1,110.86600	0.00000	1,108.89800	1,108.89800	0.00	0.00	11,108,660.00	1	82.00
ALBI	On 08/05/2025		Index Future	0.00	1,133.09500	1,133.09500	0.00000	1,131.13900	1,131.13900	0.00	0.00	11,330,950.00	1	16.00
ALBI	On 07/08/2025		Index Future	0.00	1,155.55200	1,155.55200	0.00000	1,153.49100	1,153.49100	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,178.10800	1,178.10800	0.00000	1,175.97700	1,175.97700	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,200.99100	1,200.99100	0.00000	1,198.54300	1,198.54300	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	11.06280	83.64033	0.00000	11.08904	83.51611	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.18322	81.53545	0.00000	11.20980	81.41254	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.31302	83.17031	0.00000	11.34191	83.03999	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.46209	81.01411	0.00000	11.49283	80.87905	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.62809	82.60216	0.00000	11.66492	82.44487	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	11.57530	79.78378	0.00000	11.61647	79.53517	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.68389	77.13301	0.00000	11.72597	76.88304	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.79623	78.67898	0.00000	11.84068	78.41919	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.92001	75.96517	0.00000	11.96652	75.69821	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.05057	77.45244	0.00000	12.10218	77.16157	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	1,093.90600	1,093.90600	0.00000	1,091.99200	1,091.99200	0.00	0.00	0.00	0	309.00
GOVI	On 08/05/2025		GOVI	0.00	1,115.79600	1,115.79600	0.00000	1,113.89500	1,113.89500	0.00	0.00	0.00	0	327.00
GOVI	On 07/08/2025		GOVI	0.00	1,137.91000	1,137.91000	0.00000	1,135.90600	1,135.90600	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,160.12200	1,160.12200	0.00000	1,158.04900	1,158.04900	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,182.65500	1,182.65500	0.00000	1,180.27000	1,180.27000	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	134.04058	134.04058	0.00000	134.16364	134.16364	0.00	0.00	0.00	0	4,809.00
I2029	On 08/05/2025		Bond Future	0.00	135.34999	135.34999	0.00000	135.48178	135.48178	0.00	0.00	0.00	0	4,588.00
I2029	On 07/08/2025		Bond Future	0.00	138.06453	138.06453	0.00000	138.19085	138.19085	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.35913	139.35913	0.00000	139.48398	139.48398	0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	142.09518	142.09518	0.00000	142.18954	142.18954	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	128.01449	128.01449	0.00000	128.03119	128.03119		0.00	0.00	0.00	0	5,660.00
I2033	On 08/05/2025		Bond Future	0.00	129.10014	129.10014	0.00000	129.12314	129.12314		0.00	0.00	0.00	0	9,389.00
I2033	On 07/08/2025		Bond Future	0.00	131.68945	131.68945	0.00000	131.70522	131.70522		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	132.75871	132.75871	0.00000	132.77098	132.77098		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.36529	135.36529	0.00000	135.34650	135.34650		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	137.37770	137.37770	0.00000	137.46945	137.46945		0.00	0.00	0.00	0	1,386.00
I2038	On 08/05/2025		Bond Future	0.00	140.16081	140.16081	0.00000	140.26075	140.26075		0.00	0.00	0.00	0	1,980.00
I2038	On 07/08/2025		Bond Future	0.00	140.85243	140.85243	0.00000	140.94569	140.94569		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	143.63275	143.63275	0.00000	143.72407	143.72407		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	144.29510	144.29510	0.00000	144.35338	144.35338		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	120.00955	120.00955	0.00000	120.91673	120.91673		0.00	0.00	0.00	0	8,543.00
I2046	On 08/05/2025		Bond Future	0.00	120.23138	120.23138	0.00000	121.16270	121.16270		0.00	0.00	0.00	0	19,907.00
I2046	On 07/08/2025		Bond Future	0.00	122.64252	122.64252	0.00000	123.58519	123.58519		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	122.81445	122.81445	0.00000	123.77190	123.77190		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	125.22482	125.22482	0.00000	126.17159	126.17159		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	118.90442	118.90442	0.00000	119.01929	119.01929		0.00	0.00	0.00	0	7,469.00
I2050	On 08/05/2025		Bond Future	0.00	121.31332	121.31332	0.00000	121.43596	121.43596		0.00	0.00	0.00	0	15,734.00
I2050	On 07/08/2025		Bond Future	0.00	121.38499	121.38499	0.00000	121.50258	121.50258		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	123.78073	123.78073	0.00000	123.89760	123.89760		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	123.80587	123.80587	0.00000	123.89464	123.89464		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	371.03200	371.03200	0.00000	371.79700	371.79700		0.00	0.00	0.00	0	19.00
IGOV	On 08/05/2025		Index Future	0.00	378.54800	378.54800	0.00000	379.34600	379.34600		0.00	0.00	0.00	0	867.00
IGOV	On 07/08/2025		Index Future	0.00	386.14100	386.14100	0.00000	386.93200	386.93200		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	393.76700	393.76700	0.00000	394.56400	394.56400		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	401.50200	401.50200	0.00000	402.22200	402.22200		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		8.25940		105.26423	0.00000	8.29446	105.20345		1.51	0.00	0.00	0	67,383.00
R186	On 08/05/2025	Bond Future	0.00		8.28927		107.37065	0.00000	8.32705	107.31358		1.60	0.00	52,182,135.90	486	138,658.00
R186	On 07/08/2025	Bond Future	0.00		8.34135		104.18824	0.00000	8.39160	104.12367		1.49	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call		1,279.23000		1.27923	0.00000	1,229.30000	1.22930	1,279.230	1.80	0.80	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put		51.68000		0.05168	0.00000	56.96000	0.05696	51.680	2.18	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.44309		106.21927	0.00000	8.50801	106.15070		1.28	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.62643		102.97024	0.00000	8.74182	102.87518		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		266.80952		266.80952	0.00000	267.23960	267.23960		0.00	0.00	0.00	0	781.00
R202	On 08/05/2025	Bond Future	0.00		272.21476		272.21476	0.00000	272.66596	272.66596		0.00	0.00	0.00	0	1,079.00
R202	On 07/08/2025	Bond Future	0.00		272.45207		272.45207	0.00000	272.89540	272.89540		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		277.83003		277.83003	0.00000	278.27515	278.27515		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		277.96443		277.96443	0.00000	278.35087	278.35087		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		9.01854		96.22972	0.00000	9.04390	96.13245		5.72	0.00	0.00	0	109,245.00
R2030	On 06/02/2025	Bond Future	8.68 Call		63.71000		0.06371	0.00000	44.50000	0.04450	63.710	6.04	0.12	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call		812.51000		0.81251	0.00000	734.96000	0.73496	812.510	6.04	0.72	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put		4.16000		0.00416	0.00000	5.53000	0.00553	4.160	6.17	(0.01)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00		9.08157		98.15535	0.00000	9.10735	98.06063		5.39	0.00	65,273,307.75	665	54,761.00
R2030	On 08/05/2025	Bond Future	8.68 Call		526.07000		0.52607	0.00000	495.55000	0.49555	526.070	5.30	0.30	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72 Call		571.97000		0.57197	0.00000	537.38000	0.53738	571.970	5.31	0.32	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95 Call		900.02000		0.90002	0.00000	845.55000	0.84555	900.020	5.37	0.44	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18 Call		1,330.59000		1.33059	0.00000	1,258.76000	1.25876	1,330.590	5.47	0.56	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22 Call		1,415.39000		1.41539	0.00000	1,340.56000	1.34056	1,415.390	5.49	0.58	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45 Call		1,958.91000		1.95891	0.00000	1,870.68000	1.87068	1,958.910	5.62	0.68	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54 Put		525.82000		0.52582	0.00000	528.66000	0.52866	525.820	5.68	(0.28)	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99 Put		227.24000		0.22724	0.00000	223.95000	0.22395	227.240	5.97	(0.14)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call		4,509.95000		4.50995	0.00000	4,410.87000	4.41087	4,509.950	6.21	0.92	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call		5,751.99000		5.75199	0.00000	5,654.16000	5.65416	5,751.990	6.48	0.96	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put		2.03000		0.00203	0.00000	2.34000	0.00234	2.030	6.71	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put		0.43000		0.00043	0.00000	0.51000	0.00051	0.430	6.71	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.15696		96.09011	0.00000	9.18618	95.98768		5.18	0.00	0.00	0	46.00
R2030	On 07/08/2025	Bond Future	8.72 Call		768.28000		0.76828	0.00000	733.46000	0.73346	768.280	4.99	0.34	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22 Call		1,559.10000		1.55910	0.00000	1,478.92000	1.47892	1,559.100	5.17	0.53	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81 Put		655.68000		0.65568	0.00000	653.48000	0.65348	655.680	5.51	(0.27)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48 Call		4,788.28000		4.78828	0.00000	4,678.05000	4.67805	4,788.280	5.98	0.87	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put		19.06000		0.01906	0.00000	21.16000	0.02116	19.060	6.53	(0.01)	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		9.24005		97.96313	0.00000	9.27207	97.85620		4.94	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	906.98000		0.90698	0.00000	857.77000	0.85777	906.980	4.69	0.34	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,670.59000		1.67059	0.00000	1,579.87000	1.57987	1,670.590	4.92	0.50	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	796.55000		0.79655	0.00000	788.55000	0.78855	796.550	5.45	(0.27)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.33938		95.85466	0.00000	9.38119	95.72229		4.80	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		9.71123		95.62243	0.00000	9.74701	95.45010		7.44	0.00	2,187,554,331.11	22,877	75,529.00
R2032	On 06/02/2025	Bond Future	9.42	Call	64.80000		0.06480	0.00000	31.35000	0.03135	64.800	6.46	0.11	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,200.88000		1.20088	0.00000	1,047.33000	1.04733	1,200.880	7.90	0.76	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	3.44000		0.00344	0.00000	3.85000	0.00385	3.440	9.56	(0.01)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.78944		93.37185	0.00000	9.82606	93.20046		7.52	0.00	2,198,253,464.55	23,543	101,909.00
R2032	On 08/05/2025	Bond Future	9.40	Call	723.05000		0.72305	0.00000	660.71000	0.66071	723.050	7.30	0.31	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	754.15000		0.75415	0.00000	688.84000	0.68884	754.150	7.31	0.32	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	1,786.89000		1.78689	0.00000	1,662.04000	1.66204	1,786.890	7.64	0.56	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,841.24000		1.84124	0.00000	1,714.46000	1.71446	1,841.240	7.66	0.57	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	688.72000		0.68872	0.00000	705.94000	0.70594	688.720	7.98	(0.28)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	202.98000		0.20298	0.00000	203.33000	0.20333	202.980	8.66	(0.10)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.87619		95.22168	0.00000	9.91594	95.04116		7.21	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,033.89000		1.03389	0.00000	978.61000	0.97861	1,033.890	6.90	0.33	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	2,037.39000		2.03739	0.00000	1,950.06000	1.95006	2,037.390	7.15	0.52	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	882.38000		0.88238	0.00000	936.05000	0.93605	882.380	7.69	(0.26)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.97816		92.91596	0.00000	10.02056	92.72949		7.27	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,240.02000		1.24002	0.00000	1,170.67000	1.17067	1,240.020	6.94	0.34	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,198.63000		2.19863	0.00000	2,080.54000	2.08054	2,198.630	7.20	0.49	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,068.24000		1.06824	0.00000	1,081.27000	1.08127	1,068.240	7.98	(0.26)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.09261		94.71674	0.00000	10.14262	94.50416		7.29	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		9.92205		104.08589	0.00000	9.95286	103.91630		7.83	0.00	0.00	0	12,012.00
R2033	On 08/05/2025	Bond Future	0.00		10.00609		101.12034	0.00000	10.03749	100.95204		7.96	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.09808		103.12355	0.00000	10.13218	102.94578		7.72	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.20451		100.08876	0.00000	10.24084	99.90486		7.85	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.32257		102.02805	0.00000	10.36574	101.81622		7.89	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		10.36328		94.85391	0.00000	10.39420	94.67582		9.16	0.00	19,445,051.55	205	58,521.00
R2035	On 06/02/2025	Bond Future	10.10	Call	134.55000		0.13455	0.00000	119.08000	0.11908	134.550	8.66	0.16	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	379.47000		0.37947	0.00000	338.33000	0.33833	379.470	8.85	0.36	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	575.01000		0.57501	0.00000	516.02000	0.51602	575.010	8.96	0.47	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	143.00000		0.14300	0.00000	189.22000	0.18922	143.000	9.36	(0.16)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	5.39000		0.00539	0.00000	9.29000	0.00929	5.390	9.97	(0.01)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	0.93000		0.00093	0.00000	1.84000	0.00184	0.930	10.24	0.00	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.44972		92.24230	0.00000	10.48117	92.06479		9.34	0.00	39,848,673.60	432	58,633.00
R2035	On 08/05/2025	Bond Future	10.08	Call	895.78000		0.89578	0.00000	807.28000	0.80728	895.780	8.84	0.32	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,793.54000		1.79354	0.00000	1,655.88000	1.65588	1,793.540	9.27	0.51	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	2,237.10000		2.23710	0.00000	2,085.14000	2.08514	2,237.100	9.45	0.57	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	846.26000		0.84626	0.00000	848.53000	0.84853	846.260	9.93	(0.27)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	767.80000		0.76780	0.00000	768.37000	0.76837	767.800	10.01	(0.25)	0.00	0	300.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2035	On 08/05/2025	Bond Future	11.46	Call	5,836.01	0.0000	5.83601	0.00000	5,652.36	0.00000	5.65236	10.61	0.87	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	237.26	0.0000	0.23726	0.00000	231.90	0.00000	0.23190	10.91	(0.09)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	34.37	0.0000	0.03437	0.00000	37.41	0.00000	0.03741	11.92	(0.02)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	5.69	0.0000	0.00569	0.00000	6.62	0.00000	0.00662	11.92	0.00	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.54	0.0000	94.07005	0.00000	10.57	0.00000	93.88350	9.16	0.00	0.00	0	0.00	
R2035	On 07/08/2025	Bond Future	10.08	Call	1,345.70	0.0000	1.34570	0.00000	1,246.61	0.00000	1.24661	8.75	0.35	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	10.58	Call	2,632.85	0.0000	2.63285	0.00000	2,477.59	0.00000	2.47759	9.25	0.53	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	11.30	Put	1,142.64	0.0000	1.14264	0.00000	1,136.95	0.00000	1.13695	10.06	(0.26)	0.00	0	8,500.00	
R2035	On 07/08/2025	Bond Future	11.34	Put	1,094.50	0.0000	1.09450	0.00000	1,088.10	0.00000	1.08810	10.11	(0.25)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	0.00		10.65	0.0000	91.39730	0.00000	10.68	0.00000	91.20472	9.46	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	10.08	Call	1,620.14	0.0000	1.62014	0.00000	1,537.45	0.00000	1.53745	8.96	0.35	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.58	Call	2,814.07	0.0000	2.81407	0.00000	2,680.75	0.00000	2.68075	9.31	0.50	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.95	Call	3,941.40	0.0000	3.94140	0.00000	3,780.31	0.00000	3.78031	9.65	0.60	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.45	Put	1,542.47	0.0000	1.54247	0.00000	1,549.37	0.00000	1.54937	10.16	(0.29)	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.67	Put	1,275.07	0.0000	1.27507	0.00000	1,277.88	0.00000	1.27788	10.39	(0.24)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	11.95	Put	999.67	0.0000	0.99967	0.00000	999.79	0.00000	0.99979	10.68	(0.20)	0.00	0	250.00	
R2035	On 05/02/2026	Bond Future	0.00		10.77	0.0000	93.16915	0.00000	10.81	0.00000	92.95076	9.68	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000	0.00000	0.00	0.00	0.00	0	0.00	
R2037	On 06/02/2025	Bond Future	0.00		10.79	0.0000	85.01049	0.00000	10.81	0.00000	84.91713	10.57	0.00	39,529,877.85	465	153,010.00	
R2037	On 08/05/2025	Bond Future	0.00		10.89	0.0000	86.71161	0.00000	10.91	0.00000	86.62037	10.32	0.00	8,064,179.73	93	55,790.00	
R2037	On 08/05/2025	Bond Future	10.50	Call	870.41	0.0000	0.87041	0.00000	848.23	0.00000	0.84823	9.66	0.31	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	11.00	Call	2,209.33	0.0000	2.20933	0.00000	2,167.60	0.00000	2.16760	10.32	0.56	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	11.46	Put	793.49	0.0000	0.79349	0.00000	824.72	0.00000	0.82472	10.99	(0.25)	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	8,993.53	0.0000	8.99353	0.00000	8,910.22	0.00000	8.91022	12.56	0.95	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	12,486.33	0.0000	12.48633	0.00000	12,397.42	0.00000	12.39742	12,486.33	13.19	0.99	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,713.60	0.0000	12.71360	0.00000	12,624.45	0.00000	12.62445	12,713.60	13.19	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.00	0.0000	84.16891	0.00000	11.02	0.00000	84.07069	10.71	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	1,024.87	0.0000	1.02487	0.00000	964.05	0.00000	0.96405	10.00	0.28	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.50	Call	1,324.75	0.0000	1.32475	0.00000	1,255.46	0.00000	1.25546	10.13	0.33	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	1,431.44	0.0000	1.43144	0.00000	1,356.71	0.00000	1.35671	10.19	0.35	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	1,636.28	0.0000	1.63628	0.00000	1,551.07	0.00000	1.55107	10.29	0.39	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.00	Call	2,613.04	0.0000	2.61304	0.00000	2,500.79	0.00000	2.50079	10.71	0.51	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	2,465.10	0.0000	2.46510	0.00000	2,447.49	0.00000	2.44749	10.80	(0.46)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	1,723.21	0.0000	1.72321	0.00000	1,692.79	0.00000	1.69279	11.26	(0.35)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.82	Put	1,131.27	0.0000	1.13127	0.00000	1,100.03	0.00000	1.10003	11.80	(0.25)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.83	Put	1,119.22	0.0000	1.11922	0.00000	1,088.22	0.00000	1.08822	11.81	(0.25)	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	12.17	Put	776.91	0.0000	0.77691	0.00000	749.79	0.00000	0.74979	12.26	(0.18)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00		11.11	0.0000	85.80908	0.00000	11.13	0.00000	85.70670	10.63	0.00	0.00	0	0.00	
R2037	On 06/11/2025	Bond Future	10.50	Call	1,636.44	0.0000	1.63644	0.00000	1,623.35	0.00000	1.62335	9.99	0.34	0.00	0	300.00	
R2037	On 06/11/2025	Bond Future	11.00	Call	2,841.86	0.0000	2.84186	0.00000	2,816.07	0.00000	2.81607	10.38	0.49	0.00	0	300.00	
R2037	On 06/11/2025	Bond Future	12.16	Put	1,332.24	0.0000	1.33224	0.00000	1,376.43	0.00000	1.37643	11.66	(0.24)	0.00	0	300.00	
R2037	On 05/02/2026	Bond Future	0.00		11.23	0.0000	83.21382	0.00000	11.25	0.00000	83.08899	11.55	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	10.90	Call	2,975.46	0.0000	2.97546	0.00000	2,869.11	0.00000	2.86911	11.25	0.45	0.00	0	1,970.00	
R2037	On 05/02/2026	Bond Future	12.27	Put	1,957.98	0.0000	1.95798	0.00000	1,927.88	0.00000	1.92788	12.58	(0.28)	0.00	0	1,970.00	
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000	0.00000	0.00	0.00	0.00	0	0.00	
R2038	On 06/02/2025	Bond Future	0.00		10.88	0.0000	103.90970	0.00000	10.89	0.00000	103.83443	10.08	0.00	529,627,740.90	5,097	9,232.00	

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 08/05/2025	Bond Future	0.00	10.98558	100.49887	0.00000	10.99623	100.42679		10.35	0.00	529,729,543.77	5,271	7,666.00
R2038	On 07/08/2025	Bond Future	0.00	11.09302	102.48971	0.00000	11.10502	102.41007		10.22	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00	11.21207	99.00084	0.00000	11.22497	98.91699		10.68	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98 Call	2,953.70000	2.95370	0.00000	2,861.86000	2.86186	2,953.700	10.41	0.45	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33 Put	1,475.62000	1.47562	0.00000	1,436.50000	1.43650	1,475.620	11.91	(0.23)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00	11.34003	100.91856	0.00000	11.35727	100.80892		11.04	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	11.10399	85.07689	0.00000	11.15504	84.75187		11.44	0.00	0.00	0	52,764.00
R2040	On 06/02/2025	Bond Future	11.00 Call	425.39000	0.42539	0.00000	336.71000	0.33671	425.390	11.04	0.36	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	20.10000	0.02010	0.00000	35.80000	0.03580	20.100	12.21	(0.03)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	0.29000	0.00029	0.00000	0.74000	0.00074	0.290	13.06	0.00	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.20537	86.77936	0.00000	11.25768	86.45174		11.19	0.00	19,698,914.72	227	24,533.00
R2040	On 08/05/2025	Bond Future	12.75 Call	9,094.13000	9.09413	0.00000	8,765.80000	8.76580	9,094.130	13.55	0.94	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	12,445.62000	12.44562	0.00000	12,122.53000	12.12253	12,445.620	14.31	0.98	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	12,781.62000	12.78162	0.00000	12,460.15000	12.46015	12,781.620	14.31	0.98	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.31524	83.98736	0.00000	11.37039	83.64812		11.66	0.00	0.00	0	237.00
R2040	On 06/11/2025	Bond Future	0.00	11.42684	85.62382	0.00000	11.48442	85.27573		11.60	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00	11.54799	82.77424	0.00000	11.61127	82.39896		12.69	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	11.22847	80.96479	0.00000	11.25436	80.79509		12.36	0.00	0.00	0	33,125.00
R2044	On 06/02/2025	Bond Future	10.65 Call	8.39000	0.00839	0.00000	6.23000	0.00623	8.390	11.39	0.01	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15 Call	514.82000	0.51482	0.00000	444.86000	0.44486	514.820	12.19	0.40	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50 Put	193.15000	0.19315	0.00000	221.01000	0.22101	193.150	12.82	(0.18)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00 Call	4,826.51000	4.82651	0.00000	4,658.14000	4.65814	4,826.510	13.74	0.99	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50 Call	7,698.88000	7.69888	0.00000	7,529.20000	7.52920	7,698.880	14.67	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		16.08	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00	11.32588	82.58499	0.00000	11.35211	82.41560		12.09	0.00	0.00	0	46,115.00
R2044	On 08/05/2025	Bond Future	10.92 Call	991.71000	0.99171	0.00000	886.57000	0.88657	991.710	11.56	0.31	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	1,341.73000	1.34173	0.00000	1,329.26000	1.32926	1,341.730	12.78	(0.34)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40 Put	416.46000	0.41646	0.00000	398.56000	0.39856	416.460	14.07	(0.13)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.43095	79.83515	0.00000	11.45891	79.65754		12.63	0.00	0.00	0	16.00
R2044	On 06/11/2025	Bond Future	0.00	11.53711	81.39067	0.00000	11.56642	81.20742		12.57	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00	11.65181	78.58422	0.00000	11.68538	78.37800		13.79	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	11.17836	84.00115	0.00000	11.20934	83.79037		12.30	0.00	0.00	0	216,974.00
R2048	On 06/02/2025	Bond Future	10.30 Call	0.08000	0.00008	0.00000	0.07000	0.00007	0.080	10.90	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	294.49000	0.29449	0.00000	257.64000	0.25764	294.490	11.87	0.26	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	39.04000	0.03904	0.00000	56.23000	0.05623	39.040	13.13	(0.05)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.26565	81.23581	0.00000	11.29713	81.02454		12.70	0.00	0.00	0	256,067.00
R2048	On 07/08/2025	Bond Future	0.00	11.35890	82.84545	0.00000	11.39223	82.62510		12.59	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.46256	80.01713	0.00000	11.49741	79.79036		13.17	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.57443	81.56795	0.00000	11.61361	81.31743		13.41	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	11.13782	108.41560	0.00000	11.16373	108.18611		12.43	0.00	0.00	0	2,205.00
R2053	On 08/05/2025	Bond Future	0.00	11.22657	104.71755	0.00000	11.25283	104.48842		12.83	0.00	0.00	0	22,656.00

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 07/08/2025	Bond Future	0.00	11.31984	106.79185	0.00000	11.34779	106.55175		12.71	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.42163	103.00838	0.00000	11.45093	102.76086		13.25	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.52957	105.00358	0.00000	11.56301	104.72604		13.07	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	10.59744	74.25764	0.00000	10.62328	74.12402		10.56	0.00	0.00	0	7,502.00
R209	On 08/05/2025	Bond Future	0.00	10.68392	72.58905	0.00000	10.71005	72.45610		10.76	0.00	0.00	0	15,648.00
R209	On 07/08/2025	Bond Future	0.00	10.77635	74.02713	0.00000	10.80434	73.88712		10.64	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.87937	72.31724	0.00000	10.90881	72.17261		11.02	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.99052	73.71891	0.00000	11.02474	73.55397		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	242.35993	242.35993	0.00000	242.86064	242.86064		0.00	0.00	0.00	0	803.00
R210	On 08/05/2025	Bond Future	0.00	243.92066	243.92066	0.00000	244.44280	244.44280		0.00	0.00	0.00	0	1,180.00
R210	On 07/08/2025	Bond Future	0.00	248.81246	248.81246	0.00000	249.33040	249.33040		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	250.31524	250.31524	0.00000	250.83597	250.83597		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	255.22884	255.22884	0.00000	255.70045	255.70045		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	9.40550	92.25966	0.00000	9.44626	92.08778		6.72	0.00	0.00	0	92,475.00
R213	On 08/05/2025	Bond Future	0.00	9.47218	90.54885	0.00000	9.51410	90.37772		6.71	0.00	0.00	0	97,865.00
R213	On 07/08/2025	Bond Future	0.00	9.54850	92.34315	0.00000	9.59416	92.16317		6.34	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.64601	90.58928	0.00000	9.69496	90.40344		6.28	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.75916	92.34611	0.00000	9.81710	92.13498		6.05	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	11.02297	69.23913	0.00000	11.06396	69.01387		12.00	0.00	0.00	0	10,696.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,838.52000	3.83852	0.00000	3,615.99000	3.61599	3,838.520	13.34	0.99	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,276.22000	6.27622	0.00000	6,051.01000	6.05101	6,276.220	14.24	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	0.00000		15.60	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	11.10783	67.32173	0.00000	11.14960	67.09506		12.32	0.00	4,106,625.53	61	12,175.00
R214	On 07/08/2025	Bond Future	0.00	11.19863	68.65567	0.00000	11.24257	68.42048		12.21	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.30028	66.69349	0.00000	11.34607	66.45194		12.76	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.41014	67.98641	0.00000	11.46067	67.72409		13.26	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 :										5,715,753,456.96		59,424 2,075,757.00		
Grand Total:										5,715,753,456.96		59,424 2,075,757.00		