

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/01/2025

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	1,077.67800	1,077.67800	0.00000	1,079.15400	1,079.15400	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,099.25100	1,099.25100	0.00000	1,100.75500	1,100.75500	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,121.05800	1,121.05800	0.00000	1,122.58800	1,122.58800	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,142.96300	1,142.96300	0.00000	1,144.52000	1,144.52000	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,165.18300	1,165.18300	0.00000	1,166.76700	1,166.76700	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,295.63100	1,295.63100	0.00000	1,297.37100	1,297.37100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,321.56700	1,321.56700	0.00000	1,323.34000	1,323.34000	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,347.78300	1,347.78300	0.00000	1,349.58800	1,349.58800	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,374.11900	1,374.11900	0.00000	1,375.95400	1,375.95400	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,400.83300	1,400.83300	0.00000	1,402.70000	1,402.70000	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,113.57700	1,113.57700	0.00000	1,114.85000	1,114.85000	0.00	0.00	0.00	0	57.00
ALBI	On 08/05/2025		Index Future	0.00	1,135.86800	1,135.86800	0.00000	1,137.16600	1,137.16600	0.00	0.00	0.00	0	41.00
ALBI	On 07/08/2025		Index Future	0.00	1,158.40100	1,158.40100	0.00000	1,159.72100	1,159.72100	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,181.03600	1,181.03600	0.00000	1,182.37800	1,182.37800	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,203.99700	1,203.99700	0.00000	1,205.36100	1,205.36100	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	10.99938	83.94157	0.00000	10.99570	83.95909	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.11683	81.84350	0.00000	11.11302	81.86123	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.24326	83.48614	0.00000	11.23933	83.50398	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.38864	81.33802	0.00000	11.38460	81.35589	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.55068	82.93406	0.00000	11.54651	82.95199	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	11.52811	80.07031	0.00000	11.51423	80.15490	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.63484	77.42601	0.00000	11.62046	77.51224	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.74513	78.97935	0.00000	11.73027	79.06704	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.86666	76.27322	0.00000	11.85129	76.36233	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.99491	77.76811	0.00000	11.97899	77.85878	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	1,096.53800	1,096.53800	0.00000	1,097.82400	1,097.82400	0.00	0.00	0.00	0	69.00
GOVI	On 08/05/2025		GOVI	0.00	1,118.48800	1,118.48800	0.00000	1,119.79900	1,119.79900	0.00	0.00	0.00	0	612.00
GOVI	On 07/08/2025		GOVI	0.00	1,140.67600	1,140.67600	0.00000	1,142.01000	1,142.01000	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,162.96500	1,162.96500	0.00000	1,164.32000	1,164.32000	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,185.57400	1,185.57400	0.00000	1,186.95200	1,186.95200	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	134.05984	134.05984	0.00000	134.07224	134.07224	0.00	0.00	0.00	0	3,339.00
I2029	On 08/05/2025		Bond Future	0.00	135.37077	135.37077	0.00000	135.38319	135.38319	0.00	0.00	0.00	0	5,710.00
I2029	On 07/08/2025		Bond Future	0.00	138.08825	138.08825	0.00000	138.10054	138.10054	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.38604	139.38604	0.00000	139.39808	139.39808	0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	142.12521	142.12521	0.00000	142.13704	142.13704	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	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	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	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00		128.35331	128.35331	0.00000	128.50295	128.50295	128.50295		0.00	0.00	0.00	0	4,400.00
I2033	On 08/05/2025	Bond Future	0.00		129.44683	129.44683	0.00000	129.59939	129.59939	129.59939		0.00	0.00	0.00	0	9,576.00
I2033	On 07/08/2025	Bond Future	0.00		132.04554	132.04554	0.00000	132.20076	132.20076	132.20076		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		133.12452	133.12452	0.00000	133.28233	133.28233	133.28233		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		135.74079	135.74079	0.00000	135.90129	135.90129	135.90129		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	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00		137.66616	137.66616	0.00000	137.67765	137.67765	137.67765		0.00	0.00	0.00	0	366.00
I2038	On 08/05/2025	Bond Future	0.00		140.45619	140.45619	0.00000	140.46773	140.46773	140.46773		0.00	0.00	0.00	0	3,000.00
I2038	On 07/08/2025	Bond Future	0.00		141.15629	141.15629	0.00000	141.16755	141.16755	141.16755		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		143.94553	143.94553	0.00000	143.95651	143.95651	143.95651		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		144.61605	144.61605	0.00000	144.62696	144.62696	144.62696		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	0.00000		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	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00		121.36751	121.36751	0.00000	121.01872	121.01872	121.01872		0.00	0.00	0.00	0	8,543.00
I2046	On 08/05/2025	Bond Future	0.00		121.61788	121.61788	0.00000	121.26192	121.26192	121.26192		0.00	0.00	0.00	0	19,907.00
I2046	On 07/08/2025	Bond Future	0.00		124.05912	124.05912	0.00000	123.69562	123.69562	123.69562		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		124.26131	124.26131	0.00000	123.89022	123.89022	123.89022		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		126.70228	126.70228	0.00000	126.32362	126.32362	126.32362		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	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00		119.33389	119.33389	0.00000	119.34389	119.34389	119.34389		0.00	0.00	17,900,083.50	150	7,469.00
I2050	On 08/05/2025	Bond Future	0.00		121.75235	121.75235	0.00000	121.76240	121.76240	121.76240		0.00	0.00	18,262,852.50	150	16,802.00
I2050	On 07/08/2025	Bond Future	0.00		121.83485	121.83485	0.00000	121.84467	121.84467	121.84467		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		124.24223	124.24223	0.00000	124.25179	124.25179	124.25179		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		124.27792	124.27792	0.00000	124.28728	124.28728	124.28728		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	0.00000		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	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00		372.44600	372.44600	0.00000	372.26600	372.26600	372.26600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		379.99500	379.99500	0.00000	379.81000	379.81000	379.81000		0.00	0.00	0.00	0	886.00
IGOV	On 07/08/2025	Index Future	0.00		387.62400	387.62400	0.00000	387.43400	387.43400	387.43400		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		395.28700	395.28700	0.00000	395.09200	395.09200	395.09200		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		403.05900	403.05900	0.00000	402.85900	402.85900	402.85900		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	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	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	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	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	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	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	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	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	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	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	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	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	0.00000		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	0.00000		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 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	8.22192	105.32926	0.00000	8.21208	105.34634		1.51	0.00	0.00	0	44,257.00
R186	On 08/05/2025		Bond Future	0.00	8.24487	107.43776	0.00000	8.23343	107.45506		1.60	0.00	133,115,384.64	1,239	156,475.00
R186	On 07/08/2025		Bond Future	0.00	8.28662	104.25864	0.00000	8.27317	104.27596		1.49	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,330.03000	1.33003	0.00000	1,345.11000	1.34511	1,330.030	1.80	0.81	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	43.77000	0.04377	0.00000	43.23000	0.04323	43.770	2.18	(0.06)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.37309	106.29327	0.00000	8.35675	106.31056		1.28	0.00	0.00	0	447.00
R186	On 05/02/2026		Bond Future	0.00	8.53258	103.04766	0.00000	8.51164	103.06494		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	267.83582	267.83582	0.00000	267.26597	267.26597		0.00	0.00	0.00	0	781.00
R202	On 08/05/2025		Bond Future	0.00	273.26386	273.26386	0.00000	272.68219	272.68219		0.00	0.00	0.00	0	1,084.00
R202	On 07/08/2025		Bond Future	0.00	273.52704	273.52704	0.00000	272.93285	272.93285		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	278.93230	278.93230	0.00000	278.32523	278.32523		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	279.09191	279.09191	0.00000	278.47216	278.47216		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	8.99459	96.32170	0.00000	8.96006	96.45449		5.72	0.00	0.00	0	103,973.00
R2030	On 06/02/2025		Bond Future	8.68 Call	23.62000	0.02362	0.00000	43.74000	0.04374	23.620	6.04	0.07	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	792.27000	0.79227	0.00000	916.22000	0.91622	792.270	6.04	0.81	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	0.13000	0.00013	0.00000	0.18000	0.00018	0.130	6.17	0.00	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.05587	98.24989	0.00000	9.01914	98.38520		5.39	0.00	8,940,739.99	91	59,954.00
R2030	On 08/05/2025		Bond Future	8.68 Call	526.42000	0.52642	0.00000	574.35000	0.57435	526.420	5.30	0.31	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	573.37000	0.57337	0.00000	624.10000	0.62410	573.370	5.31	0.33	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	909.34000	0.90934	0.00000	976.95000	0.97695	909.340	5.37	0.45	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,350.79000	1.35079	0.00000	1,434.82000	1.43482	1,350.790	5.47	0.57	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	1,437.70000	1.43770	0.00000	1,524.41000	1.52441	1,437.700	5.49	0.59	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,993.78000	1.99378	0.00000	2,094.38000	2.09438	1,993.780	5.62	0.70	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	471.11000	0.47111	0.00000	441.05000	0.44105	471.110	5.68	(0.26)	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	194.85000	0.19485	0.00000	181.36000	0.18136	194.850	5.97	(0.13)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,583.68000	4.58368	0.00000	4,711.83000	4.71183	4,583.680	6.21	0.93	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,834.92000	5.83492	0.00000	5,967.02000	5.96702	5,834.920	6.48	0.97	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	1.33000	0.00133	0.00000	1.22000	0.00122	1.330	6.71	0.00	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	0.26000	0.00026	0.00000	0.24000	0.00024	0.260	6.71	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.12898	96.18832	0.00000	9.08981	96.32601		5.18	0.00	0.00	0	46.00
R2030	On 07/08/2025		Bond Future	8.72 Call	781.84000	0.78184	0.00000	833.78000	0.83378	781.840	4.99	0.35	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.22 Call	1,589.52000	1.58952	0.00000	1,669.06000	1.66906	1,589.520	5.17	0.54	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.81 Put	609.96000	0.60996	0.00000	578.22000	0.57822	609.960	5.51	(0.26)	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,860.43000	4.86043	0.00000	4,983.81000	4.98381	4,860.430	5.98	0.88	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	15.92000	0.01592	0.00000	14.87000	0.01487	15.920	6.53	(0.01)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.20950	98.06530	0.00000	9.16769	98.20534		4.94	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
R2030	On 06/11/2025	Bond Future	8.72	Call	926.47000	0.92647	0.00000	979.01000	0.97901	926.470	4.69	0.35	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	9.22	Call	1,704.44000	1.70444	0.00000	1,780.05000	1.78005	1,704.440	4.92	0.51	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	10.08	Put	753.21000	0.75321	0.00000	720.15000	0.72015	753.210	5.45	(0.26)	0.00	0	300.00	
R2030	On 05/02/2026	Bond Future	0.00		9.30596	95.96063	0.00000	9.26110	96.10310		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		9.67592	95.79289	0.00000	9.65166	95.91024		7.44	0.00	55,559,876.20	580	52,569.00	
R2032	On 06/02/2025	Bond Future	9.42	Call	28.49000	0.02849	0.00000	49.10000	0.04910	28.490	6.46	0.07	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92	Call	1,238.54000	1.23854	0.00000	1,356.10000	1.35610	1,238.540	7.90	0.87	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61	Put	0.06000	0.00006	0.00000	0.12000	0.00012	0.060	9.56	0.00	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		9.75222	93.54646	0.00000	9.72678	93.66604		7.52	0.00	153,696,833.78	1,643	124,433.00	
R2032	On 08/05/2025	Bond Future	9.40	Call	740.85000	0.74085	0.00000	787.21000	0.78721	740.850	7.30	0.33	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	773.12000	0.77312	0.00000	820.75000	0.82075	773.120	7.31	0.34	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.90	Call	1,842.98000	1.84298	0.00000	1,920.64000	1.92064	1,842.980	7.64	0.58	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	1,899.13000	1.89913	0.00000	1,977.92000	1.97792	1,899.130	7.66	0.59	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.28	Put	604.28000	0.60428	0.00000	580.59000	0.58059	604.280	7.98	(0.25)	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	166.29000	0.16629	0.00000	159.61000	0.15961	166.290	8.66	(0.08)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.83669	95.40151	0.00000	9.81003	95.52314		7.21	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	9.40	Call	1,067.75000	1.06775	0.00000	1,115.05000	1.11505	1,067.750	6.90	0.35	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	9.90	Call	2,101.31000	2.10131	0.00000	2,171.96000	2.17196	2,101.310	7.15	0.53	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	10.59	Put	809.41000	0.80941	0.00000	783.83000	0.78383	809.410	7.69	(0.25)	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	0.00		9.93611	93.10136	0.00000	9.90812	93.22503		7.27	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	9.40	Call	1,281.53000	1.28153	0.00000	1,328.90000	1.32890	1,281.530	6.94	0.35	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	9.90	Call	2,265.59000	2.26559	0.00000	2,332.34000	2.33234	2,265.590	7.20	0.50	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	10.89	Put	998.88000	0.99888	0.00000	972.12000	0.97212	998.880	7.98	(0.25)	0.00	0	300.00	
R2032	On 05/02/2026	Bond Future	0.00		10.04785	94.90753	0.00000	10.01841	95.03328		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		9.89138	104.25509	0.00000	9.86719	104.38881		7.83	0.00	0.00	0	9,329.00	
R2033	On 08/05/2025	Bond Future	0.00		9.97382	101.29370	0.00000	9.94851	101.42994		7.96	0.00	0.00	0	12,363.00	
R2033	On 07/08/2025	Bond Future	0.00		10.06388	103.30226	0.00000	10.03741	103.44087		7.72	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.16817	100.27315	0.00000	10.14044	100.41415		7.85	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.28396	102.21801	0.00000	10.25489	102.36134		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		10.31700	95.12135	0.00000	10.29292	95.26092		9.16	0.00	38,048,540.00	400	48,714.00	
R2035	On 06/02/2025	Bond Future	10.10	Call	78.11000	0.07811	0.00000	119.21000	0.11921	78.110	8.66	0.14	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26	Call	319.19000	0.31919	0.00000	408.78000	0.40878	319.190	8.85	0.39	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	539.78000	0.53978	0.00000	651.12000	0.65112	539.780	8.96	0.55	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65	Put	31.41000	0.03141	0.00000	33.20000	0.03320	31.410	9.36	(0.06)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10	Put	0.10000	0.00010	0.00000	0.18000	0.00018	0.100	9.97	0.00	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30	Put	0.00000	0.00000	0.00000	0.01000	0.00001		10.24	0.00	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00		10.40144	92.51572	0.00000	10.37639	92.65802		9.34	0.00	258,951,500.28	2,799	59,403.00	
R2035	On 08/05/2025	Bond Future	10.08	Call	940.26000	0.94026	0.00000	997.74000	0.99774	940.260	8.84	0.34	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	1,881.58000	1.88158	0.00000	1,966.77000	1.96677	1,881.580	9.27	0.53	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.58	Call	2,343.96000	2.34396	0.00000	2,438.75000	2.43875	2,343.960	9.45	0.60	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	728.01000	0.72801	0.00000	700.70000	0.70070	728.010	9.93	(0.25)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.01	Put	656.77000	0.65677	0.00000	632.01000	0.63201	656.770	10.01	(0.23)	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	6,043.79000	6.04379	0.00000	6,174.87000	6.17487	6,043.790	10.61	0.88	520,205.06	57	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	189.34000	0.18934	0.00000	182.25000	0.18225	189.340	10.91	(0.08)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	24.40000	0.02440	0.00000	23.61000	0.02361	24.400	11.92	(0.01)	(8,761.54)	57	400.00	

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 08/05/2025	Bond Future	13.35 Put	3.60000	0.00360	0.00000	3.49000	0.00349	3.600	11.92	0.00	(1,597.93)	57	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.49367	94.35069	0.00000	10.46762	94.49551		9.16	0.00	0.00	0	0.00	
R2035	On 07/08/2025	Bond Future	10.08 Call	1,410.06000	1.41006	0.00000	1,468.87000	1.46887	1,410.060	8.75	0.36	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	10.58 Call	2,743.67000	2.74367	0.00000	2,829.62000	2.82962	2,743.670	9.25	0.54	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	11.30 Put	1,036.79000	1.03679	0.00000	1,007.20000	1.00720	1,036.790	10.06	(0.25)	0.00	0	8,500.00	
R2035	On 07/08/2025	Bond Future	11.34 Put	991.72000	0.99172	0.00000	963.33000	0.96333	991.720	10.11	(0.24)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	0.00	10.60103	91.68543	0.00000	10.57392	91.83275		9.46	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	9.91 Call	1,367.26000	1.36726	0.00000	1,418.18000	1.41818	1,367.260	8.86	0.31	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.08 Call	1,693.74000	1.69374	0.00000	1,752.31000	1.75231	1,693.740	8.96	0.36	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.41 Call	2,461.14000	2.46114	0.00000	2,534.70000	2.53470	2,461.140	9.17	0.46	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.58 Call	2,927.16000	2.92716	0.00000	3,008.23000	3.00823	2,927.160	9.31	0.51	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.95 Call	4,083.95000	4.08395	0.00000	4,179.99000	4.17999	4,083.950	9.65	0.61	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.43 Put	1,458.30000	1.45830	0.00000	1,422.77000	1.42277	1,458.300	10.14	(0.28)	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	11.45 Put	1,432.66000	1.43266	0.00000	1,397.69000	1.39769	1,432.660	10.16	(0.27)	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.67 Put	1,179.00000	1.17900	0.00000	1,149.74000	1.14974	1,179.000	10.39	(0.23)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	11.95 Put	919.14000	0.91914	0.00000	895.97000	0.89597	919.140	10.68	(0.19)	0.00	0	250.00	
R2035	On 05/02/2026	Bond Future	0.00	10.71993	93.46464	0.00000	10.69167	93.61449		9.68	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	10.74726	85.31461	0.00000	10.72322	85.45748		10.57	0.00	0.00	0	153,010.00	
R2037	On 08/05/2025	Bond Future	0.00	10.84407	87.02241	0.00000	10.81912	87.16806		10.32	0.00	0.00	0	63,240.00	
R2037	On 08/05/2025	Bond Future	10.50 Call	923.17000	0.92317	0.00000	980.40000	0.98040	923.170	9.66	0.33	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	11.00 Call	2,332.80000	2.33280	0.00000	2,428.45000	2.42845	2,332.800	10.32	0.59	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	11.46 Put	672.43000	0.67243	0.00000	647.39000	0.64739	672.430	10.99	(0.23)	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	12.55 Call	9,274.04000	9.27404	0.00000	9,416.38000	9.41638	9,274.040	12.56	0.96	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30 Call	12,788.63000	12.78863	0.00000	12,933.70000	12.93370	12,788.630	13.19	0.99	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35 Call	13,016.79000	13.01679	0.00000	13,161.93000	13.16193	13,016.790	13.19	0.99	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00	10.94956	84.48745	0.00000	10.92367	84.63569		10.71	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34 Call	1,083.64000	1.08364	0.00000	1,133.43000	1.13343	1,083.640	10.00	0.29	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.50 Call	1,398.30000	1.39830	0.00000	1,457.04000	1.45704	1,398.300	10.13	0.35	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	10.55 Call	1,509.90000	1.50990	0.00000	1,571.51000	1.57151	1,509.900	10.19	0.37	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64 Call	1,723.85000	1.72385	0.00000	1,790.61000	1.79061	1,723.850	10.29	0.40	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.00 Call	2,738.98000	2.73898	0.00000	2,825.50000	2.82550	2,738.980	10.71	0.53	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	11.07 Put	2,280.03000	2.28003	0.00000	2,221.87000	2.22187	2,280.030	10.80	(0.44)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42 Put	1,574.51000	1.57451	0.00000	1,532.22000	1.53222	1,574.510	11.26	(0.33)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.82 Put	1,019.14000	1.01914	0.00000	990.76000	0.99076	1,019.140	11.80	(0.23)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.83 Put	1,007.92000	1.00792	0.00000	979.83000	0.97983	1,007.920	11.81	(0.23)	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	12.17 Put	691.22000	0.69122	0.00000	671.65000	0.67165	691.220	12.26	(0.17)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00	11.05747	86.13568	0.00000	11.03062	86.28653		10.63	0.00	0.00	0	0.00	
R2037	On 06/11/2025	Bond Future	10.50 Call	1,720.15000	1.72015	0.00000	1,779.17000	1.77917	1,720.150	9.99	0.35	0.00	0	300.00	
R2037	On 06/11/2025	Bond Future	11.00 Call	2,969.86000	2.96986	0.00000	3,051.70000	3.05170	2,969.860	10.38	0.50	0.00	0	300.00	
R2037	On 06/11/2025	Bond Future	12.16 Put	1,226.68000	1.22668	0.00000	1,197.30000	1.19730	1,226.680	11.66	(0.23)	0.00	0	300.00	
R2037	On 05/02/2026	Bond Future	0.00	11.17547	83.54837	0.00000	11.14758	83.70187		11.55	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	10.90 Call	3,096.54000	3.09654	0.00000	3,172.54000	3.17254	3,096.540	11.25	0.46	0.00	0	1,970.00	
R2037	On 05/02/2026	Bond Future	12.27 Put	1,838.56000	1.83856	0.00000	1,802.66000	1.80266	1,838.560	12.58	(0.27)	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	10.83266	104.26853	0.00000	10.80867	104.43519		10.08	0.00	0.00	0	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	10.93157	100.86563	0.00000	10.90665	101.03552		10.35	0.00	0.00	0	8,994.00
R2038	On 07/08/2025	Bond Future	0.00	11.03657	102.86564	0.00000	11.01071	103.03855		10.22	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00	11.15297	99.38634	0.00000	11.12611	99.56227		10.68	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98 Call	3,092.86000	3.09286	0.00000	3,182.37000	3.18237	3,092.860	10.41	0.47	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33 Put	1,356.32000	1.35632	0.00000	1,323.90000	1.32390	1,356.320	11.91	(0.22)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00	11.27816	101.31353	0.00000	11.25024	101.49253		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	11.04745	85.43906	0.00000	11.03347	85.52897		11.44	0.00	29,903,671.00	350	47,290.00
R2040	On 06/02/2025	Bond Future	11.00 Call	383.36000	0.38336	0.00000	457.09000	0.45709	383.360	11.04	0.41	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	0.85000	0.00085	0.00000	1.40000	0.00140	0.850	12.21	0.00	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.06	0.00	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.14665	87.14941	0.00000	11.13218	87.24097		11.19	0.00	0.00	0	28,771.00
R2040	On 08/05/2025	Bond Future	12.75 Call	9,422.57000	9.42257	0.00000	9,512.76000	9.51276	9,422.570	13.55	0.95	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	12,800.9400	12.80094	0.00000	12,892.38000	12.89238	12,800.940	14.31	0.99	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	13,138.8800	13.13888	0.00000	13,230.36000	13.23036	13,138.880	14.31	0.99	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.25403	84.36629	0.00000	11.23905	84.45942		11.66	0.00	0.00	0	297.00
R2040	On 06/11/2025	Bond Future	0.00	11.36306	86.01194	0.00000	11.34757	86.10660		11.60	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00	11.48146	83.17155	0.00000	11.46542	83.26777		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	11.18721	81.23644	0.00000	11.17320	81.32902		12.36	0.00	0.00	0	16,155.00
R2044	On 06/02/2025	Bond Future	10.65 Call	0.98000	0.00098	0.00000	2.36000	0.00236	0.980	11.39	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15 Call	433.49000	0.43349	0.00000	512.36000	0.51236	433.490	12.19	0.43	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50 Put	49.89000	0.04989	0.00000	57.24000	0.05724	49.890	12.82	(0.08)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00 Call	5,092.18000	5.09218	0.00000	5,184.89000	5.18489	5,092.180	13.74	1.00	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50 Call	7,970.45000	7.97045	0.00000	8,063.03000	8.06303	7,970.450	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	11.28308	82.86262	0.00000	11.26858	82.95702		12.09	0.00	227,043,578.80	2,740	76,745.00
R2044	On 08/05/2025	Bond Future	10.92 Call	1,026.93000	1.02693	0.00000	1,067.25000	1.06725	1,026.930	11.56	0.33	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	1,189.46000	1.18946	0.00000	1,169.35000	1.16935	1,189.460	12.78	(0.32)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40 Put	345.86000	0.34586	0.00000	341.09000	0.34109	345.860	14.07	(0.11)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.38634	80.11983	0.00000	11.37136	80.21579		12.63	0.00	0.00	0	16.00
R2044	On 06/11/2025	Bond Future	0.00	11.49064	81.68261	0.00000	11.47517	81.78018		12.57	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00	11.60336	78.88339	0.00000	11.58736	78.98259		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	11.13709	84.28342	0.00000	11.12305	84.37983		12.30	0.00	0.00	0	205,684.00
R2048	On 06/02/2025	Bond Future	10.30 Call	0.00000	0.00000	0.00000	0.00000	0.00000		10.90	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	205.29000	0.20529	0.00000	262.73000	0.26273	205.290	11.87	0.25	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	3.24000	0.00324	0.00000	4.71000	0.00471	3.240	13.13	(0.01)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.22288	81.52438	0.00000	11.20839	81.62255		12.70	0.00	69,866,393.66	857	268,518.00
R2048	On 07/08/2025	Bond Future	0.00	11.31440	83.14129	0.00000	11.29944	83.24117		12.59	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.41620	80.32053	0.00000	11.40075	80.42209		13.17	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.52610	81.87886	0.00000	11.51013	81.98207		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	11.09680	108.78076	0.00000	11.08273	108.90655		12.43	0.00	0.00	0	2,205.00
R2053	On 08/05/2025	Bond Future	0.00	11.18401	105.09084	0.00000	11.16945	105.21910		12.83	0.00	0.00	0	22,674.00

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	11.27552	107.17465	0.00000	11.26049	107.30505		12.71	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.37542	103.40095	0.00000	11.35989	103.53348		13.25	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.48140	105.40579	0.00000	11.46533	105.54061		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	10.55658	74.46960	0.00000	10.53245	74.59517		10.56	0.00	0.00	0	6,688.00
R209	On 08/05/2025	Bond Future	0.00	10.64146	72.80577	0.00000	10.61646	72.93378		10.76	0.00	0.00	0	16,448.00
R209	On 07/08/2025	Bond Future	0.00	10.73204	74.24952	0.00000	10.70616	74.37984		10.64	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.83305	72.54557	0.00000	10.80624	72.67817		11.02	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.94212	73.95305	0.00000	10.91432	74.08799		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	242.99223	242.99223	0.00000	243.01528	243.01528		0.00	0.00	0.00	0	693.00
R210	On 08/05/2025	Bond Future	0.00	244.56770	244.56770	0.00000	244.59089	244.59089		0.00	0.00	0.00	0	1,180.00
R210	On 07/08/2025	Bond Future	0.00	249.47717	249.47717	0.00000	249.50006	249.50006		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	250.99781	250.99781	0.00000	251.02030	251.02030		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	255.92952	255.92952	0.00000	255.95170	255.95170		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	9.37553	92.38630	0.00000	9.34618	92.51054		6.72	0.00	0.00	0	92,475.00
R213	On 08/05/2025	Bond Future	0.00	9.44044	90.67869	0.00000	9.40954	90.80532		6.71	0.00	78,437,066.85	865	97,983.00
R213	On 07/08/2025	Bond Future	0.00	9.51454	92.47730	0.00000	9.48199	92.60611		6.34	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.60955	90.72801	0.00000	9.57518	90.85902		6.28	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.71996	92.48930	0.00000	9.68355	92.62255		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	10.97687	69.49384	0.00000	10.96281	69.57181		12.00	0.00	0.00	0	10,411.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,086.46000	4.08646	0.00000	4,164.58000	4.16458	4,086.460	13.34	1.00	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,530.84000	6.53084	0.00000	6,608.81000	6.60881	6,530.840	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	11.06012	67.58205	0.00000	11.04561	67.66153		12.32	0.00	15,003,215.10	222	12,375.00
R214	On 07/08/2025	Bond Future	0.00	11.14906	68.92250	0.00000	11.13411	69.00328		12.21	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.24874	66.96695	0.00000	11.23332	67.04910		12.76	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.35652	68.26649	0.00000	11.34059	68.35004		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 :										1,105,239,581.88			12,257	2,098,623.00
Grand Total:										1,105,239,581.88			12,257	2,098,623.00