

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/01/2025

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 06/02/2025	Index Future	0.00		1,074.88600	1,074.88600	0.00000	1,071.55500	1,071.55500		0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,096.40100	1,096.40100	0.00000	1,093.00100	1,093.00100		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,118.14400	1,118.14400	0.00000	1,114.67400	1,114.67400		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,139.98500	1,139.98500	0.00000	1,136.44300	1,136.44300		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,162.14100	1,162.14100	0.00000	1,158.52600	1,158.52600		0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,291.72800	1,291.72800	0.00000	1,283.96800	1,283.96800		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,317.58300	1,317.58300	0.00000	1,309.66600	1,309.66600		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,343.71300	1,343.71300	0.00000	1,335.63400	1,335.63400		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,369.95900	1,369.95900	0.00000	1,361.71900	1,361.71900		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,396.58400	1,396.58400	0.00000	1,388.18000	1,388.18000		0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,108.83600	1,108.83600	0.00000	1,103.12700	1,103.12700		0.00	277,209,000.00	25	57.00
ALBI	On 08/05/2025	Index Future	0.00		1,131.03100	1,131.03100	0.00000	1,125.20600	1,125.20600		0.00	282,757,750.00	25	41.00
ALBI	On 07/08/2025	Index Future	0.00		1,153.46100	1,153.46100	0.00000	1,147.51700	1,147.51700		0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,175.99100	1,175.99100	0.00000	1,169.92800	1,169.92800		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,198.84600	1,198.84600	0.00000	1,192.66200	1,192.66200		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	0.00
ES33	On 06/02/2025	Bond Future	0.00		11.06508	83.62952	0.00000	11.19219	83.03024		0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.18555	81.52466	0.00000	11.31835	80.91313		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.31534	83.15984	0.00000	11.45426	82.53577		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.46438	81.00404	0.00000	11.60991	80.36732		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.63037	82.59241	0.00000	11.78308	81.94293		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	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	0.00
ES42	On 06/02/2025	Bond Future	0.00		11.60810	79.58561	0.00000	11.71480	78.94643		0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.71786	76.93112	0.00000	11.82857	76.27888		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.83137	78.47349	0.00000	11.94622	77.80789		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.95639	75.75623	0.00000	12.07571	75.07722		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.08825	77.23990	0.00000	12.21221	76.54729		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	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	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	0.00
GOVI	On 06/02/2025	GOVI	0.00		1,091.87200	1,091.87200	0.00000	1,086.38100	1,086.38100		0.00	4,367,488,000.00	400	69.00
GOVI	On 08/05/2025	GOVI	0.00		1,113.72700	1,113.72700	0.00000	1,108.12500	1,108.12500		0.00	4,410,358,920.00	396	612.00
GOVI	On 07/08/2025	GOVI	0.00		1,135.81400	1,135.81400	0.00000	1,130.09700	1,130.09700		0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,157.99900	1,157.99900	0.00000	1,152.16700	1,152.16700		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,180.50500	1,180.50500	0.00000	1,174.55600	1,174.55600		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	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	0.00
I2029	On 06/02/2025	Bond Future	0.00		134.08690	134.08690	0.00000	133.92017	133.92017		0.00	0.00	0	4,809.00
I2029	On 08/05/2025	Bond Future	0.00		135.39761	135.39761	0.00000	135.22737	135.22737		0.00	0.00	0	4,588.00
I2029	On 07/08/2025	Bond Future	0.00		138.11397	138.11397	0.00000	137.93983	137.93983		0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		139.41064	139.41064	0.00000	139.23209	139.23209		0.00	0.00	0	68.00

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 05/02/2026	Bond Future	0.00		142.14859	142.14859	0.00000	141.96609	141.96609		0.00	0.00	0.00	0	0.00
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		127.80151	127.80151	0.00000	128.23080	128.23080		0.00	0.00	0.00	0	5,660.00
I2033	On 08/05/2025	Bond Future	0.00		128.88320	128.88320	0.00000	129.32105	129.32105		0.00	0.00	0.00	0	9,389.00
I2033	On 07/08/2025	Bond Future	0.00		131.46897	131.46897	0.00000	131.91519	131.91519		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		132.53494	132.53494	0.00000	132.98901	132.98901		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		135.13799	135.13799	0.00000	135.60055	135.60055		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		137.42062	137.42062	0.00000	137.58367	137.58367		0.00	0.00	0.00	0	1,386.00
I2038	On 08/05/2025	Bond Future	0.00		140.20485	140.20485	0.00000	140.37106	140.37106		0.00	0.00	0.00	0	1,980.00
I2038	On 07/08/2025	Bond Future	0.00		140.89849	140.89849	0.00000	141.06710	141.06710		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		143.68058	143.68058	0.00000	143.85190	143.85190		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		144.34504	144.34504	0.00000	144.51823	144.51823		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		119.98280	119.98280	0.00000	119.73049	119.73049		0.00	0.00	0.00	0	8,543.00
I2046	On 08/05/2025	Bond Future	0.00		120.20449	120.20449	0.00000	119.94690	119.94690		0.00	0.00	0.00	0	19,907.00
I2046	On 07/08/2025	Bond Future	0.00		122.61591	122.61591	0.00000	122.35268	122.35268		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		122.78834	122.78834	0.00000	122.51875	122.51875		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		125.19892	125.19892	0.00000	124.92368	124.92368		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		118.97774	118.97774	0.00000	118.99086	118.99086		0.00	0.00	109,221,565.32	918	7,469.00
I2050	On 08/05/2025	Bond Future	0.00		121.38850	121.38850	0.00000	121.40169	121.40169		0.00	0.00	111,434,643.00	918	16,652.00
I2050	On 07/08/2025	Bond Future	0.00		121.46238	121.46238	0.00000	121.47501	121.47501		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		123.86059	123.86059	0.00000	123.87317	123.87317		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		123.88821	123.88821	0.00000	123.89950	123.89950		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		371.71900	371.71900	0.00000	371.12400	371.12400		0.00	0.00	18,585,950.00	5	0.00
IGOV	On 08/05/2025	Index Future	0.00		379.25100	379.25100	0.00000	378.64400	378.64400		0.00	0.00	18,962,550.00	5	886.00
IGOV	On 07/08/2025	Index Future	0.00		386.86300	386.86300	0.00000	386.24200	386.24200		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		394.50800	394.50800	0.00000	393.87400	393.87400		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		402.26200	402.26200	0.00000	401.61500	401.61500		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

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	
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	8.68300	8.68300		15.00	0.00	0.00	0	0.00	
JBAF	On 15/01/2025		Jibar Tradeable Future	0.00	8.37700	91.62300	8.37700	8.37700		0.00	0.00	0.00	0	0.00	
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.36700	91.63300	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	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	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	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	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	8.40000	91.60000		0.00	0.00	0.00	0	0.00	
R186	On 06/02/2025		Bond Future	0.00	8.24852	105.28310	8.26924	105.24717		1.51	0.00	336,905,920.00	3,200	44,257.00	
R186	On 08/05/2025		Bond Future	0.00	8.27636	107.39015	8.30070	107.35338		1.60	0.00	350,414,059.45	3,263	157,626.00	
R186	On 07/08/2025		Bond Future	0.00	8.32537	104.20879	8.35480	104.17095		1.49	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,291.69000	1.29169	0.00000	1,262.47000	1.26247	1,291.690	1.80	0.80	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	48.03000	0.04803	0.00000	51.16000	0.05116	48.030	2.18	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.42256	106.24096	8.45942	106.20201		1.28	0.00	0.00	0	447.00	
R186	On 05/02/2026		Bond Future	0.00	8.59881	102.99301	8.64737	102.95298		1.11	0.00	0.00	0	0.00	
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R202	On 06/02/2025		Bond Future	0.00	266.74961	266.74961	0.00000	267.17445	267.17445		0.00	0.00	0	781.00	
R202	On 08/05/2025		Bond Future	0.00	272.15437	272.15437	0.00000	272.58743	272.58743		0.00	0.00	0	1,079.00	
R202	On 07/08/2025		Bond Future	0.00	272.39222	272.39222	0.00000	272.83243	272.83243		0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	277.77091	277.77091	0.00000	278.21903	278.21903		0.00	0.00	0	0.00	
R202	On 05/02/2026		Bond Future	0.00	277.90624	277.90624	0.00000	278.36001	278.36001		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	9.02745	96.19554	9.13388	95.78831		5.72	0.00	811,890,357.60	8,440	104,103.00	
R2030	On 06/02/2025		Bond Future	8.68 Call	29.26000	0.02926	0.00000	13.37000	0.01337	29.260	6.04	0.07	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	726.48000	0.72648	0.00000	476.02000	0.47602	726.480	6.04	0.74	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	0.92000	0.00092	0.00000	5.26000	0.00526	0.920	6.17	0.00	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.09099	98.12072	9.20436	97.70523		5.39	0.00	828,138,876.80	8,440	59,617.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	497.05000	0.49705	0.00000	389.78000	0.38978	497.050	5.30	0.29	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	541.76000	0.54176	0.00000	427.05000	0.42705	541.760	5.31	0.31	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	863.47000	0.86347	0.00000	701.75000	0.70175	863.470	5.37	0.43	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,289.42000	1.28942	0.00000	1,077.87000	1.07787	1,289.420	5.47	0.55	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	1,373.62000	1.37362	0.00000	1,153.51000	1.15351	1,373.620	5.49	0.57	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,914.91000	1.91491	0.00000	1,648.22000	1.64822	1,914.910	5.62	0.68	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	516.08000	0.51608	0.00000	648.38000	0.64838	516.080	5.68	(0.28)	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	218.59000	0.21859	0.00000	286.46000	0.28646	218.590	5.97	(0.14)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,468.71000	4.46871	0.00000	4,092.96000	4.09296	4,468.710	6.21	0.92	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,713.10000	5.71310	0.00000	5,317.68000	5.31768	5,713.100	6.48	0.96	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	1.69000	0.00169	0.00000	2.68000	0.00268	1.690	6.71	0.00	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	0.34000	0.00034	0.00000	0.58000	0.00058	0.340	6.71	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.16687	96.05536	9.28813	95.63136		5.18	0.00	0.00	0	46.00	
R2030	On 07/08/2025		Bond Future	8.72 Call	743.50000	0.74350	0.00000	615.13000	0.61513	743.500	4.99	0.33	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.22 Call	1,525.81000	1.52581	0.00000	1,315.60000	1.31560	1,525.810	5.17	0.53	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.81 Put	651.88000	0.65188	0.00000	778.65000	0.77865	651.880	5.51	(0.27)	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,748.87000	4.74887	0.00000	4,387.64000	4.38764	4,748.870	5.98	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	ContractsTraded	Open Interest	
R2030	On 07/08/2025	Bond Future	12.12	Put	18.03000	0.01803	0.00000	23.93000	0.02393	18.030	6.53	(0.01)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.25045	97.92838	0.00000	9.38032	97.49575		4.94	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	884.71000	0.88471	0.00000	749.48000	0.74948	884.710	4.69	0.34	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,641.23000	1.64123	0.00000	1,437.10000	1.43710	1,641.230	4.92	0.50	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	794.96000	0.79496	0.00000	921.44000	0.92144	794.960	5.45	(0.27)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.35037	95.81984	0.00000	9.49011	95.37851		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		9.72458	95.55809	0.00000	9.82107	95.09470		7.44	0.00	485,148,422.93	5,077	52,569.00
R2032	On 06/02/2025	Bond Future	9.42	Call	27.45000	0.02745	0.00000	11.50000	0.01150	27.450	6.46	0.07	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,079.13000	1.07913	0.00000	766.45000	0.76645	1,079.130	7.90	0.79	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	0.63000	0.00063	0.00000	3.01000	0.00301	0.630	9.56	0.00	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		9.80340	93.30647	0.00000	9.90471	92.83372		7.52	0.00	506,280,906.22	5,426	125,658.00
R2032	On 08/05/2025	Bond Future	9.40	Call	677.94000	0.67794	0.00000	550.57000	0.55057	677.940	7.30	0.30	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	708.05000	0.70805	0.00000	576.42000	0.57642	708.050	7.31	0.31	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	1,721.17000	1.72117	0.00000	1,477.57000	1.47757	1,721.170	7.64	0.56	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,774.94000	1.77494	0.00000	1,526.67000	1.52667	1,774.940	7.66	0.57	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	680.96000	0.68096	0.00000	828.70000	0.82870	680.960	7.98	(0.28)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	194.94000	0.19494	0.00000	249.31000	0.24931	194.940	8.66	(0.10)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		9.89074	95.15555	0.00000	9.99728	94.67314		7.21	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	9.40	Call	994.04000	0.99404	0.00000	848.89000	0.84889	994.040	6.90	0.33	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,982.81000	1.98281	0.00000	1,749.52000	1.74952	1,982.810	7.15	0.51	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	881.84000	0.88184	0.00000	1,022.28000	1.02228	881.840	7.69	(0.27)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.99332	92.84923	0.00000	10.10557	92.35705		7.27	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,203.04000	1.20304	0.00000	1,050.41000	1.05041	1,203.040	6.94	0.33	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,149.56000	2.14956	0.00000	1,923.28000	1.92328	2,149.560	7.20	0.48	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,070.70000	1.07070	0.00000	1,209.68000	1.20968	1,070.700	7.98	(0.26)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.10846	94.64930	0.00000	10.22691	94.14726		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		9.93527	104.01308	0.00000	10.03179	103.48354		7.83	0.00	0.00	0	9,329.00
R2033	On 08/05/2025	Bond Future	0.00		10.01990	101.04628	0.00000	10.12104	100.50602		7.96	0.00	0.00	0	12,364.00
R2033	On 07/08/2025	Bond Future	0.00		10.11243	103.04869	0.00000	10.21854	102.49740		7.72	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.21943	100.01318	0.00000	10.33094	99.45071		7.85	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.33813	101.95163	0.00000	10.45544	101.37795		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		10.37128	94.80779	0.00000	10.48291	94.16750		9.16	0.00	677,117,236.18	7,142	48,732.00
R2035	On 06/02/2025	Bond Future	10.10	Call	70.45000	0.07045	0.00000	29.77000	0.02977	70.450	8.66	0.11	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	266.80000	0.26680	0.00000	133.31000	0.13331	266.800	8.85	0.32	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	446.96000	0.44696	0.00000	242.07000	0.24207	446.960	8.96	0.45	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	86.15000	0.08615	0.00000	224.83000	0.22483	86.150	9.36	(0.12)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.10	Put	1.10000	0.00110	0.00000	6.49000	0.00649	1.100	9.97	0.00	0.00	0	7,500.00
R2035	On 06/02/2025	Bond Future	11.30	Put	0.10000	0.00010	0.00000	0.87000	0.00087	0.100	10.24	0.00	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.45801	92.19547	0.00000	10.57424	91.54223		9.34	0.00	653,573,686.83	7,089	60,205.00
R2035	On 08/05/2025	Bond Future	10.08	Call	850.60000	0.85060	0.00000	668.53000	0.66853	850.600	8.84	0.32	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,734.65000	1.73465	0.00000	1,435.41000	1.43541	1,734.650	9.27	0.50	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	2,174.90000	2.17490	0.00000	1,830.31000	1.83031	2,174.900	9.45	0.57	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	827.46000	0.82746	0.00000	1,029.84000	1.02984	827.460	9.93	(0.27)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	749.05000	0.74905	0.00000	936.69000	0.93669	749.050	10.01	(0.25)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,773.65000	5.77365	0.00000	5,221.65000	5.22165	5,773.650	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	224.43	0.0000	0.22443	0.00000	295.04	0.29504	224.430	10.91	(0.09)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	30.68	0.0000	0.03068	0.00000	43.20	0.04320	30.680	11.92	(0.01)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	4.80	0.0000	0.00480	0.00000	7.28	0.00728	4.800	11.92	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.55	0.0000	10.55284	94.02	2289	0.00000	10.67	9.16	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,306.69	0.0000	1.30669	0.00000	1,098.30	1.09830	1,306.690	8.75	0.34	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,582.03	0.0000	2.58203	0.00000	2,254.18	2.25418	2,582.030	9.25	0.52	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1,131.79	0.0000	1.13179	0.00000	1,323.92	1.32392	1,131.790	10.06	(0.26)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,083.53	0.0000	1.08353	0.00000	1,269.11	1.26911	1,083.530	10.11	(0.25)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.66	0.0000	10.66299	91.34	992	0.00000	10.78	9.46	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,274.33	0.0000	1.27433	0.00000	1,088.58	1.08858	1,274.330	8.86	0.30	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,585.00	0.0000	1.58500	0.00000	1,367.23	1.36723	1,585.000	8.96	0.34	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,320.23	0.0000	2.32023	0.00000	2,037.06	2.03706	2,320.230	9.17	0.44	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,769.59	0.0000	2.76959	0.00000	2,452.38	2.45238	2,769.590	9.31	0.49	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,891.92	0.0000	3.89192	0.00000	3,504.05	3.50405	3,891.920	9.65	0.60	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,563.47	0.0000	1.56347	0.00000	1,776.68	1.77668	1,563.470	10.14	(0.29)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,536.42	0.0000	1.53642	0.00000	1,746.70	1.74670	1,536.420	10.16	(0.29)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,268.13	0.0000	1.26813	0.00000	1,448.38	1.44838	1,268.130	10.39	(0.24)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	992.18	0.0000	0.99218	0.00000	1,139.37	1.13937	992.180	10.68	(0.20)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		10.78	0.0000	10.78490	93.12	139	0.00000	10.91	9.68	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000	0.00	0.00	0.00	0.00	0	0.00
R2037	On 06/02/2025	Bond Future	0.00		10.80	0.0000	10.80668	84.96	291	0.00000	10.92	10.57	0.00	953,113,924.38	11,218	153,010.00
R2037	On 08/05/2025	Bond Future	0.00		10.90	0.0000	10.90584	86.66	330	0.00000	11.02	10.32	0.00	1,451,090,295.20	16,744	63,240.00
R2037	On 08/05/2025	Bond Future	10.50	Call	825.06	0.0000	0.82506	0.00000	639.16	0.63916	825.060	9.66	0.30	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	2,145.75	0.0000	2.14575	0.00000	1,787.00	1.78700	2,145.750	10.32	0.56	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	774.14	0.0000	0.77414	0.00000	974.74	0.97474	774.140	10.99	(0.25)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,936.12	0.0000	8.93612	0.00000	8,279.76	8.27976	8,936.120	12.56	0.95	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	12,434.89	0.0000	12.43489	0.00000	11,747.63	11.74763	12,434.890	13.19	0.99	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,662.45	0.0000	12.66245	0.00000	11,974.06	11.97406	12,662.450	13.19	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.01	0.0000	11.01398	84.12	018	0.00000	11.13	10.71	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	990.15	0.0000	0.99015	0.00000	813.22	0.81322	990.150	10.00	0.27	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,285.24	0.0000	1.28524	0.00000	1,070.60	1.07060	1,285.240	10.13	0.33	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,390.46	0.0000	1.39046	0.00000	1,163.42	1.16342	1,390.460	10.19	0.35	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,592.74	0.0000	1.59274	0.00000	1,343.05	1.34305	1,592.740	10.29	0.38	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,561.01	0.0000	2.56101	0.00000	2,219.78	2.21978	2,561.010	10.71	0.51	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,460.49	0.0000	2.46049	0.00000	2,813.81	2.81381	2,460.490	10.80	(0.47)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,713.88	0.0000	1.71388	0.00000	1,986.36	1.98636	1,713.880	11.26	(0.35)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,119.68	0.0000	1.11968	0.00000	1,315.60	1.31560	1,119.680	11.80	(0.25)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,107.61	0.0000	1.10761	0.00000	1,301.83	1.30183	1,107.610	11.81	(0.25)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	765.25	0.0000	0.76525	0.00000	908.91	0.90891	765.250	12.26	(0.18)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.12	0.0000	11.12463	85.75	999	0.00000	11.25	10.63	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,600.38	0.0000	1.60038	0.00000	1,373.45	1.37345	1,600.380	9.99	0.34	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,796.05	0.0000	2.79605	0.00000	2,464.42	2.46442	2,796.050	10.38	0.48	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,324.72	0.0000	1.32472	0.00000	1,515.34	1.51534	1,324.720	11.66	(0.24)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.24	0.0000	11.24556	83.16	431	0.00000	11.38	11.55	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,933.47	0.0000	2.93347	0.00000	2,621.81	2.62181	2,933.470	11.25	0.44	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,952.78	0.0000	1.95278	0.00000	2,173.15	2.17315	1,952.780	12.58	(0.28)	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 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	10.88729	103.89051	0.00000	11.00401	103.08984				10.08	0.00	0.00	0	9,232.00
R2038	On 08/05/2025	Bond Future	0.00	10.98844	100.47951	0.00000	11.10981	99.66274				10.35	0.00	0.00	0	8,994.00
R2038	On 07/08/2025	Bond Future	0.00	11.09590	102.47059	0.00000	11.22219	101.63732				10.22	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00	11.21495	98.98211	0.00000	11.34650	98.13215				10.68	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98 Call	2,919.89000	2.91989	0.00000	2,558.65000	2.55865	2,919.890			10.41	0.45	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33 Put	1,457.68000	1.45768	0.00000	1,669.58000	1.66958	1,457.680			11.91	(0.23)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00	11.34292	100.90017	0.00000	11.48004	100.03331				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	11.12704	84.92990	0.00000	11.23357	84.25553				11.44	0.00	0.00	0	47,627.00
R2040	On 06/02/2025	Bond Future	11.00 Call	270.07000	0.27007	0.00000	139.87000	0.13987	270.070			11.04	0.29	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	7.41000	0.00741	0.00000	29.92000	0.02992	7.410			12.21	(0.01)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	0.02000	0.00002	0.00000	0.24000	0.00024	0.020			13.06	0.00	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.22924	86.62962	0.00000	11.33973	85.94168				11.19	0.00	6,410,591.88	74	28,471.00
R2040	On 08/05/2025	Bond Future	12.75 Call	8,938.80000	8.93880	0.00000	8,302.64000	8.30264	8,938.800			13.55	0.94	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	12,292.70000	12.29270	0.00000	11,621.62000	11.62162	12,292.700			14.31	0.98	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	12,629.03000	12.62903	0.00000	11,955.65000	11.95565	12,629.030			14.31	0.98	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.33995	83.83511	0.00000	11.45473	83.13328				11.66	0.00	0.00	0	4,054.00
R2040	On 06/11/2025	Bond Future	0.00	11.45237	85.46921	0.00000	11.57151	84.75336				11.60	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00	11.57442	82.61719	0.00000	11.69826	81.88719				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	11.26163	80.74753	0.00000	11.37313	80.02386				12.36	0.00	0.00	0	16,162.00
R2044	On 06/02/2025	Bond Future	10.65 Call	1.09000	0.00109	0.00000	0.35000	0.00035	1.090			11.39	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15 Call	319.91000	0.31991	0.00000	164.95000	0.16495	319.910			12.19	0.32	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50 Put	146.56000	0.14656	0.00000	344.77000	0.34477	146.560			12.82	(0.17)	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00 Call	4,604.82000	4.60482	0.00000	3,888.52000	3.88852	4,604.820			13.74	1.00	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50 Call	7,481.54000	7.48154	0.00000	6,757.93000	6.75793	7,481.540			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	11.36019	82.36354	0.00000	11.47568	81.62530				12.09	0.00	10,542,533.12	128	77,797.00
R2044	On 08/05/2025	Bond Future	10.92 Call	890.21000	0.89021	0.00000	700.05000	0.70005	890.210			11.56	0.29	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	1,378.69000	1.37869	0.00000	1,670.68000	1.67068	1,378.690			12.78	(0.36)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40 Put	419.92000	0.41992	0.00000	535.64000	0.53564	419.920			14.07	(0.13)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.46644	79.60982	0.00000	11.58625	78.85667				12.63	0.00	0.00	0	16.00
R2044	On 06/11/2025	Bond Future	0.00	11.57379	81.16145	0.00000	11.69796	80.39333				12.57	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00	11.68977	78.35109	0.00000	11.81865	77.56780				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	11.21145	83.77605	0.00000	11.33808	82.92449				12.30	0.00	1,032,707,368.35	12,327	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	151.01000	0.15101	0.00000	60.87000	0.06087	151.010			11.87	0.18	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	19.21000	0.01921	0.00000	77.00000	0.07700	19.210			13.13	(0.03)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.29983	81.00647	0.00000	11.43084	80.13774				12.70	0.00	1,008,611,557.97	12,451	268,518.00
R2048	On 07/08/2025	Bond Future	0.00	11.39421	82.61204	0.00000	11.52991	81.72584				12.59	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.49904	79.77978	0.00000	11.63970	78.87593				13.17	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.61219	81.32649	0.00000	11.75817	80.40488				13.41	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 28/02/2048		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R2053	On 06/02/2025		Bond Future	0.00	11.16597	108.16632	0.00000	11.28251	107.14557		12.43	0.00	0	2,205.00
R2053	On 08/05/2025		Bond Future	0.00	11.25569	104.46352	0.00000	11.37641	103.42224		12.83	0.00	0	22,674.00
R2053	On 07/08/2025		Bond Future	0.00	11.34991	106.53357	0.00000	11.47504	105.47120		12.71	0.00	0	0.00
R2053	On 06/11/2025		Bond Future	0.00	11.45272	102.74578	0.00000	11.58253	101.66233		13.25	0.00	0	0.00
R2053	On 05/02/2026		Bond Future	0.00	11.56174	104.73656	0.00000	11.69649	103.63172		13.07	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	0.00
R209	On 06/02/2025		Bond Future	0.00	10.62063	74.13770	0.00000	10.72710	73.59048		10.56	0.00	0	7,502.00
R209	On 08/05/2025		Bond Future	0.00	10.70793	72.46688	0.00000	10.81835	71.90858		10.76	0.00	0	15,648.00
R209	On 07/08/2025		Bond Future	0.00	10.80116	73.90300	0.00000	10.91574	73.33343		10.64	0.00	0	0.00
R209	On 06/11/2025		Bond Future	0.00	10.90501	72.19126	0.00000	11.02403	71.61028		11.02	0.00	0	0.00
R209	On 05/02/2026		Bond Future	0.00	11.01707	73.59090	0.00000	11.14077	72.99843		11.39	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	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	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	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	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	0.00
R210	On 06/02/2025		Bond Future	0.00	242.73214	242.73214	0.00000	242.76156	242.76156		0.00	0.00	0	803.00
R210	On 08/05/2025		Bond Future	0.00	244.30098	244.30098	0.00000	244.33069	244.33069		0.00	0.00	0	1,180.00
R210	On 07/08/2025		Bond Future	0.00	249.20200	249.20200	0.00000	249.23154	249.23154		0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	250.71454	250.71454	0.00000	250.74257	250.74257		0.00	0.00	0	0.00
R210	On 05/02/2026		Bond Future	0.00	255.63755	255.63755	0.00000	255.66534	255.66534		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	0.00
R213	On 06/02/2025		Bond Future	0.00	9.41897	92.20282	0.00000	9.51546	91.79691		6.72	0.00	0	92,475.00
R213	On 08/05/2025		Bond Future	0.00	9.48632	90.49108	0.00000	9.58802	90.07694		6.71	0.00	0	97,865.00
R213	On 07/08/2025		Bond Future	0.00	9.56329	92.28480	0.00000	9.67077	91.86219		6.34	0.00	0	17.00
R213	On 06/11/2025		Bond Future	0.00	9.66149	90.53046	0.00000	9.77536	90.09923		6.28	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	9.77543	92.28676	0.00000	9.89644	91.84686		6.05	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	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	0.00
R214	On 06/02/2025		Bond Future	0.00	11.05611	69.05692	0.00000	11.16260	68.47644		12.00	0.00	0	10,586.00
R214	On 06/02/2025	11.75 Call	Bond Future	3,651.48000	3.65148	0.00000	3,079.08000	3.07908	3,651.480		13.34	1.00	0	521.00
R214	On 06/02/2025	12.25 Call	Bond Future	6,093.93000	6.09393	0.00000	5,513.51000	5.51351	6,093.930		14.24	1.00	0	521.00
R214	On 06/02/2025	13.63 Put	Bond Future	0.00000	0.00000	0.00000	0.00000	0.00000			15.60	0.00	0	521.00
R214	On 08/05/2025		Bond Future	0.00	11.14203	67.13605	0.00000	11.25207	66.54386		12.32	0.00	0	12,175.00
R214	On 07/08/2025		Bond Future	0.00	11.23391	68.46674	0.00000	11.34773	67.86265		12.21	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.33668	66.50137	0.00000	11.45450	65.88518		12.76	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.44776	67.79096	0.00000	11.56984	67.16263		13.26	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	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	0.00
Total for Derivatives :											18,707,964,115.23	103,711	2,107,713.00	
Grand Total:											18,707,964,115.23	103,711	2,107,713.00	