

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/05/2025

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	07/08/2025	Index Future	0.00	1,141.76800	1,141.76800	0.00000	1,142.27000	1,142.27000			0.00	0.00	0.00	0	0.00
AL37	On	06/11/2025	Index Future	0.00	1,163.28800	1,163.28800	0.00000	1,164.26200	1,164.26200			0.00	0.00	0.00	0	0.00
AL37	On	05/02/2026	Index Future	0.00	1,184.91400	1,184.91400	0.00000	1,186.36000	1,186.36000			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,206.59600	1,206.59600	0.00000	1,208.50300	1,208.50300			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,228.17600	1,228.17600	0.00000	1,230.51800	1,230.51800			0.00	0.00	0.00	0	0.00
AL7T	On	07/08/2025	Index Future	0.00	1,369.92300	1,369.92300	0.00000	1,367.19500	1,367.19500			0.00	0.00	0.00	0	0.00
AL7T	On	06/11/2025	Index Future	0.00	1,395.74300	1,395.74300	0.00000	1,393.51600	1,393.51600			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,421.69100	1,421.69100	0.00000	1,419.96600	1,419.96600			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,447.70500	1,447.70500	0.00000	1,446.47000	1,446.47000			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,473.59800	1,473.59800	0.00000	1,472.81900	1,472.81900			0.00	0.00	0.00	0	0.00
ALBI	On	07/08/2025	Index Future	0.00	1,165.31000	1,165.31000	0.00000	1,163.66200	1,163.66200			0.00	0.00	0.00	0	77.00
ALBI	On	06/11/2025	Index Future	0.00	1,187.27300	1,187.27300	0.00000	1,186.06500	1,186.06500			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,209.34500	1,209.34500	0.00000	1,208.57700	1,208.57700			0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026	Index Future	0.00	1,231.47400	1,231.47400	0.00000	1,231.13500	1,231.13500			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,253.49900	1,253.49900	0.00000	1,253.56200	1,253.56200			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	10.98808	84.65517	0.00000	11.03596	84.43416			0.00	0.00	0.00	0	0.00
ES33	On	06/11/2025	Bond Future	0.00	11.13354	82.47619	0.00000	11.17625	82.28420			0.00	0.00	0.00	0	0.00
ES33	On	05/02/2026	Bond Future	0.00	11.29851	84.02763	0.00000	11.33596	83.86402			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	11.47514	81.78659	0.00000	11.50743	81.64959			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	11.67365	83.27795	0.00000	11.70102	83.16542			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	11.76559	78.85886	0.00000	11.80934	78.60221			0.00	0.00	0.00	0	0.00
ES42	On	06/11/2025	Bond Future	0.00	11.89679	76.09901	0.00000	11.93674	75.86897			0.00	0.00	0.00	0	0.00
ES42	On	05/02/2026	Bond Future	0.00	12.03690	77.52978	0.00000	12.07316	77.32491			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	12.18969	74.69854	0.00000	12.22236	74.51775			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	12.35316	76.05823	0.00000	12.38264	75.89851			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	07/08/2025	GOVI	0.00	1,147.71100	1,147.71100	0.00000	1,146.26100	1,146.26100			0.00	0.00	114,771,100.00	10	657.00
GOVI	On	06/11/2025	GOVI	0.00	1,169.34200	1,169.34200	0.00000	1,168.32900	1,168.32900			0.00	0.00	0.00	0	0.00
GOVI	On	05/02/2026	GOVI	0.00	1,191.08100	1,191.08100	0.00000	1,190.50500	1,190.50500			0.00	0.00	0.00	0	0.00
GOVI	On	07/05/2026	GOVI	0.00	1,212.87600	1,212.87600	0.00000	1,212.72600	1,212.72600			0.00	0.00	0.00	0	0.00
GOVI	On	06/08/2026	GOVI	0.00	1,234.56900	1,234.56900	0.00000	1,234.81700	1,234.81700			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	138.14183	138.14183	0.00000	137.92635	137.92635			0.00	0.00	0.00	0	5,425.00
I2029	On	06/11/2025	Bond Future	0.00	139.34044	139.34044	0.00000	139.17637	139.17637			0.00	0.00	0.00	0	0.00
I2029	On	05/02/2026	Bond Future	0.00	141.96286	141.96286	0.00000	141.84999	141.84999			0.00	0.00	0.00	0	0.00
I2029	On	07/05/2026	Bond Future	0.00	143.12836	143.12836	0.00000	143.06541	143.06541			0.00	0.00	0.00	0	0.00
I2029	On	06/08/2026	Bond Future	0.00	145.74546	145.74546	0.00000	145.72898	145.72898			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	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
I2031	On 31/01/2031	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
I2033	On 14/08/2015	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
I2033	On 07/08/2025	Bond Future	0.00		130.44169	130.44169	0.00000	130.33602	130.33602			0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.39268	131.39268	0.00000	131.33710	131.33710			0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.86559	133.86559	0.00000	133.86019	133.86019			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.77883	134.77883	0.00000	134.82211	134.82211			0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.24331	137.24331	0.00000	137.33229	137.33229			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		139.10292	139.10292	0.00000	139.13489	139.13489			0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.75820	141.75820	0.00000	141.84709	141.84709			0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.25711	142.25711	0.00000	142.40330	142.40330			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.89014	144.89014	0.00000	145.09102	145.09102			0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.33349	145.33349	0.00000	145.58727	145.58727			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		119.80626	119.80626	0.00000	120.00894	120.00894			0.00	0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.83293	119.83293	0.00000	120.08776	120.08776			0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.08794	122.08794	0.00000	122.39432	122.39432			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.04872	122.04872	0.00000	122.40580	122.40580			0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.27889	124.27889	0.00000	124.68309	124.68309			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		118.69287	118.69287	0.00000	119.51125	119.51125			0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.95861	120.95861	0.00000	121.84091	121.84091			0.00	0.00	0.00	0	4,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.81891	120.81891	0.00000	121.76531	121.76531			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.05496	123.05496	0.00000	124.06343	124.06343			0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.84674	122.84674	0.00000	123.91551	123.91551			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 07/08/2025	Index Future	0.00		381.10900	381.10900	0.00000	381.45300	381.45300			0.00	0.00	0.00	0	718.00
IGOV	On 06/11/2025	Index Future	0.00		388.38400	388.38400	0.00000	388.88900	388.88900			0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.69500	395.69500	0.00000	396.36100	396.36100			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.02500	403.02500	0.00000	403.84800	403.84800			0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.32000	410.32000	0.00000	411.29200	411.29200			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
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

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
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		7.94150		104.70415	0.00000	7.92978	104.71932			0.91	0.00	206,581,287.95	1,973	180,330.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,638.54000		1.63854	0.00000	1,653.31000	1.65331	1,638.540	1.48	0.99	0.00		0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.02000		0.00002	0.00000	0.04000	0.00004	0.020	1.78	0.00	0.00		0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.01088		106.67749	0.00000	7.95655	106.73530			0.91	0.00	0.00	0	3,171.00
R186	On 05/02/2026	Bond Future	0.00		8.16180		103.35444	0.00000	8.04213	103.45377			0.83	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.50004		105.24208	0.00000	8.26530	105.38092			0.66	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.34764		101.83358	0.00000	8.85325	102.00871			0.46	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		268.95556		268.95556	0.00000	269.01697	269.01697			0.00	0.00	0.00	0	955.00
R202	On 06/11/2025	Bond Future	0.00		274.08989		274.08989	0.00000	274.26111	274.26111			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.90652		273.90652	0.00000	274.18717	274.18717			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.97704		278.97704	0.00000	279.36300	279.36300			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.64298		278.64298	0.00000	279.12975	279.12975			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		8.72876		97.60669	0.00000	8.70557	97.68966			4.28	0.00	976,066.90	10	116,168.00
R2030	On 07/08/2025	Bond Future	8.72	Call	734.57000		0.73457	0.00000	795.95000	0.79595	734.570	4.43	0.50	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,955.44000		1.95544	0.00000	2,033.77000	2.03377	1,955.440	4.80	0.81	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	37.68000		0.03768	0.00000	37.36000	0.03736	37.680	5.26	(0.04)	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,026.66000		6.02666	0.00000	6,109.65000	6.10965	6,026.660	5.78	0.99	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		8.80048		99.44613	0.00000	8.76409	99.57016			4.07	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	966.57000		0.96657	0.00000	1,024.13000	1.02413	966.570	4.18	0.47	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,007.25000		2.00725	0.00000	2,087.06000	2.08706	2,007.250	4.47	0.69	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	141.63000		0.14163	0.00000	128.28000	0.12828	141.630	5.00	(0.09)	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.89180		97.28591	0.00000	8.84073	97.45088			4.02	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.01456		99.06231	0.00000	8.94780	99.26583			3.78	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.17248		96.83912	0.00000	9.08850	97.07904			3.69	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		9.46278		97.12588	0.00000	9.46285	97.12555			6.01	0.00	0.00	0	124,691.00
R2032	On 07/08/2025	Bond Future	9.40	Call	959.87000		0.95987	0.00000	930.45000	0.93045	959.870	6.52	0.46	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	2,459.30000		2.45930	0.00000	2,428.66000	2.42866	2,459.300	7.15	0.75	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	86.18000		0.08618	0.00000	73.57000	0.07357	86.180	7.98	(0.06)	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.55673		94.79547	0.00000	9.54828	94.83365			6.06	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,266.31000		1.26631	0.00000	1,275.08000	1.27508	1,266.310	6.35	0.44	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,557.79000		2.55779	0.00000	2,571.33000	2.57133	2,557.790	6.77	0.65	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	233.66000		0.23366	0.00000	225.84000	0.22584	233.660	7.61	(0.10)	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.66579		96.55642	0.00000	9.64842	96.63226			5.84	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.79035		94.16037	0.00000	9.76380	94.27217			5.83	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.93640		95.85671	0.00000	9.90062	96.00164			5.56	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		9.66588		105.41314	0.00000	9.67153	105.38277			6.67	0.00	0.00	0	7,021.00

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
R2033	On 06/11/2025	Bond Future	0.00		9.76363		102.35626	0.00000	9.76157	102.36701			6.80	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.87539		104.25754	0.00000	9.86535	104.30834			6.59	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.00158		101.11833	0.00000	9.98343	101.20721			6.71	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.14706		102.93916	0.00000	10.12086	103.06306			6.48	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		10.21581		95.91156	0.00000	10.24293	95.75764			7.70	0.00	14,003,087.76	146	89,782.00
R2035	On 07/08/2025	Bond Future	10.08	Call	953.85000		0.95385	0.00000	872.84000	0.87284	953.850		7.82	0.41	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,654.32000		2.65432	0.00000	2,523.74000	2.52374	2,654.320		8.54	0.72	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	290.48000		0.29048	0.00000	299.56000	0.29956	290.480		9.00	(0.15)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	105.64000		0.10564	0.00000	108.72000	0.10872	105.640		9.54	(0.06)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	95.16000		0.09516	0.00000	97.82000	0.09782	95.160		9.59	(0.06)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.32235		93.21536	0.00000	10.34390	93.09582			7.91	0.00	0.00	0	10,866.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,002.31000		1.00231	0.00000	956.87000	0.95687	1,002.310		7.82	0.33	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,378.01000		1.37801	0.00000	1,320.43000	1.32043	1,378.010		8.00	0.40	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,306.48000		2.30648	0.00000	2,226.74000	2.22674	2,306.480		8.37	0.55	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	2,402.77000		2.40277	0.00000	2,321.12000	2.32112	2,402.770		8.40	0.56	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,875.60000		2.87560	0.00000	2,787.29000	2.78729	2,875.600		8.56	0.62	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	4,241.11000		4.24111	0.00000	4,141.24000	4.14124	4,241.110		8.98	0.74	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	4,281.64000		4.28164	0.00000	4,181.49000	4.18149	4,281.640		8.99	0.74	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	445.14000		0.44514	0.00000	456.96000	0.45696	445.140		9.53	(0.14)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	432.32000		0.43232	0.00000	443.95000	0.44395	432.320		9.55	(0.14)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	313.29000		0.31329	0.00000	322.01000	0.32201	313.290		9.80	(0.11)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	207.47000		0.20747	0.00000	213.55000	0.21355	207.470		10.11	(0.07)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	195.60000		0.19560	0.00000	201.35000	0.20135	195.600		10.16	(0.07)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.44307		94.94723	0.00000	10.45887	94.86175			7.77	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	2,489.28000		2.48928	0.00000	2,436.56000	2.43656	2,489.280		7.95	0.51	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	4,141.77000		4.14177	0.00000	4,075.22000	4.07522	4,141.770		8.44	0.67	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	278.48000		0.27848	0.00000	306.38000	0.30638	278.480		9.74	(0.08)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.56931		92.17789	0.00000	10.57950	92.12411			7.98	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.71323		93.83891	0.00000	10.71796	93.81461			7.77	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		10.79847		85.35769	0.00000	10.83651	85.13741			9.14	0.00	102,856,016.45	1,205	142,878.00
R2037	On 07/08/2025	Bond Future	10.34	Call	361.34000		0.36134	0.00000	314.56000	0.31456	361.340		8.58	0.21	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	617.82000		0.61782	0.00000	543.88000	0.54388	617.820		8.78	0.30	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	718.63000		0.71863	0.00000	636.07000	0.63607	718.630		8.85	0.34	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	924.60000		0.92460	0.00000	826.51000	0.82651	924.600		8.98	0.40	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,052.84000		2.05284	0.00000	1,899.26000	1.89926	2,052.840		9.51	0.64	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	766.94000		0.76694	0.00000	825.74000	0.82574	766.940		9.61	(0.32)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	336.53000		0.33653	0.00000	365.67000	0.36567	336.530		10.13	(0.17)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	3,978.00000		3.97800	0.00000	3,785.03000	3.78503	3,978.000		10.18	0.84	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	312.45000		0.31245	0.00000	339.76000	0.33976	312.450		10.18	(0.16)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	120.72000		0.12072	0.00000	133.03000	0.13303	120.720		10.72	(0.07)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	117.53000		0.11753	0.00000	129.60000	0.12960	117.530		10.73	(0.07)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	46.53000		0.04653	0.00000	52.29000	0.05229	46.530		11.21	(0.03)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.91046		86.96628	0.00000	10.94392	86.77623			9.01	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,056.19000		1.05619	0.00000	981.83000	0.98183	1,056.190		8.71	0.33	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,401.82000		2.40182	0.00000	2,275.75000	2.27575	2,401.820		9.34	0.55	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	398.35000		0.39835	0.00000	414.03000	0.41403	398.350		10.86	(0.12)	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	Contracts	Traded	Open Interest
R2037	On 05/02/2026	Bond Future	0.00		11.03537		84.32344	0.00000	11.06412	84.16358			9.39	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,674.62000		1.67462	0.00000	1,551.00000	1.55100	1,674.620		9.29	0.38	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,317.16000		2.31716	0.00000	2,159.10000	2.15910	2,317.160		9.56	0.47	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,989.68000		1.98968	0.00000	1,956.65000	1.95665	1,989.680		10.11	(0.38)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	3,910.70000		3.91070	0.00000	3,716.32000	3.71632	3,910.700		10.16	0.63	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,215.72000		1.21572	0.00000	1,176.97000	1.17697	1,215.720		10.71	(0.26)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	805.15000		0.80515	0.00000	771.85000	0.77185	805.150		11.19	(0.18)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	506.98000		0.50698	0.00000	480.37000	0.48037	506.980		11.74	(0.12)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.17571		85.86245	0.00000	11.20002	85.73023			9.32	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	2,515.60000		2.51560	0.00000	2,459.12000	2.45912	2,515.600		9.28	0.45	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1,154.02000		1.15402	0.00000	1,178.05000	1.17805	1,154.020		10.73	(0.22)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.33436		83.14966	0.00000	11.35441	83.04325			9.64	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		10.87814		103.93192	0.00000	10.92647	103.60488			8.82	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		10.99829		100.40578	0.00000	11.04240	100.11351			9.16	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,363.46000		2.36346	0.00000	2,192.27000	2.19227	2,363.460		9.14	0.50	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	397.73000		0.39773	0.00000	417.93000	0.41793	397.730		10.94	(0.11)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.12973		102.27063	0.00000	11.16964	102.01195			9.08	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.27246		98.65349	0.00000	11.30834	98.42625			9.51	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.42992		100.42908	0.00000	11.46210	100.23021			9.37	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 07/08/2025	Bond Future	0.00		11.27391		84.24294	0.00000	11.31747	83.97360			9.99	0.00	788,513,918.40	9,360	57,843.00
R2040	On 07/08/2025	Bond Future	10.80	Call	406.92000		0.40692	0.00000	311.07000	0.31107	406.920		9.68	0.21	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	569.45000		0.56945	0.00000	509.29000	0.50929	569.450		9.83	0.27	2,034,656.91	680	680.00
R2040	On 07/08/2025	Bond Future	11.00	Call	770.23000		0.77023	0.00000	618.12000	0.61812	770.230		9.99	0.33	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	1,011.15000		1.01115	0.00000	833.85000	0.83385	1,011.150		10.15	0.39	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.20	Put	1,751.64000		1.75164	0.00000	1,911.43000	1.91143	1,751.640		10.31	(0.54)	(4,134,453.50)	680	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	1,965.80000		1.96580	0.00000	1,727.55000	1.72755	1,965.800		10.64	0.59	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.50	Put	969.25000		0.96925	0.00000	1,078.69000	1.07869	969.250		10.80	(0.35)	(2,708,277.79)	680	680.00
R2040	On 07/08/2025	Bond Future	12.00	Put	317.69000		0.31769	0.00000	308.29000	0.30829	317.690		11.62	(0.14)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.39283		85.83044	0.00000	11.43242	85.58999			9.88	0.00	0.00	0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.52420		82.91599	0.00000	11.55976	82.70425			10.35	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	3,958.08000		3.95808	0.00000	3,707.61000	3.70761	3,958.080		11.09	0.61	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	565.42000		0.56542	0.00000	528.27000	0.52827	565.420		12.95	(0.12)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.66951		84.42896	0.00000	11.70132	84.24340			10.29	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	11.12	Call	1,909.78000		1.90978	0.00000	1,841.90000	1.84190	1,909.780		9.94	0.36	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.03	Put	2,560.23000		2.56023	0.00000	2,602.49000	2.60249	2,560.230		10.86	(0.39)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,711.77000		1.71177	0.00000	1,735.83000	1.73583	1,711.770		11.43	(0.28)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.83217		81.43940	0.00000	11.86046	81.27812			10.71	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 07/08/2025	Bond Future	0.00		11.54878		79.09097	0.00000	11.58745	78.84918			10.87	0.00	5,061,822.08	64	41,362.00
R2044	On 07/08/2025	Bond Future	10.63	Call	51.43000		0.05143	0.00000	42.79000	0.04279	51.430		9.62	0.04	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	801.86000		0.80186	0.00000	695.84000	0.69584	801.860		10.53	0.34	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	803.03000		0.80303	0.00000	849.37000	0.84937	803.030		11.49	(0.31)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	360.99000		0.36099	0.00000	380.46000	0.38046	360.990		12.11	(0.16)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.66738		80.58138	0.00000	11.70226	80.36694			10.75	0.00	0.00	0	71,530.00
R2044	On 06/11/2025	Bond Future	12.00	Put	1,550.38000		1.55038	0.00000	1,579.05000	1.57905	1,550.380		11.53	(0.36)	0.00	0	5,800.00

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					
R2044	On 06/11/2025	Bond Future	12.20	Put	1,201.75	0000	1.20175	0.00000	1,218.68	0000	1,201.750	11.85	(0.29)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	1,127.03	0000	1.12703	0.00000	1,141.53	0000	1,127.030	11.93	(0.28)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.79764		77.69463	0.00000	11.82869			11.29	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.94045		79.11218	0.00000	11.96793			11.23	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		12.09938		76.15192	0.00000	12.12351			11.72	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 07/08/2025	Bond Future	0.00		11.51549		81.81921	0.00000	11.55415			10.78	0.00	15,218,373.06	186	206,982.00
R2048	On 06/11/2025	Bond Future	0.00		11.63265		78.92080	0.00000	11.66775			11.25	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.76104		80.38695	0.00000	11.79256			11.20	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.89180		77.41469	0.00000	11.91995			11.77	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		12.03602		78.80884	0.00000	12.06103			11.63	0.00	0.00	0	0.00
R2048	On 28/02/2048	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
R2053	On 07/08/2025	Bond Future	0.00		11.40859		106.03290	0.00000	11.46271			10.83	0.00	0.00	0	22,570.00
R2053	On 06/11/2025	Bond Future	0.00		11.52162		102.16811	0.00000	11.57275			11.31	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.64326		104.06555	0.00000	11.69148			11.26	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.77322		100.10393	0.00000	11.81872			11.84	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.91443		101.90518	0.00000	11.95756			11.70	0.00	0.00	0	0.00
R2053	On 31/03/2053	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
R209	On 07/08/2025	Bond Future	0.00		10.54617		75.19239	0.00000	10.57897			8.94	0.00	0.00	0	10,920.00
R209	On 06/11/2025	Bond Future	0.00		10.65001		73.45730	0.00000	10.67811			9.18	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.76431		74.82191	0.00000	10.78768			9.12	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.88878		73.03733	0.00000	10.90753			9.41	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		11.02712		74.35320	0.00000	11.04151			9.23	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000		93.75000	0.00000	6.25000			0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	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
R209/R186	On 31/03/2036	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
R209/R204	On 31/03/2036	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
R209/R208	On 31/03/2036	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
R210	On 07/08/2025	Bond Future	0.00		249.53664		249.53664	0.00000	249.33140			0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		250.87388		250.87388	0.00000	250.76495			0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		255.59512		255.59512	0.00000	255.58186			0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		256.84199		256.84199	0.00000	256.92234			0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		261.53704		261.53704	0.00000	261.70432			0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	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
R213	On 07/08/2025	Bond Future	0.00		9.12486		94.03445	0.00000	9.11369			5.35	0.00	0.00	0	17,175.00
R213	On 06/11/2025	Bond Future	0.00		9.21291		92.25435	0.00000	9.19159			5.30	0.00	0.00	0	77,772.00
R213	On 05/02/2026	Bond Future	0.00		9.31943		93.96857	0.00000	9.28716			5.03	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.43631		92.13350	0.00000	9.39274			4.92	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.57866		93.79489	0.00000	9.52321			4.67	0.00	0.00	0	0.00
R213	On 28/02/2031	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
R213/R186	On 28/02/2031	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
R214	On 07/08/2025	Bond Future	0.00		11.15352		68.89842	0.00000	11.19710			10.42	0.00	0.00	0	8,673.00
R214	On 06/11/2025	Bond Future	0.00		11.26164		66.89835	0.00000	11.30168			10.81	0.00	0.00	0	31,342.00
R214	On 05/02/2026	Bond Future	0.00		11.38046		68.14122	0.00000	11.41693			10.76	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.50194		66.08742	0.00000	11.53506			11.25	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.63625		67.27822	0.00000	11.66626			11.14	0.00	0.00	0	0.00
R214	On 28/02/2041	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
R214/R209	On 28/02/2041	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

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	
SIVC038	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
Total for Derivatives :													1,243,173,598.22		14,994	1,468,704.00	
Grand Total:													1,243,173,598.22		14,994	1,468,704.00	