

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/05/2025

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
Derivatives																
AL37	On 08/05/2025	Index Future	0.00		1,107.83200		1,107.83200	0.00000	1,107.83200	1,107.83200		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,131.41200		1,131.41200	0.00000	1,131.43300	1,131.43300		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,153.16100		1,153.16100	0.00000	1,153.18000	1,153.18000		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,174.96600		1,174.96600	0.00000	1,174.98200	1,174.98200		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,196.87200		1,196.87200	0.00000	1,196.88500	1,196.88500		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,218.62000		1,218.62000	0.00000	1,218.62900	1,218.62900		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,305.41200		1,305.41200	0.00000	1,305.41200	1,305.41200		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,343.14700		1,343.14700	0.00000	1,343.24600	1,343.24600		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,368.96600		1,368.96600	0.00000	1,369.06500	1,369.06500		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,394.85100		1,394.85100	0.00000	1,394.94800	1,394.94800		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,420.85700		1,420.85700	0.00000	1,420.95100	1,420.95100		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,446.67500		1,446.67500	0.00000	1,446.76600	1,446.76600		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,117.98800		1,117.98800	0.00000	1,117.98800	1,117.98800		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,148.79000		1,148.79000	0.00000	1,148.66900	1,148.66900		0.00	0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,170.87300		1,170.87300	0.00000	1,170.74800	1,170.74800		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,193.01300		1,193.01300	0.00000	1,192.88100	1,192.88100		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,215.25500		1,215.25500	0.00000	1,215.11800	1,215.11800		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,237.33700		1,237.33700	0.00000	1,237.19300	1,237.19300		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 07/08/2025	Bond Future	0.00		11.33198		83.08475	0.00000	11.33677	83.06316		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.48672		80.90587	0.00000	11.49185	80.88335		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.66299		82.45310	0.00000	11.66855	82.42939		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.85099		80.21016	0.00000	11.85702	80.18519		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		12.06319		81.69512	0.00000	12.06978	81.66869		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 07/08/2025	Bond Future	0.00		11.99466		77.52990	0.00000	11.99380	77.53482		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.12966		74.77335	0.00000	12.12884	74.77795		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.27460		76.20248	0.00000	12.27388	76.20645		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.43226		73.37236	0.00000	12.43165	73.37565		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.60177		74.72805	0.00000	12.60131	74.73048		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		1,101.87200		1,101.87200	0.00000	1,101.87200	1,101.87200		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,131.82500		1,131.82500	0.00000	1,131.70200	1,131.70200		0.00	0.00	22,636,500.00	2	657.00
GOVI	On 06/11/2025	GOVI	0.00		1,153.58200		1,153.58200	0.00000	1,153.45500	1,153.45500		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,175.39500		1,175.39500	0.00000	1,175.26200	1,175.26200		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,197.30900		1,197.30900	0.00000	1,197.17000	1,197.17000		0.00	0.00	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,219.06500		1,219.06500	0.00000	1,218.91900	1,218.91900		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 07/08/2025	Bond Future	0.00		138.25315		138.25315	0.00000	138.87391	138.87391		0.00	0.00	2,073,797.25	15	5,437.00
I2029	On 06/11/2025	Bond Future	0.00		139.50439		139.50439	0.00000	140.13657	140.13657		0.00	0.00	0.00	0	68.00

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						
I2029	On 05/02/2026	Bond Future	0.00		142.17410		142.17410	0.00000	142.81701	142.81701			0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.38525		143.38525	0.00000	144.04263	144.04263			0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.04805		146.04805	0.00000	146.71603	146.71603			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 07/08/2025	Bond Future	0.00		130.16340		130.16340	0.00000	130.03436	130.03436			0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.15668		131.15668	0.00000	131.02474	131.02474			0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.66667		133.66667	0.00000	133.53093	133.53093			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.61579		134.61579	0.00000	134.47897	134.47897			0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.11571		137.11571	0.00000	136.97488	136.97488			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 07/08/2025	Bond Future	0.00		139.09004		139.09004	0.00000	139.73470	139.73470			0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.79704		141.79704	0.00000	142.45336	142.45336			0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.33497		142.33497	0.00000	143.00503	143.00503			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.01826		145.01826	0.00000	145.69952	145.69952			0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.48674		145.48674	0.00000	146.19135	146.19135			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 07/08/2025	Bond Future	0.00		120.19936		120.19936	0.00000	119.94527	119.94527			0.00	0.00	0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		120.27678		120.27678	0.00000	120.01714	120.01714			0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.57795		122.57795	0.00000	122.31236	122.31236			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.57894		122.57894	0.00000	122.31287	122.31287			0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.85355		124.85355	0.00000	124.58108	124.58108			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 07/08/2025	Bond Future	0.00		118.26048		118.26048	0.00000	118.27930	118.27930			0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.56212		120.56212	0.00000	120.58081	120.58081			0.00	0.00	0.00	0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		120.44712		120.44712	0.00000	120.46621	120.46621			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.71762		122.71762	0.00000	122.73586	122.73586			0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.51928		122.51928	0.00000	122.54907	122.54907			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 08/05/2025	Index Future	0.00		374.33900		374.33900	0.00000	374.33900	374.33900			0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		381.03100		381.03100	0.00000	381.67800	381.67800			0.00	0.00	0.00	0	713.00
IGOV	On 06/11/2025	Index Future	0.00		388.44700		388.44700	0.00000	389.10600	389.10600			0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.88300		395.88300	0.00000	396.55300	396.55300			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.35200		403.35200	0.00000	404.03300	404.03300			0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.76800		410.76800	0.00000	411.46100	411.46100			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

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
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
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 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 07/08/2025	Bond Future	0.00		8.12634	104.46521	0.00000	8.10550	104.49211			0.99	0.00	0.00	0	181,396.00
R186	On 07/08/2025	Bond Future	9.22 Call		1,407.01000	1.40701	0.00000	1,433.44000	1.43344	1,407.010	1.56	0.97	0.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put		0.28000	0.00028	0.00000	0.27000	0.00027	0.280	1.85	0.00	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.20335	106.47306	0.00000	8.17804	106.49991			0.97	0.00	106,473.06	1	3,171.00
R186	On 05/02/2026	Bond Future	0.00		8.37397	103.17871	0.00000	8.34213	103.20505			0.87	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.74372	105.09831	0.00000	8.70000	105.12408			0.69	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.68132	101.71572	0.00000	9.61050	101.74071			0.48	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 07/08/2025	Bond Future	0.00		269.22580	269.22580	0.00000	269.43567	269.43567			0.00	0.00	0.00	0	1,405.00
R202	On 06/11/2025	Bond Future	0.00		274.46582	274.46582	0.00000	274.67824	274.67824			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.36549	274.36549	0.00000	274.57982	274.57982			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.53846	279.53846	0.00000	279.75401	279.75401			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.25624	279.25624	0.00000	279.49755	279.49755			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 07/08/2025	Bond Future	0.00		8.92662	96.90228	0.00000	8.91879	96.93004			4.45	0.00	99,809,348.40	1,030	117,227.00
R2030	On 07/08/2025	Bond Future	8.72 Call		502.89000	0.50289	0.00000	518.00000	0.51800	502.890	4.56	0.36	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22 Call		1,480.00000	1.48000	0.00000	1,504.05000	1.50405	1,480.000	4.88	0.69	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81 Put		102.75000	0.10275	0.00000	102.70000	0.10270	102.750	5.29	(0.09)	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48 Call		5,333.66000	5.33366	0.00000	5,361.64000	5.36164	5,333.660	5.78	0.98	0.00	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put		0.00000	0.00000	0.00000	0.00000	0.00000			5.79	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.00148	98.76454	0.00000	8.99325	98.79233			4.25	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72 Call		758.90000	0.75890	0.00000	772.77000	0.77277	758.900	4.36	0.38	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22 Call		1,645.40000	1.64540	0.00000	1,665.67000	1.66567	1,645.400	4.66	0.60	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08 Put		266.34000	0.26634	0.00000	264.66000	0.26466	266.340	5.20	(0.15)	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.09818	96.62271	0.00000	9.08963	96.65007			4.16	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.22641	98.41995	0.00000	9.21750	98.44686			3.94	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.39294	96.21280	0.00000	9.38367	96.23904			3.84	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 07/08/2025	Bond Future	0.00		9.70337	96.01175	0.00000	9.71172	95.97338			6.23	0.00	0.00	0	125,656.00
R2032	On 07/08/2025	Bond Future	9.40 Call		568.03000	0.56803	0.00000	562.39000	0.56239	568.030	6.37	0.32	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90 Call		1,711.79000	1.71179	0.00000	1,695.43000	1.69543	1,711.790	6.87	0.62	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59 Put		182.92000	0.18292	0.00000	191.35000	0.19135	182.920	7.57	(0.11)	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.80207	93.69550	0.00000	9.81097	93.65590			6.29	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40 Call		893.63000	0.89363	0.00000	884.71000	0.88471	893.630	6.40	0.34	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90 Call		1,950.35000	1.95035	0.00000	1,933.75000	1.93375	1,950.350	6.80	0.55	0.00	0.00	0	300.00

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
R2032	On 06/11/2025	Bond Future	10.89	Put	404.32	000	0.40432	0.00000	413.97000	0.41397	404.320	7.63	(0.16)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.91761		95.46550	0.00000	9.92720	95.42427		6.06	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.04861		93.08153	0.00000	10.05897	93.03858		6.01	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		10.20327		94.78452	0.00000	10.21451	94.73970		5.74	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 07/08/2025	Bond Future	0.00		9.88603		104.23841	0.00000	9.87360	104.30426		6.89	0.00	0.00	0	6,781.00
R2033	On 06/11/2025	Bond Future	0.00		9.98731		101.19751	0.00000	9.97438	101.26402		7.05	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.10413		103.10904	0.00000	10.09073	103.17585		6.83	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.23523		99.98321	0.00000	10.22133	100.05028		6.87	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.38745		101.81155	0.00000	10.37304	101.87868		6.64	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 07/08/2025	Bond Future	0.00		10.52467		94.17875	0.00000	10.52821	94.15915		7.90	0.00	45,111,621.25	479	89,238.00
R2035	On 07/08/2025	Bond Future	10.08	Call	451.92	000	0.45192	0.00000	453.88000	0.45388	451.920	7.68	0.24	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,602.23	000	1.60223	0.00000	1,600.84000	1.60084	1,602.230	8.33	0.54	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	697.22	000	0.69722	0.00000	711.18000	0.71118	697.220	8.76	(0.29)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	297.16	000	0.29716	0.00000	305.77000	0.30577	297.160	9.28	(0.14)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	271.69	000	0.27169	0.00000	279.83000	0.27983	271.690	9.33	(0.13)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.63826		91.48363	0.00000	10.64204	91.46317		8.13	0.00	0.00	0	10,866.00
R2035	On 06/11/2025	Bond Future	9.91	Call	577.04	000	0.57704	0.00000	576.84000	0.57684	577.040	7.80	0.21	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	831.27	000	0.83127	0.00000	830.48000	0.83048	831.270	7.96	0.28	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,513.08	000	1.51308	0.00000	1,510.53000	1.51053	1,513.080	8.31	0.42	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,587.56	000	1.58756	0.00000	1,584.81000	1.58481	1,587.560	8.34	0.43	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,959.74	000	1.95974	0.00000	1,956.01000	1.95601	1,959.740	8.50	0.49	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	3,093.33	000	3.09333	0.00000	3,086.73000	3.08673	3,093.330	8.91	0.63	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,128.13	000	3.12813	0.00000	3,121.44000	3.12144	3,128.130	8.92	0.63	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	794.38	000	0.79438	0.00000	804.26000	0.80426	794.380	9.47	(0.23)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	773.99	000	0.77399	0.00000	783.71000	0.78371	773.990	9.49	(0.22)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	579.00	000	0.57900	0.00000	587.13000	0.58713	579.000	9.74	(0.17)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	398.33	000	0.39833	0.00000	404.70000	0.40470	398.330	10.05	(0.12)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	377.51	000	0.37751	0.00000	383.66000	0.38366	377.510	10.10	(0.12)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.76769		93.21214	0.00000	10.77181	93.19041		7.98	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,801.02	000	1.80102	0.00000	1,796.98000	1.79698	1,801.020	8.16	0.41	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	3,176.58	000	3.17658	0.00000	3,169.41000	3.16941	3,176.580	8.65	0.57	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	504.27	000	0.50427	0.00000	510.10000	0.51010	504.270	9.94	(0.13)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.90242		90.44164	0.00000	10.90690	90.41859		8.19	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		11.05682		92.09668	0.00000	11.06173	92.07211		7.99	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 07/08/2025	Bond Future	0.00		11.13515		83.43538	0.00000	11.13417	83.44089		9.30	0.00	0.00	0	142,370.00
R2037	On 07/08/2025	Bond Future	10.34	Call	144.11	000	0.14411	0.00000	148.23000	0.14823	144.110	8.73	0.09	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	269.85	000	0.26985	0.00000	275.93000	0.27593	269.850	8.94	0.15	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	322.60	000	0.32260	0.00000	329.33000	0.32933	322.600	9.01	0.18	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	435.28	000	0.43528	0.00000	443.17000	0.44317	435.280	9.14	0.22	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,143.31	000	1.14331	0.00000	1,155.03000	1.15503	1,143.310	9.67	0.43	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	1,698.16	000	1.69816	0.00000	1,704.83000	1.70483	1,698.160	9.78	(0.53)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	905.50	000	0.90550	0.00000	912.91000	0.91291	905.500	10.31	(0.34)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	2,598.38	000	2.59838	0.00000	2,611.26000	2.61126	2,598.380	10.35	0.68	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	855.14	000	0.85514	0.00000	862.51000	0.86251	855.140	10.35	(0.32)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	407.40	000	0.40740	0.00000	413.39000	0.41339	407.400	10.90	(0.18)	0.00	0	2,541.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark	Price	Spot	Rate	Previous MTM	Previous Price	Premium	On	Volatility	Delta	Delta Value		Contracts	Traded	Open Interest	
R2037	On 07/08/2025	Bond Future	11.83	Put	398.92	0000	0.39892		0.00000		404.85	0000	0.40485	398.920	10.91		(0.17)	0.00		0		300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	191.52	0000	0.19152		0.00000		195.65	0000	0.19565	191.520	11.40		(0.09)	0.00		0		2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.25475		85.03873		0.00000		11.25381		85.04390		9.22		0.00	0.00		0		0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	573.23	0000	0.57323		0.00000		578.56	0000	0.57856	573.230	8.64		0.21	0.00		0		300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,510.01	0000	1.51001		0.00000		1,518.24	0000	1.51824	1,510.010	9.22		0.41	0.00		0		300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	734.32	0000	0.73432		0.00000		738.46	0000	0.73846	734.320	10.74		(0.20)	0.00		0		300.00
R2037	On 05/02/2026	Bond Future	0.00		11.38885		82.38676		0.00000		11.38802		82.39124		9.62		0.00	0.00		0		0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,069.75	0000	1.06975		0.00000		1,075.17	0000	1.07517	1,069.750	9.26		0.28	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,547.11	0000	1.54711		0.00000		1,553.48	0000	1.55348	1,547.110	9.52		0.36	0.00		0		1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	2,864.92	0000	2.86492		0.00000		2,868.06	0000	2.86806	2,864.920	10.04		(0.49)	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,825.60	0000	2.82560		0.00000		2,833.30	0000	2.83330	2,825.600	10.08		0.52	0.00		0		1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,828.21	0000	1.82821		0.00000		1,831.91	0000	1.83191	1,828.210	10.63		(0.35)	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,251.31	0000	1.25131		0.00000		1,254.95	0000	1.25495	1,251.310	11.12		(0.26)	0.00		0		1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	813.79	0000	0.81379		0.00000		817.04	0000	0.81704	813.790	11.66		(0.18)	0.00		0		1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.53860		83.91835		0.00000		11.53790		83.92204		9.54		0.00	0.00		0		0.00
R2037	On 06/08/2026	Bond Future	0.00		11.70866		81.19382		0.00000		11.70812		81.19659		9.85		0.00	0.00		0		0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00		0.00	0.00		0		0.00
R2038	On 07/08/2025	Bond Future	0.00		11.18874		101.85702		0.00000		11.18764		101.86426		8.96		0.00	0.00		0		6,386.00
R2038	On 06/11/2025	Bond Future	0.00		11.31590		98.32890		0.00000		11.31484		98.33573		9.35		0.00	0.00		0		0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,490.44	0000	1.49044		0.00000		1,499.71	0000	1.49971	1,490.440	9.02		0.37	0.00		0		1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	714.69	0000	0.71469		0.00000		719.02	0000	0.71902	714.690	10.79		(0.18)	0.00		0		1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.45576		100.18598		0.00000		11.45479		100.19209		9.28		0.00	0.00		0		0.00
R2038	On 07/05/2026	Bond Future	0.00		11.60703		96.56398		0.00000		11.60618		96.56920		9.72		0.00	0.00		0		0.00
R2038	On 06/08/2026	Bond Future	0.00		11.77469		98.32878		0.00000		11.77400		98.33292		9.55		0.00	0.00		0		0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00		0.00	0.00		0		0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	100.00	0000	0.00		0.00	0.00		0		0.00
R2040	On 07/08/2025	Bond Future	0.00		11.53908		82.62313		0.00000		11.54343		82.59695		10.11		0.00	0.00		0		51,408.00
R2040	On 07/08/2025	Bond Future	10.80	Call	187.16	0000	0.18716		0.00000		188.61	0000	0.18861	187.160	9.44		0.11	0.00		0		400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	393.43	0000	0.39343		0.00000		394.87	0000	0.39487	393.430	9.73		0.20	0.00		0		250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	542.43	0000	0.54243		0.00000		543.58	0000	0.54358	542.430	9.88		0.25	0.00		0		250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	1,199.62	0000	1.19962		0.00000		1,198.41	0000	1.19841	1,199.620	10.36		0.43	0.00		0		400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	678.08	0000	0.67808		0.00000		693.68	0000	0.69368	678.080	11.34		(0.25)	0.00		0		400.00
R2040	On 06/11/2025	Bond Future	0.00		11.66283		84.21087		0.00000		11.66742		84.18374		10.04		0.00	0.00		0		1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.80035		81.29261		0.00000		11.80526		81.26418		10.54		0.00	0.00		0		0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	3,048.51	0000	3.04851		0.00000		3,039.36	0000	3.03936	3,048.510	10.94		0.52	0.00		0		475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	805.61	0000	0.80561		0.00000		814.50	0000	0.81450	805.610	12.78		(0.16)	0.00		0		475.00
R2040	On 07/05/2026	Bond Future	0.00		11.95184		82.80355		0.00000		11.95710		82.77372		10.47		0.00	0.00		0		0.00
R2040	On 07/05/2026	Bond Future	11.12	Call	1,419.55	0000	1.41955		0.00000		1,414.77	0000	1.41477	1,419.550	9.96		0.29	0.00		0		820.00
R2040	On 07/05/2026	Bond Future	12.03	Put	3,259.05	0000	3.25905		0.00000		3,277.69	0000	3.27769	3,259.050	10.76		(0.46)	0.00		0		820.00
R2040	On 07/05/2026	Bond Future	12.53	Put	2,224.76	0000	2.22476		0.00000		2,239.76	0000	2.23976	2,224.760	11.32		(0.34)	0.00		0		820.00
R2040	On 06/08/2026	Bond Future	0.00		12.12230		79.80761		0.00000		12.12796		79.77626		10.87		0.00	0.00		0		0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0000	0.00000		0.00000		100.00	0000	0.00000		0.00		0.00	0.00		0		0.00
R2044	On 07/08/2025	Bond Future	0.00		11.79866		77.54936		0.00000		11.80815		77.49177		10.97		0.00	0.00		0		41,373.00
R2044	On 07/08/2025	Bond Future	10.63	Call	23.89	0000	0.02389		0.00000		23.83	0000	0.02383	23.890	9.72		0.02	0.00		0		9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	463.98	000																

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium	On Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
R2044	On 06/11/2025	Bond Future	12.00	Put	2,187.04	0000	2.18704	0.00000	2,221.13	0000	2.22113	2,187.040	11.28	(0.45)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	1,730.06	0000	1.73006	0.00000	1,759.71	0000	1.75971	1,730.060	11.59	(0.38)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	1,630.38	0000	1.63038	0.00000	1,658.96	0000	1.65896	1,630.380	11.67	(0.36)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		12.05753		76.14886	0.00000	12.06796		76.08786		11.47	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.20600		77.56401	0.00000	12.21698		77.50108		11.41	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		12.37210		74.59733	0.00000	12.38371		74.53229		11.88	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 07/08/2025	Bond Future	0.00		11.75891		80.26839	0.00000	11.77312		80.17949		10.87	0.00	0.00	0	209,598.00
R2048	On 06/11/2025	Bond Future	0.00		11.88050		77.36936	0.00000	11.89531		77.27835		11.40	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		12.01452		78.83102	0.00000	12.03005		78.73746		11.36	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.15066		75.85589	0.00000	12.16691		75.75986		11.94	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		12.30165		77.24307	0.00000	12.31872		77.14437		11.77	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 07/08/2025	Bond Future	0.00		11.67255		103.83404	0.00000	11.68672		103.71842		10.91	0.00	0.00	0	22,570.00
R2053	On 06/11/2025	Bond Future	0.00		11.79096		99.96551	0.00000	11.80574		99.84715		11.45	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.91911		101.85344	0.00000	11.93460		101.73184		11.41	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.05568		97.88518	0.00000	12.07192		97.76034		12.00	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		12.20488		99.67355	0.00000	12.22195		99.54525		11.83	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 07/08/2025	Bond Future	0.00		10.87020		73.55909	0.00000	10.87375		73.54146		9.12	0.00	0.00	0	10,920.00
R209	On 06/11/2025	Bond Future	0.00		10.98089		71.82014	0.00000	10.98465		71.80181		9.42	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.10336		73.17692	0.00000	11.10741		73.15757		9.36	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.23607		71.38681	0.00000	11.24043		71.36640		9.66	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		11.38422		72.69296	0.00000	11.38895		72.67130		9.45	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 07/08/2025	Bond Future	0.00		251.04052		251.04052	0.00000	251.36812		251.36812		0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		252.49743		252.49743	0.00000	252.83026		252.83026		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		257.32909		257.32909	0.00000	257.66593		257.66593		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.67965		258.67965	0.00000	259.02913		259.02913		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.48206		263.48206	0.00000	263.83514		263.83514		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 07/08/2025	Bond Future	0.00		9.33828		93.17755	0.00000	9.34103		93.16657		5.53	0.00	17,983,267.15	193	15,458.00
R213	On 06/11/2025	Bond Future	0.00		9.43000		91.41504	0.00000	9.43303		91.40339		5.49	0.00	0.00	0	77,772.00
R213	On 05/02/2026	Bond Future	0.00		9.54210		93.14253	0.00000	9.54555		93.12980		5.21	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.66424		91.32320	0.00000	9.66816		91.30934		5.10	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.81424		92.99578	0.00000	9.81874		92.98060		4.84	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 07/08/2025	Bond Future	0.00		11.39550		67.61157	0.00000	11.39390		67.61995		10.54	0.00	5,679,371.88	84	8,567.00
R214	On 06/11/2025	Bond Future	0.00		11.50737		65.61146	0.00000	11.50578		65.61967		10.98	0.00	0.00	0	31,342.00
R214	On 05/02/2026	Bond Future	0.00		11.63102		66.85111	0.00000	11.62950		66.85883		10.95	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.75704		64.79558	0.00000	11.75559		64.80282		11.45	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.89713		65.98125	0.00000	11.89579		65.98781		11.30	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

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
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 :													193,400,378.99	1,804	1,464,106.00	
Grand Total:													193,400,378.99	1,804	1,464,106.00	