

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/02/2025

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	1,075.23200	1,075.23200	0.00000	1,073.55700	1,073.55700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,096.49200	1,096.49200	0.00000	1,094.78800	1,094.78800	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,118.00600	1,118.00600	0.00000	1,116.26500	1,116.26500	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,139.67400	1,139.67400	0.00000	1,137.89600	1,137.89600	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,161.27600	1,161.27600	0.00000	1,159.46000	1,159.46000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,289.38700	1,289.38700	0.00000	1,285.69000	1,285.69000	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,314.88200	1,314.88200	0.00000	1,311.11500	1,311.11500	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,340.68000	1,340.68000	0.00000	1,336.83600	1,336.83600	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,366.66400	1,366.66400	0.00000	1,362.74100	1,362.74100	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,392.56900	1,392.56900	0.00000	1,388.56700	1,388.56700	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,107.73000	1,107.73000	0.00000	1,104.92100	1,104.92100	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,129.63300	1,129.63300	0.00000	1,126.77200	1,126.77200	0.00	0.00	0.00	0	94.00
ALBI	On 07/08/2025		Index Future	0.00	1,151.79700	1,151.79700	0.00000	1,148.87700	1,148.87700	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,174.11900	1,174.11900	0.00000	1,171.13900	1,171.13900	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,196.37500	1,196.37500	0.00000	1,193.33400	1,193.33400	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	11.08151	83.55173	0.00000	11.13114	83.31735	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.20691	81.42589	0.00000	11.25857	81.18766	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.34132	83.04265	0.00000	11.39551	82.79892	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.49415	80.87325	0.00000	11.55108	80.62392	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.67064	82.42048	0.00000	11.73060	82.16536	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	11.65631	79.29577	0.00000	11.67526	79.18232	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.77106	76.61660	0.00000	11.79059	76.50165	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.88919	78.13726	0.00000	11.90957	78.01930	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.01835	75.40244	0.00000	12.03965	75.28141	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.15909	76.84286	0.00000	12.18139	76.71856	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	1,090.91400	1,090.91400	0.00000	1,088.12800	1,088.12800	0.00	0.00	0.00	0	61.00
GOVI	On 08/05/2025		GOVI	0.00	1,112.48400	1,112.48400	0.00000	1,109.64700	1,109.64700	0.00	0.00	66,749,040.00	6	632.00
GOVI	On 07/08/2025		GOVI	0.00	1,134.31100	1,134.31100	0.00000	1,131.41600	1,131.41600	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,156.29500	1,156.29500	0.00000	1,153.34000	1,153.34000	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,178.21300	1,178.21300	0.00000	1,175.19700	1,175.19700	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	100.00000	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	133.98458	133.98458	0.00000	134.01876	134.01876	0.00	0.00	0.00	0	3,327.00
I2029	On 08/05/2025		Bond Future	0.00	135.26130	135.26130	0.00000	135.29754	135.29754	0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025		Bond Future	0.00	137.94737	137.94737	0.00000	137.98311	137.98311	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.22131	139.22131	0.00000	139.25633	139.25633	0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	141.88956	141.88956	0.00000	141.92369	141.92369	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	128.14778	128.14778	0.00000	128.04001	128.04001		0.00	0.00	0.00	0	4,220.00
I2033	On 08/05/2025		Bond Future	0.00	129.20610	129.20610	0.00000	129.09747	129.09747		0.00	0.00	0.00	0	9,729.00
I2033	On 07/08/2025		Bond Future	0.00	131.77199	131.77199	0.00000	131.66006	131.66006		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	132.82586	132.82586	0.00000	132.71044	132.71044		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.37176	135.37176	0.00000	135.25258	135.25258		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	137.44915	137.44915	0.00000	137.48035	137.48035		0.00	0.00	0.00	0	366.00
I2038	On 08/05/2025		Bond Future	0.00	140.20103	140.20103	0.00000	140.23447	140.23447		0.00	0.00	0.00	0	2,940.00
I2038	On 07/08/2025		Bond Future	0.00	140.86748	140.86748	0.00000	140.90011	140.90011		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	143.62883	143.62883	0.00000	143.66072	143.66072		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	144.22451	144.22451	0.00000	144.25522	144.25522		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	119.87823	119.87823	0.00000	119.72890	119.72890		0.00	0.00	0.00	0	8,406.00
I2046	On 08/05/2025		Bond Future	0.00	120.06936	120.06936	0.00000	119.91828	119.91828		0.00	0.00	0.00	0	19,726.00
I2046	On 07/08/2025		Bond Future	0.00	122.45347	122.45347	0.00000	122.29839	122.29839		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	122.60593	122.60593	0.00000	122.44638	122.44638		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	124.95453	124.95453	0.00000	124.79054	124.79054		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	118.87522	118.87522	0.00000	118.70361	118.70361		0.00	0.00	0.00	0	7,469.00
I2050	On 08/05/2025		Bond Future	0.00	121.25543	121.25543	0.00000	121.08156	121.08156		0.00	0.00	0.00	0	16,345.00
I2050	On 07/08/2025		Bond Future	0.00	121.30410	121.30410	0.00000	121.12559	121.12559		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	123.68177	123.68177	0.00000	123.49860	123.49860		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	123.64768	123.64768	0.00000	123.45956	123.45956		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	371.15200	371.15200	0.00000	370.97300	370.97300		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025		Index Future	0.00	378.58300	378.58300	0.00000	378.40200	378.40200		0.00	0.00	0.00	0	886.00
IGOV	On 07/08/2025		Index Future	0.00	386.10100	386.10100	0.00000	385.91600	385.91600		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	393.67300	393.67300	0.00000	393.48300	393.48300		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	401.22300	401.22300	0.00000	401.02700	401.02700		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	8.22572	105.32266	0.00000	8.24299	105.29269		1.48	0.00	0.00	0	44,199.00
R186	On 08/05/2025		Bond Future	0.00	8.26644	107.40515	0.00000	8.28593	107.37569		1.41	0.00	70,565,183.55	657	156,175.00
R186	On 07/08/2025		Bond Future	0.00	8.33002	104.20281	0.00000	8.35410	104.17185		1.46	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,294.14000	1.29414	0.00000	1,270.65000	1.27065	1,294.140	1.88	0.80	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	49.36000	0.04936	0.00000	52.10000	0.05210	49.360	2.24	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.44231	106.22009	0.00000	8.47316	106.18750		1.26	0.00	0.00	0	447.00
R186	On 05/02/2026		Bond Future	0.00	8.68498	102.92199	0.00000	8.72677	102.88757		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	267.49762	267.49762	0.00000	267.75848	267.75848		0.00	0.00	0.00	0	781.00
R202	On 08/05/2025		Bond Future	0.00	272.85344	272.85344	0.00000	273.12218	273.12218		0.00	0.00	0.00	0	1,084.00
R202	On 07/08/2025		Bond Future	0.00	273.05376	273.05376	0.00000	273.32544	273.32544		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	278.40671	278.40671	0.00000	278.68093	278.68093		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	278.42414	278.42414	0.00000	278.70018	278.70018		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	9.05088	96.10570	0.00000	9.08359	95.98047		5.20	0.00	72,079,275.00	750	86,838.00
R2030	On 06/02/2025		Bond Future	8.68 Call	0.05000	0.00005	0.00000	0.95000	0.00095	0.050	8.45	0.00	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	518.83000	0.51883	0.00000	466.73000	0.46673	518.830	8.45	0.88	6,357,963.84	800	0.00
R2030	On 06/02/2025		Bond Future	9.69 Put	0.00000	0.00000	0.00000	0.01000	0.00001		8.45	0.00	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.12224	98.00597	0.00000	9.15681	97.87923		4.82	0.00	55,373,373.05	565	61,661.00
R2030	On 08/05/2025		Bond Future	8.68 Call	380.65000	0.38065	0.00000	353.06000	0.35306	380.650	5.01	0.26	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	422.97000	0.42297	0.00000	393.00000	0.39300	422.970	5.03	0.28	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	732.12000	0.73212	0.00000	687.06000	0.68706	732.120	5.17	0.41	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,150.03000	1.15003	0.00000	1,088.75000	1.08875	1,150.030	5.31	0.54	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	1,233.39000	1.23339	0.00000	1,169.31000	1.16931	1,233.390	5.33	0.56	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,770.48000	1.77048	0.00000	1,691.13000	1.69113	1,770.480	5.48	0.68	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	485.80000	0.48580	0.00000	527.75000	0.52775	485.800	5.54	(0.28)	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	192.57000	0.19257	0.00000	213.36000	0.21336	192.570	5.84	(0.13)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,330.69000	4.33069	0.00000	4,215.39000	4.21539	4,330.690	6.01	0.93	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,575.50000	5.57550	0.00000	5,453.25000	5.45325	5,575.500	6.01	0.97	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	0.29000	0.00029	0.00000	0.37000	0.00037	0.290	6.01	0.00	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	0.04000	0.00004	0.00000	0.05000	0.00005	0.040	6.01	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.20597	95.91839	0.00000	9.24316	95.78833		4.64	0.00	0.00	0	47,294.00
R2030	On 07/08/2025		Bond Future	8.72 Call	647.51000	0.64751	0.00000	611.25000	0.61125	647.510	4.88	0.31	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.22 Call	1,430.76000	1.43076	0.00000	1,368.84000	1.36884	1,430.760	5.19	0.51	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.81 Put	675.42000	0.67542	0.00000	716.39000	0.71639	675.420	5.57	(0.28)	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,592.03000	4.59203	0.00000	4,481.39000	4.48139	4,592.030	5.85	0.87	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	6.76000	0.00676	0.00000	7.67000	0.00767	6.760	5.85	(0.01)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.29638	97.77510	0.00000	9.33646	97.64159		4.43	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	810.32000	0.81032	0.00000	770.83000	0.77083	810.320	4.68	0.32	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	9.22	Call	1,558.28000	1.55828	0.00000	1,497.50000	1.49750	1,558.280	4.97	0.48	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	10.08	Put	820.65000	0.82065	0.00000	861.46000	0.86146	820.650	5.47	(0.28)	0.00	0	300.00	
R2030	On 05/02/2026	Bond Future	0.00		9.41449	95.61703	0.00000	9.45794	95.47989		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		9.73102	95.52707	0.00000	9.78419	95.27146		7.44	0.00	0.00	0	48,165.00	
R2032	On 06/02/2025	Bond Future	9.42	Call	0.00000	0.00000	0.00000	0.01000	0.00001		6.46	0.00	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92	Call	905.86000	0.90586	0.00000	681.98000	0.68198	905.860	7.90	0.99	7,702,209.88	800	0.00	
R2032	On 06/02/2025	Bond Future	10.61	Put	0.00000	0.00000	0.00000	0.00000	0.00000		9.56	0.00	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		9.81497	93.25232	0.00000	9.87057	92.99269		7.47	0.00	0.00	0	125,128.00	
R2032	On 08/05/2025	Bond Future	9.40	Call	604.06000	0.60406	0.00000	538.28000	0.53828	604.060	7.25	0.29	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	632.58000	0.63258	0.00000	564.42000	0.56442	632.580	7.26	0.30	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.90	Call	1,621.70000	1.62170	0.00000	1,489.78000	1.48978	1,621.700	7.59	0.55	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	1,675.07000	1.67507	0.00000	1,540.46000	1.54046	1,675.070	7.61	0.56	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.28	Put	634.96000	0.63496	0.00000	715.82000	0.71582	634.960	7.93	(0.27)	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	167.49000	0.16749	0.00000	195.62000	0.19562	167.490	8.61	(0.09)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.90707	95.08140	0.00000	9.96570	94.81580		7.17	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	9.40	Call	947.96000	0.94796	0.00000	870.13000	0.87013	947.960	6.96	0.32	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	9.90	Call	1,938.89000	1.93889	0.00000	1,812.24000	1.81224	1,938.890	7.28	0.51	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	10.59	Put	904.13000	0.90413	0.00000	983.21000	0.98321	904.130	7.87	(0.27)	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	0.00		10.01352	92.76042	0.00000	10.07546	92.48875		7.23	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	9.40	Call	1,133.64000	1.13364	0.00000	1,051.69000	1.05169	1,133.640	6.90	0.32	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	9.90	Call	2,061.83000	2.06183	0.00000	1,938.72000	1.93872	2,061.830	7.17	0.48	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	10.89	Put	1,053.22000	1.05322	0.00000	1,130.40000	1.13040	1,053.220	7.94	(0.26)	0.00	0	300.00	
R2032	On 05/02/2026	Bond Future	0.00		10.14024	94.51426	0.00000	10.20583	94.23635		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		9.95108	103.92608	0.00000	10.00443	103.63327		7.80	0.00	0.00	0	9,329.00	
R2033	On 08/05/2025	Bond Future	0.00		10.04102	100.93314	0.00000	10.09671	100.63563		7.90	0.00	0.00	0	9,365.00	
R2033	On 07/08/2025	Bond Future	0.00		10.13851	102.91282	0.00000	10.19709	102.60852		7.67	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.24963	99.86044	0.00000	10.31134	99.54927		7.80	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.37968	101.74794	0.00000	10.44483	101.42966		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		10.40116	94.63580	0.00000	10.44973	94.35718		9.09	0.00	2,719,454,348.80	28,736	32,750.00	
R2035	On 06/02/2025	Bond Future	10.10	Call	0.79000	0.00079	0.00000	4.73000	0.00473	0.790	13.17	0.00	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26	Call	33.42000	0.03342	0.00000	53.68000	0.05368	33.420	13.17	0.11	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	121.52000	0.12152	0.00000	135.52000	0.13552	121.520	13.17	0.30	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65	Put	3.29000	0.00329	0.00000	46.91000	0.04691	3.290	13.17	(0.01)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10	Put	0.00000	0.00000	0.00000	0.01000	0.00001		13.17	0.00	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30	Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.17	0.00	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00		10.49300	91.99814	0.00000	10.54339	91.71499		9.34	0.00	2,768,132,034.46	30,089	74,615.00	
R2035	On 08/05/2025	Bond Future	10.08	Call	729.21000	0.72921	0.00000	657.38000	0.65738	729.210	8.84	0.29	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	1,564.60000	1.56460	0.00000	1,441.17000	1.44117	1,564.600	9.27	0.48	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.58	Call	1,990.00000	1.99000	0.00000	1,846.14000	1.84614	1,990.000	9.44	0.55	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	815.06000	0.81506	0.00000	905.90000	0.90590	815.060	9.92	(0.28)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.01	Put	734.73000	0.73473	0.00000	818.82000	0.81882	734.730	10.00	(0.26)	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	5,557.67000	5.55767	0.00000	5,319.12000	5.31912	5,557.670	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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2035	On 08/05/2025	Bond Future	11.70	Put	207.43000	0.20743	0.00000	238.14000	0.23814	207.430	10.91	(0.09)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	25.13000	0.02513	0.00000	30.14000	0.03014	25.130	11.92	(0.01)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	3.51000	0.00351	0.00000	4.40000	0.00440	3.510	11.92	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.59270	93.80297	0.00000	10.64538	93.51342		9.12	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,175.98000	1.17598	0.00000	1,090.69000	1.09069	1,175.980	8.70	0.32	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,405.02000	2.40502	0.00000	2,267.16000	2.26716	2,405.020	9.21	0.51	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1,134.96000	1.13496	0.00000	1,221.07000	1.22107	1,134.960	10.02	(0.27)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,085.20000	1.08520	0.00000	1,168.36000	1.16836	1,085.200	10.07	(0.26)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.70693	91.11300	0.00000	10.76205	90.81698		9.43	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,198.09000	1.19809	0.00000	1,120.53000	1.12053	1,198.090	8.96	0.28	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,501.82000	1.50182	0.00000	1,410.45000	1.41045	1,501.820	9.07	0.33	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,231.28000	2.23128	0.00000	2,111.58000	2.11158	2,231.280	9.35	0.43	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,673.63000	2.67363	0.00000	2,539.26000	2.53926	2,673.630	9.51	0.48	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,776.29000	3.77629	0.00000	3,611.40000	3.61140	3,776.290	9.87	0.58	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,654.91000	1.65491	0.00000	1,751.68000	1.75168	1,654.910	10.37	(0.30)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,626.65000	1.62665	0.00000	1,722.14000	1.72214	1,626.650	10.39	(0.30)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,346.32000	1.34632	0.00000	1,428.56000	1.42856	1,346.320	10.62	(0.26)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,056.68000	1.05668	0.00000	1,124.27000	1.12427	1,056.680	10.90	(0.21)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		10.83911	92.83632	0.00000	10.89694	92.53356		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		10.84118	84.75964	0.00000	10.88981	84.47429		10.10	0.00	84,759.64	1	107,483.00
R2037	On 08/05/2025	Bond Future	0.00		10.94521	86.43554	0.00000	10.99557	86.14544		9.95	0.00	16,682,059.22	193	61,744.00
R2037	On 08/05/2025	Bond Future	10.50	Call	791.72000	0.79172	0.00000	718.71000	0.71871	791.720	10.30	0.29	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	2,065.14000	2.06514	0.00000	1,923.06000	1.92306	2,065.140	11.02	0.54	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	861.16000	0.86116	0.00000	951.64000	0.95164	861.160	11.65	(0.27)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,703.06000	8.70306	0.00000	8,430.69000	8.43069	8,703.060	12.72	0.95	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	12,197.73000	12.19773	0.00000	11,910.86000	11.91086	12,197.730	12.72	0.99	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,426.24000	12.42624	0.00000	12,138.98000	12.13898	12,426.240	12.72	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.05803	83.87032	0.00000	11.11055	83.57378		10.25	0.00	0.00	0	73,915.00
R2037	On 07/08/2025	Bond Future	10.34	Call	952.29000	0.95229	0.00000	881.54000	0.88154	952.290	10.36	0.26	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,249.09000	1.24909	0.00000	1,162.89000	1.16289	1,249.090	10.56	0.32	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,352.51000	1.35251	0.00000	1,261.31000	1.26131	1,352.510	10.62	0.34	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,550.89000	1.55089	0.00000	1,450.56000	1.45056	1,550.890	10.74	0.37	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,497.74000	2.49774	0.00000	2,360.46000	2.36046	2,497.740	11.21	0.50	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,640.72000	2.64072	0.00000	2,792.95000	2.79295	2,640.720	11.30	(0.48)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,857.54000	1.85754	0.00000	1,976.67000	1.97667	1,857.540	11.74	(0.37)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,221.15000	1.22115	0.00000	1,308.14000	1.30814	1,221.150	12.25	(0.26)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,208.27000	1.20827	0.00000	1,294.56000	1.29456	1,208.270	12.26	(0.26)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	837.97000	0.83797	0.00000	902.56000	0.90256	837.970	12.69	(0.19)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.17254	85.49341	0.00000	11.22727	85.19032		10.14	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,513.84000	1.51384	0.00000	1,422.77000	1.42277	1,513.840	10.14	0.32	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,710.30000	2.71030	0.00000	2,575.85000	2.57585	2,710.300	10.67	0.47	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,421.63000	1.42163	0.00000	1,505.53000	1.50553	1,421.630	11.96	(0.25)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.30293	82.85178	0.00000	11.36009	82.54201		11.20	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,861.32000	2.86132	0.00000	2,734.62000	2.73462	2,861.320	11.57	0.43	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,104.50000	2.10450	0.00000	2,201.47000	2.20147	2,104.500	12.94	(0.29)	0.00	0	1,970.00

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 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	10.92124	103.65665	0.00000	10.97006	103.32175			10.02	0.00	0.00	0	9,232.00
R2038	On 08/05/2025	Bond Future	0.00	11.02734	100.21665	0.00000	11.07794	99.87626			10.39	0.00	0.00	0	9,099.00
R2038	On 07/08/2025	Bond Future	0.00	11.13943	102.18221	0.00000	11.19220	101.83426			10.20	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00	11.26243	98.67409	0.00000	11.31754	98.31834			10.63	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98 Call	2,715.44000	2.71544	0.00000	2,569.62000	2.56962	2,715.440	10.36		0.44	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33 Put	1,473.95000	1.47395	0.00000	1,565.47000	1.56547	1,473.950	11.87		(0.24)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00	11.39989	100.53864	0.00000	11.45751	100.17496			11.21	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	11.16121	84.71271	0.00000	11.20490	84.43622			11.01	0.00	0.00	0	43,522.00
R2040	On 06/02/2025	Bond Future	11.00 Call	21.14000	0.02114	0.00000	41.69000	0.04169	21.140	15.59		0.07	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	0.00000	0.00000	0.00000	0.19000	0.00019		15.59		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		15.59		0.00	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.26794	86.38770	0.00000	11.31311	86.10665			10.86	0.00	281,969,452.80	3,264	31,668.00
R2040	On 08/05/2025	Bond Future	12.75 Call	8,700.17000	8.70017	0.00000	8,442.25000	8.44225	8,700.170	13.90		0.94	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	12,036.33000	12.03633	0.00000	11,761.01000	11.76101	12,036.330	13.90		0.99	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	12,374.44000	12.37444	0.00000	12,098.26000	12.09826	12,374.440	13.90		0.99	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.38299	83.57090	0.00000	11.43003	83.28356			11.25	0.00	0.00	0	33,389.00
R2040	On 06/11/2025	Bond Future	0.00	11.49899	85.18799	0.00000	11.54793	84.89430			11.15	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00	11.62974	82.28990	0.00000	11.68078	81.98964			12.41	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	11.31117	80.42470	0.00000	11.36475	80.07788			12.03	0.00	20,106,175.00	250	15,803.00
R2044	On 06/02/2025	Bond Future	10.65 Call	0.00000	0.00000	0.00000	0.00000	0.00000		17.01		0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15 Call	22.72000	0.02272	0.00000	38.87000	0.03887	22.720	17.01		0.07	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50 Put	12.84000	0.01284	0.00000	107.86000	0.10786	12.840	17.01		(0.04)	0.00	0	8,825.00
R2044	On 08/05/2025	Bond Future	0.00	11.41452	82.01488	0.00000	11.46989	81.66205			11.88	0.00	21,487,898.56	262	77,515.00
R2044	On 08/05/2025	Bond Future	10.92 Call	807.47000	0.80747	0.00000	724.38000	0.72438	807.470	12.17		0.27	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	1,520.52000	1.52052	0.00000	1,670.57000	1.67057	1,520.520	13.41		(0.38)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40 Put	465.89000	0.46589	0.00000	527.53000	0.52753	465.890	14.64		(0.15)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.52542	79.23762	0.00000	11.58297	78.87713			12.33	0.00	0.00	0	16.00
R2044	On 06/11/2025	Bond Future	0.00	11.63669	80.77084	0.00000	11.69645	80.40260			12.24	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00	11.76137	77.91437	0.00000	11.82356	77.53821			13.66	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	11.26115	83.43997	0.00000	11.31469	83.08061			12.24	0.00	16,687,994.00	200	205,684.00
R2048	On 06/02/2025	Bond Future	10.30 Call	0.00000	0.00000	0.00000	0.00000	0.00000		17.47		0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	2.62000	0.00262	0.00000	9.80000	0.00980	2.620	17.47		0.01	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	0.01000	0.00001	0.00000	3.16000	0.00316	0.010	17.47		0.00	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.35413	80.64443	0.00000	11.40939	80.27886			12.75	0.00	16,128,886.00	200	269,320.00
R2048	On 07/08/2025	Bond Future	0.00	11.45293	82.22647	0.00000	11.51028	81.85299			12.58	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.56158	79.37570	0.00000	11.62114	78.99417			13.14	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.68309	80.87654	0.00000	11.74507	80.48682			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	11.23612	107.54973	0.00000	11.27452	107.21498			12.37	0.00	0.00	0	2,205.00
R2053	On 08/05/2025	Bond Future	0.00	11.33126	103.80947	0.00000	11.37092	103.46918			12.89	0.00	0.00	0	22,674.00
R2053	On 07/08/2025	Bond Future	0.00	11.43069	105.84547	0.00000	11.47191	105.49753			12.71	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2053	On 06/11/2025	Bond Future	0.00	11.53823	102.02973	0.00000	11.58111	101.67407		13.29	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.65648	103.95749	0.00000	11.70116	103.59382		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	10.64108	74.03216	0.00000	10.68940	73.78361		10.49	0.00	0.00	0	5,753.00
R209	On 08/05/2025	Bond Future	0.00	10.73257	72.34179	0.00000	10.78252	72.08910		10.78	0.00	0.00	0	16,471.00
R209	On 07/08/2025	Bond Future	0.00	10.82967	73.76072	0.00000	10.88162	73.50241		10.61	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.93671	72.03591	0.00000	10.99079	71.77190		10.96	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.05720	73.39798	0.00000	11.11357	73.12815		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	242.70962	242.70962	0.00000	242.84450	242.84450		0.00	0.00	0.00	0	693.00
R210	On 08/05/2025	Bond Future	0.00	244.22027	244.22027	0.00000	244.36030	244.36030		0.00	0.00	0.00	0	1,180.00
R210	On 07/08/2025	Bond Future	0.00	249.07001	249.07001	0.00000	249.21063	249.21063		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	250.54504	250.54504	0.00000	250.68583	250.68583		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	255.34594	255.34594	0.00000	255.48656	255.48656		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	9.42598	92.17325	0.00000	9.47403	91.97092		6.68	0.00	0.00	0	92,094.00
R213	On 08/05/2025	Bond Future	0.00	9.49896	90.43948	0.00000	9.54936	90.23409		6.64	0.00	0.00	0	101,769.00
R213	On 07/08/2025	Bond Future	0.00	9.58132	92.21373	0.00000	9.63475	92.00354		6.29	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.68390	90.44539	0.00000	9.74071	90.23018		6.27	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.81110	92.15681	0.00000	9.87172	91.93650		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	11.07611	68.94731	0.00000	11.12451	68.68319		11.92	0.00	0.00	0	10,411.00
R214	On 08/05/2025	Bond Future	0.00	11.16564	67.00832	0.00000	11.21552	66.73968		12.35	0.00	0.00	0	16,424.00
R214	On 07/08/2025	Bond Future	0.00	11.26087	68.32290	0.00000	11.31257	68.04837		12.18	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.36634	66.34543	0.00000	11.41996	66.06492		12.68	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.48462	67.60030	0.00000	11.54033	67.31369		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 :										6,139,560,653.80		66,773	2,184,519.00	
Grand Total:										6,139,560,653.80		66,773	2,184,519.00	