

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/01/2025

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	1,071.55500	1,071.55500	0.00000	1,076.47900	1,076.47900	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,093.00100	1,093.00100	0.00000	1,098.02000	1,098.02000	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,114.67400	1,114.67400	0.00000	1,119.78200	1,119.78200	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,136.44300	1,136.44300	0.00000	1,141.63900	1,141.63900	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,158.52600	1,158.52600	0.00000	1,163.81400	1,163.81400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,283.96800	1,283.96800	0.00000	1,292.49900	1,292.49900	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,309.66600	1,309.66600	0.00000	1,318.36300	1,318.36300	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,335.63400	1,335.63400	0.00000	1,344.49200	1,344.49200	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,361.71900	1,361.71900	0.00000	1,370.73600	1,370.73600	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,388.18000	1,388.18000	0.00000	1,397.36000	1,397.36000	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,103.12700	1,103.12700	0.00000	1,110.86600	1,110.86600	0.00	0.00	0.00	0	82.00
ALBI	On 08/05/2025		Index Future	0.00	1,125.20600	1,125.20600	0.00000	1,133.09500	1,133.09500	0.00	0.00	0.00	0	16.00
ALBI	On 07/08/2025		Index Future	0.00	1,147.51700	1,147.51700	0.00000	1,155.55200	1,155.55200	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,169.92800	1,169.92800	0.00000	1,178.10800	1,178.10800	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,192.66200	1,192.66200	0.00000	1,200.99100	1,200.99100	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	11.19219	83.03024	0.00000	11.06280	83.64033	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.31835	80.91313	0.00000	11.18322	81.53545	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.45426	82.53577	0.00000	11.31302	83.17031	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.60991	80.36732	0.00000	11.46209	81.01411	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.78308	81.94293	0.00000	11.62809	82.60216	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	11.71480	78.94643	0.00000	11.57530	79.78378	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.82857	76.27888	0.00000	11.68389	77.13301	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.94622	77.80789	0.00000	11.79623	78.67898	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.07571	75.07722	0.00000	11.92001	75.96517	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.21221	76.54729	0.00000	12.05057	77.45244	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	1,086.38100	1,086.38100	0.00000	1,093.90600	1,093.90600	0.00	0.00	0.00	0	309.00
GOVI	On 08/05/2025		GOVI	0.00	1,108.12500	1,108.12500	0.00000	1,115.79600	1,115.79600	0.00	0.00	0.00	0	327.00
GOVI	On 07/08/2025		GOVI	0.00	1,130.09700	1,130.09700	0.00000	1,137.91000	1,137.91000	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,152.16700	1,152.16700	0.00000	1,160.12200	1,160.12200	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,174.55600	1,174.55600	0.00000	1,182.65500	1,182.65500	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	133.92017	133.92017	0.00000	134.04058	134.04058	0.00	0.00	0.00	0	4,809.00
I2029	On 08/05/2025		Bond Future	0.00	135.22737	135.22737	0.00000	135.34999	135.34999	0.00	0.00	0.00	0	4,588.00
I2029	On 07/08/2025		Bond Future	0.00	137.93983	137.93983	0.00000	138.06453	138.06453	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.23209	139.23209	0.00000	139.35913	139.35913	0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	141.96609	141.96609	0.00000	142.09518	142.09518	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	128.23080	128.23080	0.00000	128.01449	128.01449		0.00	0.00	0.00	0	5,660.00
I2033	On 08/05/2025		Bond Future	0.00	129.32105	129.32105	0.00000	129.10014	129.10014		0.00	0.00	0.00	0	9,389.00
I2033	On 07/08/2025		Bond Future	0.00	131.91519	131.91519	0.00000	131.68945	131.68945		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	132.98901	132.98901	0.00000	132.75871	132.75871		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.60055	135.60055	0.00000	135.36529	135.36529		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	137.58367	137.58367	0.00000	137.37770	137.37770		0.00	0.00	0.00	0	1,386.00
I2038	On 08/05/2025		Bond Future	0.00	140.37106	140.37106	0.00000	140.16081	140.16081		0.00	0.00	0.00	0	1,980.00
I2038	On 07/08/2025		Bond Future	0.00	141.06710	141.06710	0.00000	140.85243	140.85243		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	143.85190	143.85190	0.00000	143.63275	143.63275		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	144.51823	144.51823	0.00000	144.29510	144.29510		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	119.73049	119.73049	0.00000	120.00955	120.00955		0.00	0.00	0.00	0	8,543.00
I2046	On 08/05/2025		Bond Future	0.00	119.94690	119.94690	0.00000	120.23138	120.23138		0.00	0.00	0.00	0	19,907.00
I2046	On 07/08/2025		Bond Future	0.00	122.35268	122.35268	0.00000	122.64252	122.64252		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	122.51875	122.51875	0.00000	122.81445	122.81445		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	124.92368	124.92368	0.00000	125.22482	125.22482		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	118.99086	118.99086	0.00000	118.90442	118.90442		0.00	0.00	0.00	0	7,469.00
I2050	On 08/05/2025		Bond Future	0.00	121.40169	121.40169	0.00000	121.31332	121.31332		0.00	0.00	0.00	0	15,734.00
I2050	On 07/08/2025		Bond Future	0.00	121.47501	121.47501	0.00000	121.38499	121.38499		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	123.87317	123.87317	0.00000	123.78073	123.78073		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	123.89950	123.89950	0.00000	123.80587	123.80587		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	371.12400	371.12400	0.00000	371.03200	371.03200		0.00	0.00	51,957,360.00	14	5.00
IGOV	On 08/05/2025		Index Future	0.00	378.64400	378.64400	0.00000	378.54800	378.54800		0.00	0.00	53,010,160.00	14	881.00
IGOV	On 07/08/2025		Index Future	0.00	386.24200	386.24200	0.00000	386.14100	386.14100		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	393.87400	393.87400	0.00000	393.76700	393.76700		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	401.61500	401.61500	0.00000	401.50200	401.50200		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		8.26924		105.24717	0.00000	8.25940	105.26423		1.51		0.00	2,097,155,109.42	19,926	47,457.00
R186	On 08/05/2025	Bond Future	0.00		8.30070		107.35338	0.00000	8.28927	107.37065		1.60		0.00	322,060.14	3	157,563.00
R186	On 07/08/2025	Bond Future	0.00		8.35480		104.17095	0.00000	8.34135	104.18824		1.49		0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call		1,262.47000	1.26247		0.00000	1,279.23000	1.27923	1,262.470	1.80		0.79	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put		51.16000	0.05116		0.00000	51.68000	0.05168	51.160	2.18		(0.07)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.45942		106.20201	0.00000	8.44309	106.21927		1.28		0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.64737		102.95298	0.00000	8.62643	102.97024		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		267.17445	267.17445		0.00000	266.80952	266.80952		0.00		0.00	0.00	0	781.00
R202	On 08/05/2025	Bond Future	0.00		272.58743	272.58743		0.00000	272.21476	272.21476		0.00		0.00	0.00	0	1,079.00
R202	On 07/08/2025	Bond Future	0.00		272.83243	272.83243		0.00000	272.45207	272.45207		0.00		0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		278.21903	278.21903		0.00000	277.83003	277.83003		0.00		0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		278.36001	278.36001		0.00000	277.96443	277.96443		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		9.13388	95.78831		0.00000	9.01854	96.22972		5.72		0.00	0.00	0	109,245.00
R2030	On 06/02/2025	Bond Future	8.68 Call		13.37000	0.01337		0.00000	63.71000	0.06371	13.370	6.04		0.04	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call		476.02000	0.47602		0.00000	812.51000	0.81251	476.020	6.04		0.57	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put		5.26000	0.00526		0.00000	4.16000	0.00416	5.260	6.17		(0.02)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00		9.20436	97.70523		0.00000	9.08157	98.15535		5.39		0.00	0.00	0	54,761.00
R2030	On 08/05/2025	Bond Future	8.68 Call		389.78000	0.38978		0.00000	526.07000	0.52607	389.780	5.30		0.24	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72 Call		427.05000	0.42705		0.00000	571.97000	0.57197	427.050	5.31		0.26	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95 Call		701.75000	0.70175		0.00000	900.02000	0.90002	701.750	5.37		0.37	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18 Call		1,077.87000	1.07787		0.00000	1,330.59000	1.33059	1,077.870	5.47		0.49	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22 Call		1,153.51000	1.15351		0.00000	1,415.39000	1.41539	1,153.510	5.49		0.51	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45 Call		1,648.22000	1.64822		0.00000	1,958.91000	1.95891	1,648.220	5.62		0.63	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54 Put		648.38000	0.64838		0.00000	525.82000	0.52582	648.380	5.68		(0.33)	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99 Put		286.46000	0.28646		0.00000	227.24000	0.22724	286.460	5.97		(0.17)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call		4,092.96000	4.09296		0.00000	4,509.95000	4.50995	4,092.960	6.21		0.90	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call		5,317.68000	5.31768		0.00000	5,751.99000	5.75199	5,317.680	6.48		0.95	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put		2.68000	0.00268		0.00000	2.03000	0.00203	2.680	6.71		0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put		0.58000	0.00058		0.00000	0.43000	0.00043	0.580	6.71		0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.28813	95.63136		0.00000	9.15696	96.09011		5.18		0.00	0.00	0	46.00
R2030	On 07/08/2025	Bond Future	8.72 Call		615.13000	0.61513		0.00000	768.28000	0.76828	615.130	4.99		0.29	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22 Call		1,315.60000	1.31560		0.00000	1,559.10000	1.55910	1,315.600	5.17		0.48	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81 Put		778.65000	0.77865		0.00000	655.68000	0.65568	778.650	5.51		(0.31)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48 Call		4,387.64000	4.38764		0.00000	4,788.28000	4.78828	4,387.640	5.98		0.85	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	Contracts Traded	Open Interest
R2030	On 07/08/2025	Bond Future	12.12 Put	23.93000	0.02393	0.00000	19.06000	0.01906	23.930	6.53	(0.01)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.38032	97.49575	0.00000	9.24005	97.96313		4.94	0.00	0.00	0	0.00	
R2030	On 06/11/2025	Bond Future	8.72 Call	749.48000	0.74948	0.00000	906.98000	0.90698	749.480	4.69	0.30	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	9.22 Call	1,437.10000	1.43710	0.00000	1,670.59000	1.67059	1,437.100	4.92	0.46	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	10.08 Put	921.44000	0.92144	0.00000	796.55000	0.79655	921.440	5.45	(0.30)	0.00	0	300.00	
R2030	On 05/02/2026	Bond Future	0.00	9.49011	95.37851	0.00000	9.33938	95.85466		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	9.82107	95.09470	0.00000	9.71123	95.62243		7.44	0.00	2,241,382,079.00	23,570	55,519.00	
R2032	On 06/02/2025	Bond Future	9.42 Call	11.50000	0.01150	0.00000	64.80000	0.06480	11.500	6.46	0.03	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	766.45000	0.76645	0.00000	1,200.88000	1.20088	766.450	7.90	0.65	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	3.01000	0.00301	0.00000	3.44000	0.00344	3.010	9.56	(0.01)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	9.90471	92.83372	0.00000	9.78944	93.37185		7.52	0.00	1,997,688,820.68	21,519	122,232.00	
R2032	On 08/05/2025	Bond Future	9.40 Call	550.57000	0.55057	0.00000	723.05000	0.72305	550.570	7.30	0.26	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.42 Call	576.42000	0.57642	0.00000	754.15000	0.75415	576.420	7.31	0.27	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.90 Call	1,477.57000	1.47757	0.00000	1,786.89000	1.78689	1,477.570	7.64	0.51	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	1,526.67000	1.52667	0.00000	1,841.24000	1.84124	1,526.670	7.66	0.52	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.28 Put	828.70000	0.82870	0.00000	688.72000	0.68872	828.700	7.98	(0.32)	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	249.31000	0.24931	0.00000	202.98000	0.20298	249.310	8.66	(0.12)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	9.99728	94.67314	0.00000	9.87619	95.22168		7.21	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	9.40 Call	848.89000	0.84889	0.00000	1,033.89000	1.03389	848.890	6.90	0.29	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	9.90 Call	1,749.52000	1.74952	0.00000	2,037.39000	2.03739	1,749.520	7.15	0.47	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	10.59 Put	1,022.28000	1.02228	0.00000	882.38000	0.88238	1,022.280	7.69	(0.30)	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	0.00	10.10557	92.35705	0.00000	9.97816	92.91596		7.27	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	9.40 Call	1,050.41000	1.05041	0.00000	1,240.02000	1.24002	1,050.410	6.94	0.30	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	9.90 Call	1,923.28000	1.92328	0.00000	2,198.63000	2.19863	1,923.280	7.20	0.45	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	10.89 Put	1,209.68000	1.20968	0.00000	1,068.24000	1.06824	1,209.680	7.98	(0.29)	0.00	0	300.00	
R2032	On 05/02/2026	Bond Future	0.00	10.22691	94.14726	0.00000	10.09261	94.71674		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	10.03179	103.48354	0.00000	9.92205	104.08589		7.83	0.00	1,243,044,282.48	12,012	9,329.00	
R2033	On 08/05/2025	Bond Future	0.00	10.12104	100.50602	0.00000	10.00609	101.12034		7.96	0.00	1,242,656,431.28	12,364	12,364.00	
R2033	On 07/08/2025	Bond Future	0.00	10.21854	102.49740	0.00000	10.09808	103.12355		7.72	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00	10.33094	99.45071	0.00000	10.20451	100.08876		7.85	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00	10.45544	101.37795	0.00000	10.32257	102.02805		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	10.48291	94.16750	0.00000	10.36328	94.85391		9.16	0.00	549,184,860.00	5,832	55,821.00	
R2035	On 06/02/2025	Bond Future	10.10 Call	29.77000	0.02977	0.00000	134.55000	0.13455	29.770	8.66	0.05	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26 Call	133.31000	0.13331	0.00000	379.47000	0.37947	133.310	8.85	0.18	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	242.07000	0.24207	0.00000	575.01000	0.57501	242.070	8.96	0.28	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	224.83000	0.22483	0.00000	143.00000	0.14300	224.830	9.36	(0.25)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10 Put	6.49000	0.00649	0.00000	5.39000	0.00539	6.490	9.97	(0.01)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	0.87000	0.00087	0.00000	0.93000	0.00093	0.870	10.24	0.00	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.57424	91.54223	0.00000	10.44972	92.24230		9.34	0.00	379,351,001.12	4,144	60,053.00	
R2035	On 08/05/2025	Bond Future	10.08 Call	668.53000	0.66853	0.00000	895.78000	0.89578	668.530	8.84	0.26	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.44 Call	1,435.41000	1.43541	0.00000	1,793.54000	1.79354	1,435.410	9.27	0.44	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.58 Call	1,830.31000	1.83031	0.00000	2,237.10000	2.23710	1,830.310	9.45	0.51	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	10.95	Put	1,029.84	0.0000	1.02984	0.00000	846.26	0.84626	1,029.84	9.93	(0.32)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	936.69	0.0000	0.93669	0.00000	767.80	0.76780	936.69	10.01	(0.30)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,221.65	0.0000	5.22165	0.00000	5,836.01	5.83601	5,221.65	10.61	0.84	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	295.04	0.0000	0.29504	0.00000	237.26	0.23726	295.04	10.91	(0.11)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	43.20	0.0000	0.04320	0.00000	34.37	0.03437	43.20	11.92	(0.02)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	7.28	0.0000	0.00728	0.00000	5.69	0.00569	7.28	11.92	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.67	0.0000	93.35642	0.00000	10.54	94.07005		9.16	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,098.30	0.0000	1.09830	0.00000	1,345.70	1.34570	1,098.30	8.75	0.30	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,254.18	0.0000	2.25418	0.00000	2,632.85	2.63285	2,254.18	9.25	0.48	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1,323.92	0.0000	1.32392	0.00000	1,142.64	1.14264	1,323.92	10.06	(0.30)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,269.11	0.0000	1.26911	0.00000	1,094.50	1.09450	1,269.11	10.11	(0.29)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.78	0.0000	90.67004	0.00000	10.65	91.39730		9.46	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,088.58	0.0000	1.08858	0.00000	1,305.84	1.30584	1,088.58	8.86	0.26	5,644,593.43	2,000	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,367.23	0.0000	1.36723	0.00000	1,620.14	1.62014	1,367.23	8.96	0.31	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,037.06	0.0000	2.03706	0.00000	2,361.81	2.36181	2,037.06	9.17	0.41	8,690,592.40	2,000	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,452.38	0.0000	2.45238	0.00000	2,814.07	2.81407	2,452.38	9.31	0.46	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,504.05	0.0000	3.50405	0.00000	3,941.40	3.94140	3,504.05	9.65	0.56	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,776.68	0.0000	1.77668	0.00000	1,569.42	1.56942	1,776.68	10.14	(0.32)	(6,873,261.10)	2,000	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,746.70	0.0000	1.74670	0.00000	1,542.47	1.54247	1,746.70	10.16	(0.32)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,448.38	0.0000	1.44838	0.00000	1,275.07	1.27507	1,448.38	10.39	(0.27)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,139.37	0.0000	1.13937	0.00000	999.67	0.99967	1,139.37	10.68	(0.22)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		10.91	0.0000	92.42808	0.00000	10.77	93.16915		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		0.00	0.00	0.00	0	0.00
R2037	On 06/02/2025	Bond Future	0.00		10.92	0.0000	84.27892	0.00000	10.79	85.01049		10.57	0.00	441,621,540.80	5,240	153,010.00
R2037	On 08/05/2025	Bond Future	0.00		11.02	0.0000	85.96550	0.00000	10.89	86.71161		10.32	0.00	147,258,901.50	1,713	57,197.00
R2037	On 08/05/2025	Bond Future	10.50	Call	639.16	0.0000	0.63916	0.00000	870.41	0.87041	639.16	9.66	0.25	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	1,787.00	0.0000	1.78700	0.00000	2,209.33	2.20933	1,787.00	10.32	0.50	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	974.74	0.0000	0.97474	0.00000	793.49	0.79349	974.74	10.99	(0.30)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,279.76	0.0000	8.27976	0.00000	8,993.53	8.99353	8,279.76	12.56	0.94	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,747.63	0.0000	11.74763	0.00000	12,486.33	12.48633	11,747.63	13.19	0.98	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,974.06	0.0000	11.97406	0.00000	12,713.60	12.71360	11,974.06	13.19	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.13	0.0000	83.40830	0.00000	11.00	84.16891		10.71	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	813.22	0.0000	0.81322	0.00000	1,024.87	1.02487	813.22	10.00	0.24	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,070.60	0.0000	1.07060	0.00000	1,324.75	1.32475	1,070.60	10.13	0.29	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,163.42	0.0000	1.16342	0.00000	1,431.44	1.43144	1,163.42	10.19	0.31	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,343.05	0.0000	1.34305	0.00000	1,636.28	1.63628	1,343.05	10.29	0.34	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,219.78	0.0000	2.21978	0.00000	2,613.04	2.61304	2,219.78	10.71	0.47	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,813.81	0.0000	2.81381	0.00000	2,465.10	2.46510	2,813.81	10.80	(0.51)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,986.36	0.0000	1.98636	0.00000	1,723.21	1.72321	1,986.36	11.26	(0.39)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,315.60	0.0000	1.31560	0.00000	1,131.27	1.13127	1,315.60	11.80	(0.28)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,301.83	0.0000	1.30183	0.00000	1,119.22	1.11922	1,301.83	11.81	(0.28)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	908.91	0.0000	0.90891	0.00000	776.91	0.77691	908.91	12.26	(0.21)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.25	0.0000	85.03388	0.00000	11.11	85.80908		10.63	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,373.45	0.0000	1.37345	0.00000	1,636.44	1.63644	1,373.45	9.99	0.30	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,464.42	0.0000	2.46442	0.00000	2,841.86	2.84186	2,464.42	10.38	0.45	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,515.34	0.0000	1.51534	0.00000	1,332.24	1.33224	1,515.34	11.66	(0.27)	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
R2037	On 05/02/2026	Bond Future	0.00		11.38197	82.42386	0.00000	11.23650	83.21382			11.55	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,621.81000	2.62181	0.00000	2,975.46000	2.97546	2,621.810		11.25	0.41	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,173.15000	2.17315	0.00000	1,957.98000	1.95798	2,173.150		12.58	(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		11.00401	103.08984	0.00000	10.88451	103.90970			10.08	0.00	136,903,307.52	1,328	9,232.00
R2038	On 08/05/2025	Bond Future	0.00		11.10981	99.66274	0.00000	10.98558	100.49887			10.35	0.00	132,352,118.72	1,328	8,994.00
R2038	On 07/08/2025	Bond Future	0.00		11.22219	101.63732	0.00000	11.09302	102.48971			10.22	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.34650	98.13215	0.00000	11.21207	99.00084			10.68	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,558.65000	2.55865	0.00000	2,953.70000	2.95370	2,558.650		10.41	0.41	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,669.58000	1.66958	0.00000	1,475.62000	1.47562	1,669.580		11.91	(0.26)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.48004	100.03331	0.00000	11.34003	100.91856			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		11.23357	84.25553	0.00000	11.10399	85.07689			11.44	0.00	629,557,320.16	7,472	47,627.00
R2040	On 06/02/2025	Bond Future	11.00	Call	139.87000	0.13987	0.00000	425.39000	0.42539	139.870		11.04	0.17	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	29.92000	0.02992	0.00000	20.10000	0.02010	29.920		12.21	(0.04)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	0.24000	0.00024	0.00000	0.29000	0.00029	0.240		13.06	0.00	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.33973	85.94168	0.00000	11.20537	86.77936			11.19	0.00	359,579,989.12	4,184	28,397.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,302.64000	8.30264	0.00000	9,094.13000	9.09413	8,302.640		13.55	0.92	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,621.62000	11.62162	0.00000	12,445.62000	12.44562	11,621.620		14.31	0.97	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,955.65000	11.95565	0.00000	12,781.62000	12.78162	11,955.650		14.31	0.98	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.45473	83.13328	0.00000	11.31524	83.98736			11.66	0.00	335,692,184.64	4,038	4,054.00
R2040	On 06/11/2025	Bond Future	0.00		11.57151	84.75336	0.00000	11.42684	85.62382			11.60	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.69826	81.88719	0.00000	11.54799	82.77424			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		11.37313	80.02386	0.00000	11.22847	80.96479			12.36	0.00	2,532,195,001.98	31,643	16,162.00
R2044	On 06/02/2025	Bond Future	10.65	Call	0.35000	0.00035	0.00000	8.39000	0.00839	0.350		11.39	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15	Call	164.95000	0.16495	0.00000	514.82000	0.51482	164.950		12.19	0.19	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50	Put	344.77000	0.34477	0.00000	193.15000	0.19315	344.770		12.82	(0.31)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00	Call	3,888.52000	3.88852	0.00000	4,826.51000	4.82651	3,888.520		13.74	0.99	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,757.93000	6.75793	0.00000	7,698.88000	7.69888	6,757.930		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		11.47568	81.62530	0.00000	11.32588	82.58499			12.09	0.00	2,575,604,716.20	31,554	77,669.00
R2044	On 08/05/2025	Bond Future	10.92	Call	700.05000	0.70005	0.00000	991.71000	0.99171	700.050		11.56	0.25	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,670.68000	1.67068	0.00000	1,341.73000	1.34173	1,670.680		12.78	(0.41)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	535.64000	0.53564	0.00000	416.46000	0.41646	535.640		14.07	(0.16)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.58625	78.85667	0.00000	11.43095	79.83515			12.63	0.00	0.00	0	16.00
R2044	On 06/11/2025	Bond Future	0.00		11.69796	80.39333	0.00000	11.53711	81.39067			12.57	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.81865	77.56780	0.00000	11.65181	78.58422			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		11.33808	82.92449	0.00000	11.17836	84.00115			12.30	0.00	133,591,353.39	1,611	216,476.00
R2048	On 06/02/2025	Bond Future	10.30	Call	0.00000	0.00000	0.00000	0.08000	0.00008			10.90	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	60.87000	0.06087	0.00000	294.49000	0.29449	60.870		11.87	0.08	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	77.00000	0.07700	0.00000	39.04000	0.03904	77.000		13.13	(0.09)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.43084	80.13774	0.00000	11.26565	81.23581			12.70	0.00	56,176,555.74	701	256,067.00

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
R2048	On 07/08/2025	Bond Future	0.00	11.52991	81.72584	0.00000	11.35890	82.84545		12.59	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.63970	78.87593	0.00000	11.46256	80.01713		13.17	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.75817	80.40488	0.00000	11.57443	81.56795		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	11.28251	107.14557	0.00000	11.13782	108.41560		12.43	0.00	0.00	0	2,205.00
R2053	On 08/05/2025	Bond Future	0.00	11.37641	103.42224	0.00000	11.22657	104.71755		12.83	0.00	1,861,600.32	18	22,674.00
R2053	On 07/08/2025	Bond Future	0.00	11.47504	105.47120	0.00000	11.31984	106.79185		12.71	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.58253	101.66233	0.00000	11.42163	103.00838		13.25	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.69649	103.63172	0.00000	11.52957	105.00358		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	10.72710	73.59048	0.00000	10.59744	74.25764		10.56	0.00	113,182,158.24	1,538	7,502.00
R209	On 08/05/2025	Bond Future	0.00	10.81835	71.90858	0.00000	10.68392	72.58905		10.76	0.00	0.00	0	15,648.00
R209	On 07/08/2025	Bond Future	0.00	10.91574	73.33343	0.00000	10.77635	74.02713		10.64	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	11.02403	71.61028	0.00000	10.87937	72.31724		11.02	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.14077	72.99843	0.00000	10.99052	73.71891		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	242.76156	242.76156	0.00000	242.35993	242.35993		0.00	0.00	0.00	0	803.00
R210	On 08/05/2025	Bond Future	0.00	244.33069	244.33069	0.00000	243.92066	243.92066		0.00	0.00	0.00	0	1,180.00
R210	On 07/08/2025	Bond Future	0.00	249.23154	249.23154	0.00000	248.81246	248.81246		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	250.74257	250.74257	0.00000	250.31524	250.31524		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	255.66534	255.66534	0.00000	255.22884	255.22884		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	9.51546	91.79691	0.00000	9.40550	92.25966		6.72	0.00	57,281,271.84	624	92,475.00
R213	On 08/05/2025	Bond Future	0.00	9.58802	90.07694	0.00000	9.47218	90.54885		6.71	0.00	0.00	0	97,865.00
R213	On 07/08/2025	Bond Future	0.00	9.67077	91.86219	0.00000	9.54850	92.34315		6.34	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.77536	90.09923	0.00000	9.64601	90.58928		6.28	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.89644	91.84686	0.00000	9.75916	92.34611		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	11.16260	68.47644	0.00000	11.02297	69.23913		12.00	0.00	152,017,696.80	2,220	10,586.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,079.08000	3.07908	0.00000	3,838.52000	3.83852	3,079.080	13.34	0.98	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	5,513.51000	5.51351	0.00000	6,276.22000	6.27622	5,513.510	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	11.25207	66.54386	0.00000	11.10783	67.32173		12.32	0.00	133,087,720.00	2,000	12,175.00
R214	On 07/08/2025	Bond Future	0.00	11.34773	67.86265	0.00000	11.19863	68.65567		12.21	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.45450	65.88518	0.00000	11.30028	66.69349		12.76	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.56984	67.16263	0.00000	11.41014	67.98641		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 :										17,801,177,525.83			202,610	2,108,730.00
Grand Total:										17,801,177,525.83			202,610	2,108,730.00