

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/02/2025

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 08/05/2025	Index Future	0.00		1,092.84100	1,092.84100	0.00000	1,095.39700	1,095.39700		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,114.24500	1,114.24500	0.00000	1,116.93100	1,116.93100		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,135.82300	1,135.82300	0.00000	1,138.61500	1,138.61500		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,157.60700	1,157.60700	0.00000	1,160.56100	1,160.56100		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,179.22300	1,179.22300	0.00000	1,182.28300	1,182.28300		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,307.40100	1,307.40100	0.00000	1,310.51100	1,310.51100		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,333.00700	1,333.00700	0.00000	1,336.27400	1,336.27400		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,358.82200	1,358.82200	0.00000	1,362.21800	1,362.21800		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,384.88300	1,384.88300	0.00000	1,388.47300	1,388.47300		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,410.74200	1,410.74200	0.00000	1,414.46000	1,414.46000		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,124.55900	1,124.55900	0.00000	1,127.50900	1,127.50900		0.00	0.00	0.00	0	94.00
ALBI	On 07/08/2025	Index Future	0.00		1,146.58400	1,146.58400	0.00000	1,149.67500	1,149.67500		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,168.78900	1,168.78900	0.00000	1,171.99500	1,171.99500		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,191.20500	1,191.20500	0.00000	1,194.58400	1,194.58400		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,213.44800	1,213.44800	0.00000	1,216.94300	1,216.94300		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 08/05/2025	Bond Future	0.00		11.25411	81.20819	0.00000	11.22290	81.35206		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.39118	82.81836	0.00000	11.35725	82.97090		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.54639	80.64442	0.00000	11.51004	80.80356		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.72081	82.20694	0.00000	11.68092	82.37666		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.91184	79.95865	0.00000	11.86922	80.13470		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 08/05/2025	Bond Future	0.00		11.85295	76.13642	0.00000	11.79583	76.47085		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.97444	77.64575	0.00000	11.91425	77.99225		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.10696	74.90097	0.00000	12.04380	75.25787		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.24774	76.35062	0.00000	12.18087	76.72145		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.40454	73.52203	0.00000	12.33437	73.90307		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 08/05/2025	GOVI	0.00		1,107.43500	1,107.43500	0.00000	1,110.26100	1,110.26100		0.00	0.00	33,223,050.00	3	641.00
GOVI	On 07/08/2025	GOVI	0.00		1,129.12500	1,129.12500	0.00000	1,132.08800	1,132.08800		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,150.99200	1,150.99200	0.00000	1,154.06600	1,154.06600		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,173.06700	1,173.06700	0.00000	1,176.31000	1,176.31000		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,194.97100	1,194.97100	0.00000	1,198.32600	1,198.32600		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
I2029	On 08/05/2025	Bond Future	0.00		136.18397	136.18397	0.00000	136.21217	136.21217		0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025	Bond Future	0.00		138.88414	138.88414	0.00000	138.92277	138.92277		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.17518	140.17518	0.00000	140.22131	140.22131		0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		142.89394	142.89394	0.00000	142.95422	142.95422		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.13228	144.13228	0.00000	144.20011	144.20011		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

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
I2031	On 31/01/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		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	0.00
I2033	On 08/05/2025		Bond Future	0.00	129.30605	129.30605	0.00000	129.56455	129.56455		0.00	0.00	0	9,712.00
I2033	On 07/08/2025		Bond Future	0.00	131.86989	131.86989	0.00000	132.14290	132.14290		0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	132.92466	132.92466	0.00000	133.20934	133.20934		0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.50292	135.50292	0.00000	135.80574	135.80574		0.00	0.00	0	0.00
I2033	On 07/05/2026		Bond Future	0.00	136.49968	136.49968	0.00000	136.81427	136.81427		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	0.00
I2038	On 08/05/2025		Bond Future	0.00	140.81648	140.81648	0.00000	141.06873	141.06873		0.00	0.00	0	2,918.00
I2038	On 07/08/2025		Bond Future	0.00	141.49028	141.49028	0.00000	141.75784	141.75784		0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	144.26237	144.26237	0.00000	144.54211	144.54211		0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	144.89934	144.89934	0.00000	145.19824	145.19824		0.00	0.00	0	0.00
I2038	On 07/05/2026		Bond Future	0.00	147.63228	147.63228	0.00000	147.94314	147.94314		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	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	0.00
I2046	On 08/05/2025		Bond Future	0.00	120.90413	120.90413	0.00000	121.47327	121.47327		0.00	0.00	0	19,602.00
I2046	On 07/08/2025		Bond Future	0.00	123.30123	123.30123	0.00000	123.89067	123.89067		0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	123.46940	123.46940	0.00000	124.07628	124.07628		0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	125.86343	125.86343	0.00000	126.49380	126.49380		0.00	0.00	0	0.00
I2046	On 07/05/2026		Bond Future	0.00	125.94554	125.94554	0.00000	126.59359	126.59359		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	0.00
I2050	On 08/05/2025		Bond Future	0.00	122.43365	122.43365	0.00000	123.07307	123.07307		0.00	0.00	0	16,319.00
I2050	On 07/08/2025		Bond Future	0.00	122.50090	122.50090	0.00000	123.16204	123.16204		0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	124.90113	124.90113	0.00000	125.58088	125.58088		0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	124.91603	124.91603	0.00000	125.62112	125.62112		0.00	0.00	0	0.00
I2050	On 07/05/2026		Bond Future	0.00	127.27159	127.27159	0.00000	127.99538	127.99538		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	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	0.00
IGOV	On 08/05/2025		Index Future	0.00	380.50500	380.50500	0.00000	381.36300	381.36300		0.00	0.00	0	895.00
IGOV	On 07/08/2025		Index Future	0.00	388.04900	388.04900	0.00000	388.95200	388.95200		0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	395.65400	395.65400	0.00000	396.59400	396.59400		0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	403.33100	403.33100	0.00000	404.32600	404.32600		0.00	0.00	0	0.00
IGOV	On 07/05/2026		Index Future	0.00	410.94900	410.94900	0.00000	411.98100	411.98100		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	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	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	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	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	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	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	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	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	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	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	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	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	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	0.00
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	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	
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	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	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	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	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	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	0.00	
R186	On 08/05/2025		Bond Future	0.00	8.36987	107.24896	0.00000	8.32683	107.31392	1.19	0.00	12,440,879.36	116	158,152.00	
R186	On 07/08/2025		Bond Future	0.00	8.45636	104.04052	0.00000	8.39897	104.11420	1.24	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,081.85000	1.08185	0.00000	1,171.61000	1.17161	1,081.850	1.58	0.82	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	25.27000	0.02527	0.00000	33.18000	0.03318	25.270	1.97	(0.05)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.59981	106.05386	0.00000	8.52401	106.13381	1.11	0.00	0.00	0	447.00	
R186	On 05/02/2026		Bond Future	0.00	8.86043	102.77762	0.00000	8.74954	102.86883	0.99	0.00	0.00	0	0.00	
R186	On 07/05/2026		Bond Future	0.00	9.44106	104.68893	0.00000	9.27507	104.78611	0.76	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 08/05/2025		Bond Future	0.00	272.68417	272.68417	0.00000	272.73714	272.73714	0.00	0.00	0.00	0	2,157.00	
R202	On 07/08/2025		Bond Future	0.00	272.87122	272.87122	0.00000	272.94462	272.94462	0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	278.21780	278.21780	0.00000	278.30553	278.30553	0.00	0.00	0.00	0	0.00	
R202	On 05/02/2026		Bond Future	0.00	278.29118	278.29118	0.00000	278.40706	278.40706	0.00	0.00	0.00	0	0.00	
R202	On 07/05/2026		Bond Future	0.00	283.54019	283.54019	0.00000	283.67027	283.67027	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 08/05/2025		Bond Future	0.00	9.19480	97.74018	0.00000	9.13424	97.96195	4.42	0.00	86,695,539.66	887	64,159.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	183.68000	0.18368	0.00000	231.88000	0.23188	183.680	4.68	0.17	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	213.37000	0.21337	0.00000	266.08000	0.26608	213.370	4.70	0.19	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	454.27000	0.45427	0.00000	537.23000	0.53723	454.270	4.86	0.34	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	824.66000	0.82466	0.00000	941.93000	0.94193	824.660	5.02	0.49	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	902.41000	0.90241	0.00000	1,025.51000	1.02551	902.410	5.05	0.52	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,420.59000	1.42059	0.00000	1,573.60000	1.57360	1,420.590	5.22	0.67	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	400.31000	0.40031	0.00000	341.77000	0.34177	400.310	5.28	(0.28)	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	127.75000	0.12775	0.00000	105.48000	0.10548	127.750	5.61	(0.11)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,023.56000	4.02356	0.00000	4,237.17000	4.23717	4,023.560	5.80	0.95	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,292.04000	5.29204	0.00000	5,513.53000	5.51353	5,292.040	5.80	0.99	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	0.03000	0.00003	0.00000	0.03000	0.00003	0.030	5.80	0.00	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	0.00000	0.00000	0.00000	0.00000	0.00000	5.80	0.00	0.00	0	2,280.00	
R2030	On 07/08/2025		Bond Future	0.00	9.28447	95.64412	0.00000	9.21771	95.87731	4.36	0.00	0.00	0	47,294.00	
R2030	On 07/08/2025		Bond Future	8.72 Call	409.77000	0.40977	0.00000	486.25000	0.48625	409.770	4.47	0.25	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.22 Call	1,093.88000	1.09388	0.00000	1,230.14000	1.23014	1,093.880	4.76	0.48	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.81 Put	577.18000	0.57718	0.00000	532.12000	0.53212	577.180	5.14	(0.28)	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,263.98000	4.26398	0.00000	4,481.66000	4.48166	4,263.980	5.58	0.88	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	2.92000	0.00292	0.00000	2.76000	0.00276	2.920	5.59	0.00	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.38062	97.49476	0.00000	9.30784	97.73691	4.12	0.00	0.00	0	0.00	
R2030	On 06/11/2025		Bond Future	8.72 Call	546.56000	0.54656	0.00000	647.24000	0.64724	546.560	4.24	0.27	0.00	0	300.00
R2030	On 06/11/2025		Bond Future	9.22 Call	1,213.50000	1.21350	0.00000	1,367.24000	1.36724	1,213.500	4.53	0.45	0.00	0	300.00
R2030	On 06/11/2025		Bond Future	10.08 Put	716.80000	0.71680	0.00000	686.16000	0.68616	716.800	5.05	(0.28)	0.00	0	300.00
R2030	On 05/02/2026		Bond Future	0.00	9.49785	95.35414	0.00000	9.41667	95.61014	4.05	0.00	0.00	0	0.00	
R2030	On 07/05/2026		Bond Future	0.00	9.65798	97.12749	0.00000	9.56899	97.39224	3.82	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 31/01/2030	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
R2032	On 08/05/2025	Bond Future	0.00	9.91216	92.79908	0.00000	9.85331	93.07319			6.73	0.00	11,692,684.08	126	126,745.00
R2032	On 08/05/2025	Bond Future	9.40 Call	237.43000	0.23743	0.00000	309.45000	0.30945	237.430	6.27	0.18	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.42 Call	256.61000	0.25661	0.00000	330.74000	0.33074	256.610	6.30	0.19	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.90 Call	1,091.28000	1.09128	0.00000	1,228.56000	1.22856	1,091.280	6.95	0.50	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	1,141.91000	1.14191	0.00000	1,281.70000	1.28170	1,141.910	6.98	0.51	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.28 Put	536.80000	0.53680	0.00000	449.59000	0.44959	536.800	7.50	(0.28)	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	115.67000	0.11567	0.00000	87.90000	0.08790	115.670	8.49	(0.07)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	10.00984	94.61647	0.00000	9.94650	94.90267		6.53	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	9.40 Call	559.15000	0.55915	0.00000	674.33000	0.67433	559.150	6.23	0.25	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	9.90 Call	1,383.66000	1.38366	0.00000	1,571.08000	1.57108	1,383.660	6.47	0.46	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	10.59 Put	740.75000	0.74075	0.00000	709.29000	0.70929	740.750	7.02	(0.27)	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	0.00	10.12187	92.28586	0.00000	10.05419	92.58192		6.60	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	9.40 Call	746.54000	0.74654	0.00000	862.11000	0.86211	746.540	6.27	0.26	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	9.90 Call	1,554.61000	1.55461	0.00000	1,701.41000	1.70141	1,554.610	6.53	0.43	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	10.89 Put	935.52000	0.93552	0.00000	857.55000	0.85755	935.520	7.33	(0.27)	0.00	0	300.00	
R2032	On 05/02/2026	Bond Future	0.00	10.24925	94.05296	0.00000	10.17580	94.36346		6.34	0.00	0.00	0	0.00	
R2032	On 07/05/2026	Bond Future	0.00	10.39901	91.64259	0.00000	10.32046	91.96271		6.40	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 08/05/2025	Bond Future	0.00	10.06888	100.78416	0.00000	10.02067	101.04215		7.09	0.00	0.00	0	9,365.00	
R2033	On 07/08/2025	Bond Future	0.00	10.16830	102.75792	0.00000	10.11635	103.02825		6.91	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00	10.28103	99.70195	0.00000	10.22555	99.98220		7.05	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00	10.40774	101.61069	0.00000	10.34748	101.90574		6.82	0.00	0.00	0	0.00	
R2033	On 07/05/2026	Bond Future	0.00	10.55500	98.45652	0.00000	10.49067	98.76119		6.95	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 08/05/2025	Bond Future	0.00	10.60610	91.36427	0.00000	10.57396	91.54379		7.96	0.00	36,545,708.00	400	78,080.00	
R2035	On 08/05/2025	Bond Future	10.08 Call	314.71000	0.31471	0.00000	330.31000	0.33031	314.710	8.07	0.18	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.44 Call	948.31000	0.94831	0.00000	981.40000	0.98140	948.310	8.57	0.40	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.58 Call	1,317.62000	1.31762	0.00000	1,365.20000	1.36520	1,317.620	8.76	0.49	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	699.87000	0.69987	0.00000	614.18000	0.61418	699.870	9.27	(0.30)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.01 Put	615.38000	0.61538	0.00000	537.01000	0.53701	615.380	9.35	(0.27)	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	4,814.68000	4.81468	0.00000	4,962.18000	4.96218	4,814.680	9.93	0.89	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	120.49000	0.12049	0.00000	102.33000	0.10233	120.490	10.24	(0.07)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	4.20000	0.00420	0.00000	7.46000	0.00746	4.200	10.63	0.00	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	0.22000	0.00022	0.00000	0.58000	0.00058	0.220	10.63	0.00	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.71114	93.15374	0.00000	10.67642	93.34340		7.85	0.00	0.00	0	0.00	
R2035	On 07/08/2025	Bond Future	10.08 Call	702.76000	0.70276	0.00000	750.03000	0.75003	702.760	7.94	0.25	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	10.58 Call	1,759.42000	1.75942	0.00000	1,820.89000	1.82089	1,759.420	8.50	0.46	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	11.30 Put	1,023.16000	1.02316	0.00000	952.15000	0.95215	1,023.160	9.31	(0.28)	0.00	0	8,500.00	
R2035	On 07/08/2025	Bond Future	11.34 Put	971.16000	0.97116	0.00000	903.56000	0.90356	971.160	9.36	(0.27)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	0.00	10.83058	90.45076	0.00000	10.79358	90.64823		8.10	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	9.91 Call	711.90000	0.71190	0.00000	782.16000	0.78216	711.900	8.02	0.21	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.08 Call	962.19000	0.96219	0.00000	1,014.66000	1.01466	962.190	8.18	0.27	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.41 Call	1,594.00000	1.59400	0.00000	1,630.34000	1.63034	1,594.000	8.50	0.38	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	10.58 Call	1,994.74000	1.99474	0.00000	2,025.18000	2.02518	1,994.740	8.67	0.43	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.95 Call	3,028.83000	3.02883	0.00000	3,066.02000	3.06602	3,028.830	9.06	0.55	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.43 Put	1,519.03000	1.51903	0.00000	1,393.92000	1.39392	1,519.030	9.55	(0.31)	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	11.45 Put	1,489.75000	1.48975	0.00000	1,366.34000	1.36634	1,489.750	9.57	(0.31)	0.00	0	250.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 06/11/2025	Bond Future	11.67	Put	1,201.55	0.0000	1.20155	0.00000	1,097.01	1.09701	1,201.550	9.79	(0.26)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	911.19	0.0000	0.91119	0.00000	828.78	0.82878	911.190	10.08	(0.21)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		10.96420	0.00000	92.18316	0.00000	10.92387	92.39304		7.92	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		11.10782	0.00000	89.39302	0.00000	11.06497	89.61042		8.11	0.00	0.00	0	0.00
R2035	On 28/02/2035	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
R2037	On 08/05/2025	Bond Future	0.00		11.03587	0.00000	85.91430	0.00000	10.99896	86.12596		8.91	0.00	7,990,029.90	93	60,638.00
R2037	On 08/05/2025	Bond Future	10.50	Call	322.64	0.00000	0.32264	0.00000	404.98	0.40498	322.640	8.91	0.18	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	1,336.20	0.00000	1.33620	0.00000	1,503.00	1.50300	1,336.200	9.63	0.49	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	612.35	0.00000	0.61235	0.00000	608.62	0.60862	612.350	10.30	(0.26)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,113.15	0.00000	8.11315	0.00000	8,329.15	8.32915	8,113.150	11.73	0.98	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,664.20	0.00000	11.66420	0.00000	11,876.50	11.87650	11,664.200	11.73	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,894.28	0.00000	11.89428	0.00000	12,106.49	12.10649	11,894.280	11.73	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.15285	0.00000	83.33600	0.00000	11.11335	83.55801		9.31	0.00	0.00	0	74,415.00
R2037	On 07/08/2025	Bond Future	10.34	Call	501.96	0.00000	0.50196	0.00000	551.79	0.55179	501.960	9.11	0.19	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	726.03	0.00000	0.72603	0.00000	785.66	0.78566	726.030	9.31	0.25	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	807.91	0.00000	0.80791	0.00000	871.52	0.87152	807.910	9.38	0.27	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	969.64	0.00000	0.96964	0.00000	1,040.79	1.04079	969.640	9.50	0.30	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,802.73	0.00000	1.80273	0.00000	1,904.65	1.90465	1,802.730	9.98	0.45	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,464.79	0.00000	2.46479	0.00000	2,351.17	2.35117	2,464.790	10.08	(0.52)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,636.87	0.00000	1.63687	0.00000	1,553.31	1.55331	1,636.870	10.55	(0.39)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	996.48	0.00000	0.99648	0.00000	943.49	0.94349	996.480	11.08	(0.26)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	983.90	0.00000	0.98390	0.00000	931.49	0.93149	983.900	11.09	(0.26)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	635.14	0.00000	0.63514	0.00000	599.53	0.59953	635.140	11.53	(0.18)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.27120	0.00000	84.94816	0.00000	11.22944	85.17834		9.22	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	955.14	0.00000	0.95514	0.00000	1,096.09	1.09609	955.140	8.95	0.26	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,001.47	0.00000	2.00147	0.00000	2,193.11	2.19311	2,001.470	9.49	0.43	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,187.05	0.00000	1.18705	0.00000	1,204.17	1.20417	1,187.050	10.84	(0.25)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.40193	0.00000	82.31629	0.00000	11.35698	82.55883		9.56	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,432.55	0.00000	1.43255	0.00000	1,513.08	1.51308	1,432.550	9.47	0.31	13,716,470.24	3,860	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,946.29	0.00000	1.94629	0.00000	2,251.74	2.25174	1,946.290	9.71	0.38	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,352.56	0.00000	3.35256	0.00000	3,239.55	3.23955	3,352.560	10.18	(0.49)	(10,873,621.17)	1,930	1,930.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,281.19	0.00000	2.28119	0.00000	2,198.09	2.19809	2,281.190	10.71	(0.37)	(16,247,380.24)	3,860	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,650.18	0.00000	1.65018	0.00000	1,757.62	1.75762	1,650.180	11.14	(0.28)	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00		11.55239	0.00000	83.84571	0.00000	11.50491	84.09620		9.43	0.00	0.00	0	0.00
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 08/05/2025	Bond Future	0.00		11.07031	0.00000	99.92748	0.00000	11.03856	100.14102		9.21	0.00	20,585,060.88	206	9,052.00
R2038	On 07/08/2025	Bond Future	0.00		11.18457	0.00000	101.88446	0.00000	11.15045	102.10940		9.16	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.30951	0.00000	98.37006	0.00000	11.27328	98.60390		9.56	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,091.32	0.00000	2.09132	0.00000	2,226.58	2.22658	2,091.320	9.27	0.40	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,161.18	0.00000	1.16118	0.00000	1,126.92	1.12692	1,161.180	10.86	(0.22)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.44513	0.00000	100.25293	0.00000	11.40590	100.50061		9.45	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.59606	0.00000	96.63146	0.00000	11.55450	96.88773		9.83	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 08/05/2025	Bond Future	0.00		11.35235	0.00000	85.86365	0.00000	11.31052	86.12273		9.70	0.00	1,373,818.40	16	31,029.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,075.56	0.00000	8.07556	0.00000	8,328.59	8.32859	8,075.560	12.77	0.96	0.00	0	15,000.00

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
R2040	On 08/05/2025	Bond Future	13.43	Call	11,487.0800		11.48708	0.00000	11,747.44000	11.74744	11,487.080	12.77	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,829.1100		11.82911	0.00000	12,089.24000	12.08924	11,829.110	12.77	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.47114		83.03366	0.00000	11.42667	83.30404		10.18	0.00	0.00	0	33,389.00
R2040	On 06/11/2025	Bond Future	0.00		11.59053		84.63992	0.00000	11.54375	84.91933		10.10	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.72147		81.75144	0.00000	11.67149	82.04417		10.54	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		11.86998		83.26987	0.00000	11.81742	83.57140		10.41	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 08/05/2025	Bond Future	0.00		11.47373		81.63768	0.00000	11.42689	81.93584		10.54	0.00	0.00	0	72,418.00
R2044	On 08/05/2025	Bond Future	10.85	Call	257.02000		0.25702	0.00000	343.43000	0.34343	257.020	10.30	0.14	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	336.55000		0.33655	0.00000	438.73000	0.43873	336.550	10.41	0.17	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	1,220.82000		1.22082	0.00000	1,422.57000	1.42257	1,220.820	11.14	0.43	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,145.30000		1.14530	0.00000	1,101.44000	1.10144	1,145.300	11.66	(0.38)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	917.47000		0.91747	0.00000	887.08000	0.88708	917.470	11.85	(0.32)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	222.56000		0.22256	0.00000	225.28000	0.22528	222.560	12.91	(0.10)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.58728		78.85024	0.00000	11.53775	79.16016		11.09	0.00	0.00	0	16.00
R2044	On 06/11/2025	Bond Future	0.00		11.70086		80.37553	0.00000	11.64896	80.69500		11.02	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.82482		77.53061	0.00000	11.76970	77.86382		11.52	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.96440		78.97046	0.00000	11.90663	79.31302		11.39	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 08/05/2025	Bond Future	0.00		11.41405		80.24817	0.00000	11.36210	80.59152		11.08	0.00	40,685,822.19	507	268,613.00
R2048	On 07/08/2025	Bond Future	0.00		11.51538		81.81992	0.00000	11.46067	82.17589		11.07	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.62636		78.96088	0.00000	11.56909	79.32742		11.59	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.74728		80.47299	0.00000	11.68666	80.85400		11.51	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.87338		77.52774	0.00000	11.80999	77.91898		12.01	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 08/05/2025	Bond Future	0.00		11.38128		103.38063	0.00000	11.32932	103.82617		11.35	0.00	0.00	0	22,700.00
R2053	On 07/08/2025	Bond Future	0.00		11.48288		105.40530	0.00000	11.42816	105.86690		11.33	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.59243		101.58055	0.00000	11.53508	102.05595		11.89	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.70968		103.52474	0.00000	11.64897	104.01885		11.79	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.83804		99.58671	0.00000	11.77443	100.09423		12.33	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 08/05/2025	Bond Future	0.00		10.82025		71.89902	0.00000	10.78850	72.05893		9.60	0.00	934,687.26	13	28,715.00
R209	On 07/08/2025	Bond Future	0.00		10.92107		73.30708	0.00000	10.88708	73.47534		9.57	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.03171		71.57300	0.00000	10.99572	71.74790		9.90	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.15230		72.94354	0.00000	11.11348	73.12858		9.80	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.28696		71.14910	0.00000	11.24596	71.34053		10.08	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 08/05/2025	Bond Future	0.00		245.93829		245.93829	0.00000	245.91871	245.91871		0.00	0.00	0.00	0	3,195.00
R210	On 07/08/2025	Bond Future	0.00		250.81460		250.81460	0.00000	250.81240	250.81240		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.32182		252.32182	0.00000	252.33180	252.33180		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		257.21510		257.21510	0.00000	257.24914	257.24914		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.59418		258.59418	0.00000	258.64037	258.64037		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 Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	9.59872	90.03350	9.54449	90.25391		5.55	0.00	0	101,742.00
R213	On 07/08/2025		Bond Future	0.00	9.68744	91.79686	9.62848	92.02818		5.34	0.00	0	17.00
R213	On 06/11/2025		Bond Future	0.00	9.79641	90.01980	9.73290	90.25973		5.29	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	9.92472	91.74443	9.85491	91.99753		5.01	0.00	0	0.00
R213	On 07/05/2026		Bond Future	0.00	10.07093	89.89919	9.99563	90.16077		4.96	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	11.25216	66.54338	11.19508	66.84957		10.67	998,150.70	15	16,369.00
R214	On 07/08/2025		Bond Future	0.00	11.35076	67.84668	11.29080	68.16376		10.65	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.45941	65.85968	11.39678	66.18597		11.09	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.57797	67.12111	11.51187	67.45987		11.01	0.00	0	0.00
R214	On 07/05/2026		Bond Future	0.00	11.70217	65.07023	11.63318	65.41805		11.43	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0	0.00
Total for Derivatives :										239,760,899.27		12,032	1,436,289.00
Grand Total:										239,760,899.27		12,032	1,436,289.00