

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/01/2025

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	1,075.38500	1,075.38500	0.00000	1,077.67800	1,077.67800	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,096.66700	1,096.66700	0.00000	1,099.25100	1,099.25100	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,118.16900	1,118.16900	0.00000	1,121.05800	1,121.05800	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,139.82200	1,139.82200	0.00000	1,142.96300	1,142.96300	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,161.40700	1,161.40700	0.00000	1,165.18300	1,165.18300	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,290.45300	1,290.45300	0.00000	1,295.63100	1,295.63100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,315.99100	1,315.99100	0.00000	1,321.56700	1,321.56700	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,341.79200	1,341.79200	0.00000	1,347.78300	1,347.78300	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,367.77600	1,367.77600	0.00000	1,374.11900	1,374.11900	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,393.67800	1,393.67800	0.00000	1,400.83300	1,400.83300	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,108.85000	1,108.85000	0.00000	1,113.57700	1,113.57700	0.00	0.00	354,832,000.00	32	27.00
ALBI	On 08/05/2025		Index Future	0.00	1,130.79400	1,130.79400	0.00000	1,135.86800	1,135.86800	0.00	0.00	384,469,960.00	34	71.00
ALBI	On 07/08/2025		Index Future	0.00	1,152.96400	1,152.96400	0.00000	1,158.40100	1,158.40100	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,175.29100	1,175.29100	0.00000	1,181.03600	1,181.03600	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,197.54800	1,197.54800	0.00000	1,203.99700	1,203.99700	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	11.06902	83.61086	0.00000	10.99938	83.94157	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.19355	81.48765	0.00000	11.11683	81.84350	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.32764	83.10433	0.00000	11.24326	83.48614	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.48014	80.93477	0.00000	11.38864	81.33802	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.65634	82.48148	0.00000	11.55068	82.93406	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	11.60773	79.58784	0.00000	11.52811	80.07031	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.72043	76.91588	0.00000	11.63484	77.42601	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.83690	78.44123	0.00000	11.74513	78.97935	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.96427	75.71109	0.00000	11.86666	76.27322	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.10319	77.15589	0.00000	11.99491	77.76811	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	1,091.93700	1,091.93700	0.00000	1,096.53800	1,096.53800	0.00	0.00	218,387,400.00	20	61.00
GOVI	On 08/05/2025		GOVI	0.00	1,113.54700	1,113.54700	0.00000	1,118.48800	1,118.48800	0.00	0.00	222,709,400.00	20	632.00
GOVI	On 07/08/2025		GOVI	0.00	1,135.37900	1,135.37900	0.00000	1,140.67600	1,140.67600	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,157.36600	1,157.36600	0.00000	1,162.96500	1,162.96500	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,179.28300	1,179.28300	0.00000	1,185.57400	1,185.57400	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	133.83361	133.83361	0.00000	134.05984	134.05984	0.00	0.00	35,198,239.43	263	3,327.00
I2029	On 08/05/2025		Bond Future	0.00	135.10960	135.10960	0.00000	135.37077	135.37077	0.00	0.00	35,533,824.80	263	5,933.00
I2029	On 07/08/2025		Bond Future	0.00	137.79065	137.79065	0.00000	138.08825	138.08825	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.05855	139.05855	0.00000	139.38604	139.38604	0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	141.72104	141.72104	0.00000	142.12521	142.12521	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	128.19826	128.19826	0.00000	128.35331	128.35331		0.00	0.00	23,075,686.80	180	4,220.00
I2033	On 08/05/2025		Bond Future	0.00	129.25973	129.25973	0.00000	129.44683	129.44683		0.00	0.00	23,266,751.40	180	9,729.00
I2033	On 07/08/2025		Bond Future	0.00	131.82481	131.82481	0.00000	132.04554	132.04554		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	132.87652	132.87652	0.00000	133.12452	133.12452		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.42087	135.42087	0.00000	135.74079	135.74079		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	137.79636	137.79636	0.00000	137.66616	137.66616		0.00	0.00	0.00	0	366.00
I2038	On 08/05/2025		Bond Future	0.00	140.55752	140.55752	0.00000	140.45619	140.45619		0.00	0.00	8,433,451.20	60	2,940.00
I2038	On 07/08/2025		Bond Future	0.00	141.22713	141.22713	0.00000	141.15629	141.15629		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	143.99321	143.99321	0.00000	143.94553	143.94553		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	144.59174	144.59174	0.00000	144.61605	144.61605		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	120.10133	120.10133	0.00000	121.36751	121.36751		0.00	0.00	16,453,882.21	137	8,406.00
I2046	On 08/05/2025		Bond Future	0.00	120.29888	120.29888	0.00000	121.61788	121.61788		0.00	0.00	54,735,990.40	455	19,726.00
I2046	On 07/08/2025		Bond Future	0.00	122.68600	122.68600	0.00000	124.05912	124.05912		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	122.83979	122.83979	0.00000	124.26131	124.26131		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	125.19053	125.19053	0.00000	126.70228	126.70228		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025		Bond Future	0.00	119.31873	119.31873	0.00000	119.33389	119.33389		0.00	0.00	0.00	0	7,469.00
I2050	On 08/05/2025		Bond Future	0.00	121.70977	121.70977	0.00000	121.75235	121.75235		0.00	0.00	55,621,364.89	457	16,345.00
I2050	On 07/08/2025		Bond Future	0.00	121.76351	121.76351	0.00000	121.83485	121.83485		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	124.14823	124.14823	0.00000	124.24223	124.24223		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	124.11933	124.11933	0.00000	124.27792	124.27792		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	371.71200	371.71200	0.00000	372.44600	372.44600		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025		Index Future	0.00	379.16100	379.16100	0.00000	379.99500	379.99500		0.00	0.00	0.00	0	886.00
IGOV	On 07/08/2025		Index Future	0.00	386.68500	386.68500	0.00000	387.62400	387.62400		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	394.26200	394.26200	0.00000	395.28700	395.28700		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	401.81600	401.81600	0.00000	403.05900	403.05900		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 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		8.23441		105.30758	0.00000	8.22192	105.32926		1.48		0.00	283,909,235.68	2,696	44,257.00
R186	On 08/05/2025	Bond Future	0.00		8.27539		107.39162	0.00000	8.24487	107.43776		1.41		0.00	289,527,807.52	2,696	156,475.00
R186	On 07/08/2025	Bond Future	0.00		8.34195		104.18747	0.00000	8.28662	104.25864		1.46		0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call		1,287.32000		1.28732	0.00000	1,330.03000	1.33003	1,287.320	1.88		0.79	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put		53.42000		0.05342	0.00000	43.77000	0.04377	53.420	2.24		(0.07)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.45874		106.20273	0.00000	8.37309	106.29327		1.26		0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.70890		102.90229	0.00000	8.53258	103.04766		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		267.80089		267.80089	0.00000	267.83582	267.83582		0.00		0.00	0.00	0	781.00
R202	On 08/05/2025	Bond Future	0.00		273.16719		273.16719	0.00000	273.26386	273.26386		0.00		0.00	0.00	0	1,084.00
R202	On 07/08/2025	Bond Future	0.00		273.36641		273.36641	0.00000	273.52704	273.52704		0.00		0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		278.72081		278.72081	0.00000	278.93230	278.93230		0.00		0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		278.73628		278.73628	0.00000	279.09191	279.09191		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		9.04524		96.12732	0.00000	8.99459	96.32170		5.20		0.00	4,720,139,793.96	49,103	86,606.00
R2030	On 06/02/2025	Bond Future	8.68 Call		43.23000		0.04323	0.00000	23.62000	0.02362	43.230	8.45		0.09	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call		721.64000		0.72164	0.00000	792.27000	0.79227	721.640	8.45		0.69	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put		3.10000		0.00310	0.00000	0.13000	0.00013	3.100	8.45		(0.01)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00		9.11578		98.02968	0.00000	9.05587	98.24989		4.82		0.00	200,470,695.60	2,045	60,007.00
R2030	On 08/05/2025	Bond Future	8.68 Call		408.50000		0.40850	0.00000	526.42000	0.52642	408.500	5.01		0.27	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72 Call		452.20000		0.45220	0.00000	573.37000	0.57337	452.200	5.03		0.29	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95 Call		768.36000		0.76836	0.00000	909.34000	0.90934	768.360	5.17		0.41	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18 Call		1,190.62000		1.19062	0.00000	1,350.79000	1.35079	1,190.620	5.31		0.54	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22 Call		1,274.43000		1.27443	0.00000	1,437.70000	1.43770	1,274.430	5.33		0.56	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45 Call		1,812.51000		1.81251	0.00000	1,993.78000	1.99378	1,812.510	5.48		0.68	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54 Put		503.84000		0.50384	0.00000	471.11000	0.47111	503.840	5.54		(0.28)	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99 Put		206.03000		0.20603	0.00000	194.85000	0.19485	206.030	5.84		(0.14)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call		4,363.52000		4.36352	0.00000	4,583.68000	4.58368	4,363.520	6.01		0.93	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call		5,603.53000		5.60353	0.00000	5,834.92000	5.83492	5,603.530	6.01		0.97	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put		0.41000		0.00041	0.00000	1.33000	0.00133	0.410	6.01		0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put		0.06000		0.00006	0.00000	0.26000	0.00026	0.060	6.01		0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.19946		95.94117	0.00000	9.12898	96.18832		4.64		0.00	4,533,028,400.16	47,248	47,294.00
R2030	On 07/08/2025	Bond Future	8.72 Call		670.55000		0.67055	0.00000	781.84000	0.78184	670.550	4.88		0.31	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22 Call		1,461.54000		1.46154	0.00000	1,589.52000	1.58952	1,461.540	5.19		0.52	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81 Put		686.33000		0.68633	0.00000	609.96000	0.60996	686.330	5.57		(0.28)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48 Call		4,623.20000		4.62320	0.00000	4,860.43000	4.86043	4,623.200	5.85		0.87	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	7.49000	0.00749	0.00000	15.92000	0.01592	7.490	5.85	(0.01)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.28988	97.79678	0.00000	9.20950	98.06530		4.43	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	830.25000	0.83025	0.00000	926.47000	0.92647	830.250	4.68	0.32	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,584.07000	1.58407	0.00000	1,704.44000	1.70444	1,584.070	4.97	0.49	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	828.75000	0.82875	0.00000	753.21000	0.75321	828.750	5.47	(0.28)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.40808	95.63728	0.00000	9.30596	95.96063		4.27	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		9.73112	95.52658	0.00000	9.67592	95.79289		7.44	0.00	385,449,750.30	4,035	48,534.00
R2032	On 06/02/2025	Bond Future	9.42	Call	8.83000	0.00883	0.00000	28.49000	0.02849	8.830	6.46	0.03	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	993.86000	0.99386	0.00000	1,238.54000	1.23854	993.860	7.90	0.83	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	0.05000	0.00005	0.00000	0.06000	0.00006	0.050	9.56	0.00	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.81472	93.25349	0.00000	9.75222	93.54646		7.47	0.00	408,916,553.65	4,385	124,083.00
R2032	On 08/05/2025	Bond Future	9.40	Call	635.67000	0.63567	0.00000	740.85000	0.74085	635.670	7.25	0.29	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	664.71000	0.66471	0.00000	773.12000	0.77312	664.710	7.26	0.30	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	1,660.04000	1.66004	0.00000	1,842.98000	1.84298	1,660.040	7.59	0.55	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,713.36000	1.71336	0.00000	1,899.13000	1.89913	1,713.360	7.61	0.56	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	667.87000	0.66787	0.00000	604.28000	0.60428	667.870	7.93	(0.28)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	185.10000	0.18510	0.00000	166.29000	0.16629	185.100	8.61	(0.09)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.90711	95.08122	0.00000	9.83669	95.40151		7.17	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	9.40	Call	970.66000	0.97066	0.00000	1,067.75000	1.06775	970.660	6.96	0.32	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,965.32000	1.96532	0.00000	2,101.31000	2.10131	1,965.320	7.28	0.51	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	928.03000	0.92803	0.00000	809.41000	0.80941	928.030	7.87	(0.27)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.01391	92.75870	0.00000	9.93611	93.10136		7.23	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,151.20000	1.15120	0.00000	1,281.53000	1.28153	1,151.200	6.90	0.33	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,081.84000	2.08184	0.00000	2,265.59000	2.26559	2,081.840	7.17	0.48	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,072.60000	1.07260	0.00000	998.88000	0.99888	1,072.600	7.94	(0.26)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.14109	94.51066	0.00000	10.04785	94.90753		7.36	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		9.94647	103.95144	0.00000	9.89138	104.25509		7.80	0.00	0.00	0	9,329.00
R2033	On 08/05/2025	Bond Future	0.00		10.03584	100.96088	0.00000	9.97382	101.29370		7.90	0.00	0.00	0	12,363.00
R2033	On 07/08/2025	Bond Future	0.00		10.13338	102.93953	0.00000	10.06388	103.30226		7.67	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.24457	99.88601	0.00000	10.16817	100.27315		7.80	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.37477	101.77198	0.00000	10.28396	102.21801		7.94	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		10.38191	94.74655	0.00000	10.31700	95.12135		9.09	0.00	145,720,193.90	1,538	48,714.00
R2035	On 06/02/2025	Bond Future	10.10	Call	129.84000	0.12984	0.00000	78.11000	0.07811	129.840	13.17	0.16	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	348.67000	0.34867	0.00000	319.19000	0.31919	348.670	13.17	0.33	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	525.44000	0.52544	0.00000	539.78000	0.53978	525.440	13.17	0.44	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	142.15000	0.14215	0.00000	31.41000	0.03141	142.150	13.17	(0.17)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	2.59000	0.00259	0.00000	0.10000	0.00010	2.590	13.17	(0.01)	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	0.22000	0.00022	0.00000	0.00000	0.00000	0.220	13.17	0.00	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.47266	92.11278	0.00000	10.40144	92.51572		9.34	0.00	173,540,477.52	1,884	59,397.00
R2035	On 08/05/2025	Bond Future	10.08	Call	801.44000	0.80144	0.00000	940.26000	0.94026	801.440	8.84	0.31	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,666.24000	1.66624	0.00000	1,881.58000	1.88158	1,666.240	9.27	0.49	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	2,100.22000	2.10022	0.00000	2,343.96000	2.34396	2,100.220	9.44	0.56	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	824.45000	0.82445	0.00000	728.01000	0.72801	824.450	9.92	(0.28)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	745.27000	0.74527	0.00000	656.77000	0.65677	745.270	10.00	(0.25)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,685.24000	5.68524	0.00000	6,043.79000	6.04379	5,685.240	10.61	0.87	0.00	0	400.00

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				
R2035	On 08/05/2025	Bond Future	11.70	Put	218.96000	0.21896	0.00000	189.34000	0.18934	218.960	10.91	(0.09)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	28.69000	0.02869	0.00000	24.40000	0.02440	28.690	11.92	(0.01)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	4.32000	0.00432	0.00000	3.60000	0.00360	4.320	11.92	0.00	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.57175	93.91847	0.00000	10.49367	94.35069		9.12	0.00	0.00	0	0.00	
R2035	On 07/08/2025	Bond Future	10.08	Call	1,242.11000	1.24211	0.00000	1,410.06000	1.41006	1,242.110	8.70	0.33	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	10.58	Call	2,497.29000	2.49729	0.00000	2,743.67000	2.74367	2,497.290	9.21	0.52	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	11.30	Put	1,133.81000	1.13381	0.00000	1,036.79000	1.03679	1,133.810	10.02	(0.27)	0.00	0	8,500.00	
R2035	On 07/08/2025	Bond Future	11.34	Put	1,084.75000	1.08475	0.00000	991.72000	0.99172	1,084.750	10.07	(0.26)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	0.00		10.68536	91.22920	0.00000	10.60103	91.68543		9.43	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	9.91	Call	1,253.36000	1.25336	0.00000	1,367.26000	1.36726	1,253.360	8.96	0.29	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.08	Call	1,564.55000	1.56455	0.00000	1,693.74000	1.69374	1,564.550	9.07	0.34	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.41	Call	2,308.03000	2.30803	0.00000	2,461.14000	2.46114	2,308.030	9.35	0.44	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.58	Call	2,756.99000	2.75699	0.00000	2,927.16000	2.92716	2,756.990	9.51	0.49	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.95	Call	3,871.97000	3.87197	0.00000	4,083.95000	4.08395	3,871.970	9.87	0.59	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.43	Put	1,645.85000	1.64585	0.00000	1,458.30000	1.45830	1,645.850	10.37	(0.30)	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	11.45	Put	1,617.96000	1.61796	0.00000	1,432.66000	1.43266	1,617.960	10.39	(0.30)	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.67	Put	1,341.22000	1.34122	0.00000	1,179.00000	1.17900	1,341.220	10.62	(0.25)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	11.95	Put	1,055.00000	1.05500	0.00000	919.14000	0.91914	1,055.000	10.90	(0.21)	0.00	0	250.00	
R2035	On 05/02/2026	Bond Future	0.00		10.81691	92.95292	0.00000	10.71993	93.46464		9.75	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		10.82204	84.87233	0.00000	10.74726	85.31461		10.10	0.00	6,272,065,187.00	73,900	107,483.00	
R2037	On 08/05/2025	Bond Future	0.00		10.92507	86.55195	0.00000	10.84407	87.02241		9.95	0.00	910,439,962.05	10,519	61,590.00	
R2037	On 08/05/2025	Bond Future	10.50	Call	867.85000	0.86785	0.00000	923.17000	0.92317	867.850	10.30	0.30	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	11.00	Call	2,179.11000	2.17911	0.00000	2,332.80000	2.33280	2,179.110	11.02	0.55	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	11.46	Put	874.64000	0.87464	0.00000	672.43000	0.67243	874.640	11.65	(0.27)	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	8,828.72000	8.82872	0.00000	9,274.04000	9.27404	8,828.720	12.72	0.95	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	12,316.55000	12.31655	0.00000	12,788.63000	12.78863	12,316.550	12.72	0.99	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	12,544.82000	12.54482	0.00000	13,016.79000	13.01679	12,544.820	12.72	0.99	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		11.03731	83.98772	0.00000	10.94956	84.48745		10.25	0.00	6,206,692,508.00	73,900	73,915.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	1,011.44000	1.01144	0.00000	1,083.64000	1.08364	1,011.440	10.36	0.27	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.50	Call	1,317.70000	1.31770	0.00000	1,398.30000	1.39830	1,317.700	10.56	0.33	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	1,424.03000	1.42403	0.00000	1,509.90000	1.50990	1,424.030	10.62	0.35	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	1,627.50000	1.62750	0.00000	1,723.85000	1.72385	1,627.500	10.74	0.38	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.00	Call	2,592.47000	2.59247	0.00000	2,738.98000	2.73898	2,592.470	11.21	0.50	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	2,621.05000	2.62105	0.00000	2,280.03000	2.28003	2,621.050	11.30	(0.47)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	1,850.14000	1.85014	0.00000	1,574.51000	1.57451	1,850.140	11.74	(0.36)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.82	Put	1,222.50000	1.22250	0.00000	1,019.14000	1.01914	1,222.500	12.25	(0.26)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.83	Put	1,209.79000	1.20979	0.00000	1,007.92000	1.00792	1,209.790	12.26	(0.26)	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	12.17	Put	843.37000	0.84337	0.00000	691.22000	0.69122	843.370	12.69	(0.19)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00		11.15125	85.61172	0.00000	11.05747	86.13568		10.14	0.00	0.00	0	0.00	
R2037	On 06/11/2025	Bond Future	10.50	Call	1,577.19000	1.57719	0.00000	1,720.15000	1.72015	1,577.190	10.14	0.33	0.00	0	300.00	
R2037	On 06/11/2025	Bond Future	11.00	Call	2,794.88000	2.79488	0.00000	2,969.86000	2.96986	2,794.880	10.67	0.48	0.00	0	300.00	
R2037	On 06/11/2025	Bond Future	12.16	Put	1,417.47000	1.41747	0.00000	1,226.68000	1.22668	1,417.470	11.96	(0.25)	0.00	0	300.00	
R2037	On 05/02/2026	Bond Future	0.00		11.28106	82.97073	0.00000	11.17547	83.54837		11.20	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	10.90	Call	2,938.80000	2.93880	0.00000	3,096.54000	3.09654	2,938.800	11.57	0.44	0.00	0	1,970.00	

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					
R2037	On 05/02/2026	Bond Future	12.27 Put	2,095.06000	2.09506	2.09506	0.00000	1,838.56000	1.83856	2,095.060	12.94	(0.29)	0.00	0	1,970.00
R2037	On 31/01/2037	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
R2038	On 06/02/2025	Bond Future	0.00	10.90742	103.75175	103.75175	0.00000	10.83266	104.26853		10.02	0.00	0.00	0	9,232.00
R2038	On 08/05/2025	Bond Future	0.00	11.01270	100.31546	100.31546	0.00000	10.93157	100.86563		10.39	0.00	0.00	0	8,994.00
R2038	On 07/08/2025	Bond Future	0.00	11.12443	102.28144	102.28144	0.00000	11.03657	102.86564		10.20	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00	11.24708	98.77352	98.77352	0.00000	11.15297	99.38634		10.63	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98 Call	2,790.74000	2.79074	2.79074	0.00000	3,092.86000	3.09286	2,790.740	10.36	0.44	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33 Put	1,478.93000	1.47893	1.47893	0.00000	1,356.32000	1.35632	1,478.930	11.87	(0.23)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00	11.38421	100.63795	100.63795	0.00000	11.27816	101.31353		11.21	0.00	0.00	0	0.00
R2038	On 31/03/2038	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
R2040	On 06/10/2015	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
R2040	On 06/02/2025	Bond Future	0.00	11.12716	84.92914	84.92914	0.00000	11.04745	85.43906		11.01	0.00	3,056,939,465.16	35,994	44,388.00
R2040	On 06/02/2025	Bond Future	11.00 Call	349.00000	0.34900	0.34900	0.00000	383.36000	0.38336	349.000	15.59	0.32	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	10.01000	0.01001	0.01001	0.00000	0.85000	0.00085	10.010	15.59	(0.02)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	0.01000	0.00001	0.00001	0.00000	0.00000	0.00000	0.010	15.59	0.00	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.23239	86.60989	86.60989	0.00000	11.14665	87.14941		10.86	0.00	288,843,983.15	3,335	31,673.00
R2040	On 08/05/2025	Bond Future	12.75 Call	8,928.42000	8.92842	8.92842	0.00000	9,422.57000	9.42257	8,928.420	13.90	0.94	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	12,261.32000	12.26132	12.26132	0.00000	12,800.94000	12.80094	12,261.320	13.90	0.98	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	12,599.12000	12.59912	12.59912	0.00000	13,138.88000	13.13888	12,599.120	13.90	0.99	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.34628	83.79617	83.79617	0.00000	11.25403	84.36629		11.25	0.00	2,772,982,857.64	33,092	33,389.00
R2040	On 06/11/2025	Bond Future	0.00	11.46112	85.41632	85.41632	0.00000	11.36306	86.01194		11.15	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00	11.59066	82.52091	82.52091	0.00000	11.48146	83.17155		12.41	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2044	On 06/02/2025	Bond Future	0.00	11.28194	80.61493	80.61493	0.00000	11.18721	81.23644		12.03	0.00	60,703,042.29	753	16,155.00
R2044	On 06/02/2025	Bond Future	10.65 Call	5.20000	0.00520	0.00520	0.00000	0.98000	0.00098	5.200	17.01	0.01	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15 Call	354.58000	0.35458	0.35458	0.00000	433.49000	0.43349	354.580	17.01	0.32	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50 Put	207.88000	0.20788	0.20788	0.00000	49.89000	0.04989	207.880	17.01	(0.21)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00 Call	4,472.92000	4.47292	4.47292	0.00000	5,092.18000	5.09218	4,472.920	17.01	1.00	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50 Call	7,348.94000	7.34894	7.34894	0.00000	7,970.45000	7.97045	7,348.940	17.01	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	0.00000		17.01	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00	11.38402	82.21031	82.21031	0.00000	11.28308	82.86262		11.88	0.00	82,703,571.86	1,006	77,245.00
R2044	On 08/05/2025	Bond Future	10.92 Call	907.64000	0.90764	0.90764	0.00000	1,026.93000	1.02693	907.640	12.17	0.29	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	1,503.46000	1.50346	1.50346	0.00000	1,189.46000	1.18946	1,503.460	13.41	(0.37)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40 Put	474.45000	0.47445	0.47445	0.00000	345.86000	0.34586	474.450	14.64	(0.14)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.49398	79.43568	79.43568	0.00000	11.38634	80.11983		12.33	0.00	0.00	0	16.00
R2044	On 06/11/2025	Bond Future	0.00	11.60433	80.97141	80.97141	0.00000	11.49064	81.68261		12.24	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00	11.72804	78.11718	78.11718	0.00000	11.60336	78.88339		13.66	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 06/02/2025	Bond Future	0.00	11.24186	83.57013	83.57013	0.00000	11.13709	84.28342		12.24	0.00	685,442,206.26	8,202	205,684.00
R2048	On 06/02/2025	Bond Future	10.30 Call	0.11000	0.00011	0.00011	0.00000	0.00000	0.00000	0.110	17.47	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	196.99000	0.19699	0.19699	0.00000	205.29000	0.20529	196.990	17.47	0.19	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	39.80000	0.03980	0.03980	0.00000	3.24000	0.00324	39.800	17.47	(0.05)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.33395	80.77864	80.77864	0.00000	11.22288	81.52438		12.75	0.00	770,385,889.68	9,537	268,623.00
R2048	On 07/08/2025	Bond Future	0.00	11.43222	82.36209	82.36209	0.00000	11.31440	83.14129		12.58	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.54034	79.51254	79.51254	0.00000	11.41620	80.32053		13.14	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
R2048	On 05/02/2026	Bond Future	0.00	11.66129	81.01441	0.00000	11.52610	81.87886		13.57	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	11.18658	107.98448	0.00000	11.09680	108.78076		12.37	0.00	0.00	0	2,205.00
R2053	On 08/05/2025	Bond Future	0.00	11.27972	104.25474	0.00000	11.18401	105.09084		12.89	0.00	2,397,859.02	23	22,674.00
R2053	On 07/08/2025	Bond Future	0.00	11.37747	106.29788	0.00000	11.27552	107.17465		12.71	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.48324	102.48917	0.00000	11.37542	103.40095		13.29	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.59965	104.42351	0.00000	11.48140	105.40579		13.59	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	10.62644	74.10770	0.00000	10.55658	74.46960		10.49	0.00	36,164,557.60	488	6,200.00
R209	On 08/05/2025	Bond Future	0.00	10.71714	72.42009	0.00000	10.64146	72.80577		10.78	0.00	36,861,825.81	509	16,439.00
R209	On 07/08/2025	Bond Future	0.00	10.81388	73.83948	0.00000	10.73204	74.24952		10.61	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.92056	72.11500	0.00000	10.83305	72.54557		10.96	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.04071	73.47717	0.00000	10.94212	73.95305		11.55	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	243.03002	243.03002	0.00000	242.99223	242.99223		0.00	0.00	0.00	0	693.00
R210	On 08/05/2025	Bond Future	0.00	244.55123	244.55123	0.00000	244.56770	244.56770		0.00	0.00	0.00	0	1,180.00
R210	On 07/08/2025	Bond Future	0.00	249.40380	249.40380	0.00000	249.47717	249.47717		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	250.87963	250.87963	0.00000	250.99781	250.99781		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	255.68219	255.68219	0.00000	255.92952	255.92952		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	9.42588	92.17367	0.00000	9.37553	92.38630		6.68	0.00	1,843,473.40	20	92,475.00
R213	On 08/05/2025	Bond Future	0.00	9.49846	90.44152	0.00000	9.44044	90.67869		6.64	0.00	190,288,958.08	2,104	100,087.00
R213	On 07/08/2025	Bond Future	0.00	9.58113	92.21448	0.00000	9.51454	92.47730		6.29	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.68410	90.44463	0.00000	9.60955	90.72801		6.27	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.81179	92.15430	0.00000	9.71996	92.48930		6.07	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	11.05662	69.05412	0.00000	10.97687	69.49384		11.92	0.00	506,926,294.92	7,341	10,411.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,649.64000	3.64964	0.00000	4,086.46000	4.08646	3,649.640	17.02	0.99	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,091.12000	6.09112	0.00000	6,530.84000	6.53084	6,091.120	17.02	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		17.02	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	11.14528	67.11845	0.00000	11.06012	67.58205		12.35	0.00	492,716,541.45	7,341	16,316.00
R214	On 07/08/2025	Bond Future	0.00	11.24000	68.43421	0.00000	11.14906	68.92250		12.18	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.34496	66.45778	0.00000	11.24874	66.96695		12.68	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.46273	67.71343	0.00000	11.35652	68.26649		13.45	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 :											34,947,819,042.79	385,795	2,189,495.00	
Grand Total:											34,947,819,042.79	385,795	2,189,495.00	