

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/06/2025

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		1,139.83200		1,139.83200	0.00000	1,141.76800	1,141.76800		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,161.31900		1,161.31900	0.00000	1,163.28800	1,163.28800		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,182.91700		1,182.91700	0.00000	1,184.91400	1,184.91400		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,204.57300		1,204.57300	0.00000	1,206.59600	1,206.59600		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,226.12900		1,226.12900	0.00000	1,228.17600	1,228.17600		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,365.07200		1,365.07200	0.00000	1,369.92300	1,369.92300		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,390.80400		1,390.80400	0.00000	1,395.74300	1,395.74300		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,416.67100		1,416.67100	0.00000	1,421.69100	1,421.69100		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,442.60600		1,442.60600	0.00000	1,447.70500	1,447.70500		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,468.42200		1,468.42200	0.00000	1,473.59800	1,473.59800		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,162.07700		1,162.07700	0.00000	1,165.31000	1,165.31000		0.00		0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,183.98300		1,183.98300	0.00000	1,187.27300	1,187.27300		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,206.00300		1,206.00300	0.00000	1,209.34500	1,209.34500		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,228.08200		1,228.08200	0.00000	1,231.47400	1,231.47400		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,250.05900		1,250.05900	0.00000	1,253.49900	1,253.49900		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		11.04860		84.37595	0.00000	10.98808	84.65517		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.19686		82.19176	0.00000	11.13354	82.47619		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.36486		83.73805	0.00000	11.29851	84.02763		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.54467		81.49196	0.00000	11.47514	81.78659		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.74666		82.97822	0.00000	11.67365	83.27795		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		11.79502		78.68607	0.00000	11.76559	78.85886		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.92733		75.92306	0.00000	11.89679	76.09901		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.06859		77.35068	0.00000	12.03690	77.52978		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.22261		74.51637	0.00000	12.18969	74.69854		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.38736		75.87299	0.00000	12.35316	76.05823		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		1,144.61100		1,144.61100	0.00000	1,147.71100	1,147.71100		0.00		0.00	45,784,440.00	4	661.00
GOVI	On 06/11/2025	GOVI	0.00		1,166.18800		1,166.18800	0.00000	1,169.34200	1,169.34200		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,187.87700		1,187.87700	0.00000	1,191.08100	1,191.08100		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,209.62300		1,209.62300	0.00000	1,212.87600	1,212.87600		0.00		0.00	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,231.27000		1,231.27000	0.00000	1,234.56900	1,234.56900		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		138.09951		138.09951	0.00000	138.14183	138.14183		0.00		0.00	0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.29750		139.29750	0.00000	139.34044	139.34044		0.00		0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		141.91953		141.91953	0.00000	141.96286	141.96286		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.08474		143.08474	0.00000	143.12836	143.12836		0.00		0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		145.70154		145.70154	0.00000	145.74546	145.74546		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	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		130.58581	130.58581	0.00000	130.44169	130.44169			0.00		0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.53968	131.53968	0.00000	131.39268	131.39268			0.00		0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		134.01583	134.01583	0.00000	133.86559	133.86559			0.00		0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.93230	134.93230	0.00000	134.77883	134.77883			0.00		0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.40009	137.40009	0.00000	137.24331	137.24331			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		139.11246	139.11246	0.00000	139.10292	139.10292			0.00		0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.76814	141.76814	0.00000	141.75820	141.75820			0.00		0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.26771	142.26771	0.00000	142.25711	142.25711			0.00		0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.90133	144.90133	0.00000	144.89014	144.89014			0.00		0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.34570	145.34570	0.00000	145.33349	145.33349			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		119.63916	119.63916	0.00000	119.80626	119.80626			0.00		0.00	0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.66282	119.66282	0.00000	119.83293	119.83293			0.00		0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		121.91493	121.91493	0.00000	122.08794	122.08794			0.00		0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.87320	121.87320	0.00000	122.04872	122.04872			0.00		0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.10044	124.10044	0.00000	124.27889	124.27889			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		118.30817	118.30817	0.00000	118.69287	118.69287			0.00		0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.56667	120.56667	0.00000	120.95861	120.95861			0.00		0.00	0.00	0	4,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.41997	120.41997	0.00000	120.81891	120.81891			0.00		0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.64915	122.64915	0.00000	123.05496	123.05496			0.00		0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.43416	122.43416	0.00000	122.84674	122.84674			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		381.10300	381.10300	0.00000	381.10900	381.10900			0.00		0.00	22,866,180.00	6	724.00
IGOV	On 06/11/2025	Index Future	0.00		388.37900	388.37900	0.00000	388.38400	388.38400			0.00		0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.69300	395.69300	0.00000	395.69500	395.69500			0.00		0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.02600	403.02600	0.00000	403.02500	403.02500			0.00		0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.32600	410.32600	0.00000	410.32000	410.32000			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		7.95782		104.68302	0.00000	7.94150	104.70415			0.91	0.00	3,349,856.64	32	180,298.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,617.27000		1.61727	0.00000	1,638.54000	1.63854	1,617.270	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	0.02000	0.00002	0.020	1.78	0.00	0.00		0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.03102		106.65607	0.00000	8.01088	106.67749			0.91	0.00	436,756,606.65	4,095	7,266.00
R186	On 05/02/2026	Bond Future	0.00		8.18775		103.33292	0.00000	8.16180	103.35444			0.83	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.53657		105.22050	0.00000	8.50004	105.24208			0.66	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.40866		101.81200	0.00000	9.34764	101.83358			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		269.35990		269.35990	0.00000	268.95556	268.95556			0.00	0.00	0.00	0	955.00
R202	On 06/11/2025	Bond Future	0.00		274.50233		274.50233	0.00000	274.08989	274.08989			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.32756		274.32756	0.00000	273.90652	273.90652			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.40663		279.40663	0.00000	278.97704	278.97704			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.08216		279.08216	0.00000	278.64298	278.64298			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		8.77515		97.44097	0.00000	8.72876	97.60669			4.28	0.00	38,391,742.18	394	116,168.00
R2030	On 07/08/2025	Bond Future	8.72	Call	638.70000		0.63870	0.00000	734.57000	0.73457	638.700	4.43	0.46	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,810.44000		1.81044	0.00000	1,955.44000	1.95544	1,810.440	4.80	0.79	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	40.33000		0.04033	0.00000	37.68000	0.03768	40.330	5.26	(0.04)	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,861.00000		5.86100	0.00000	6,026.66000	6.02666	5,861.000	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		8.85008		99.27739	0.00000	8.80048	99.44613			4.07	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	879.82000		0.87982	0.00000	966.57000	0.96657	879.820	4.18	0.44	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,882.32000		1.88232	0.00000	2,007.25000	2.00725	1,882.320	4.47	0.67	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	152.37000		0.15237	0.00000	141.63000	0.14163	152.370	5.00	(0.10)	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.94504		97.11429	0.00000	8.89180	97.28591			4.02	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.07191		98.88790	0.00000	9.01456	99.06231			3.78	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.23468		96.66191	0.00000	9.17248	96.83912			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		9.50328		96.93716	0.00000	9.46278	97.12588			6.01	0.00	50,213,448.88	518	125,113.00
R2032	On 07/08/2025	Bond Future	9.40	Call	851.22000		0.85122	0.00000	959.87000	0.95987	851.220	6.52	0.43	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	2,297.15000		2.29715	0.00000	2,459.30000	2.45930	2,297.150	7.15	0.74	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	88.69000		0.08869	0.00000	86.18000	0.08618	88.690	7.98	(0.06)	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.59934		94.60326	0.00000	9.55673	94.79547			6.06	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,169.35000		1.16935	0.00000	1,266.31000	1.26631	1,169.350	6.35	0.42	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,419.36000		2.41936	0.00000	2,557.79000	2.55779	2,419.360	6.77	0.63	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	245.48000		0.24548	0.00000	233.66000	0.23366	245.480	7.61	(0.11)	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.71065		96.36091	0.00000	9.66579	96.55642			5.84	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.83765		93.96161	0.00000	9.79035	94.16037			5.83	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.98639		95.65469	0.00000	9.93640	95.85671			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		9.70108		105.22412	0.00000	9.66588	105.41314			6.67	0.00	526,120.60	5	7,026.00

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		9.80056		102.16375	0.00000	9.76363	102.35626			6.80	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.91415		104.06173	0.00000	9.87539	104.25754			6.59	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.04231		100.91925	0.00000	10.00158	101.11833			6.71	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.18993		102.73685	0.00000	10.14706	102.93916			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		10.27657		95.56718	0.00000	10.21581	95.91156			7.70	0.00	191,134,360.00	2,000	89,782.00
R2035	On 07/08/2025	Bond Future	10.08	Call	791.73000		0.79173	0.00000	953.85000	0.95385	791.730		7.82	0.37	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,383.01000		2.38301	0.00000	2,654.32000	2.65432	2,383.010		8.54	0.70	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	324.46000		0.32446	0.00000	290.48000	0.29048	324.460		9.00	(0.16)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	116.74000		0.11674	0.00000	105.64000	0.10564	116.740		9.54	(0.07)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	104.99000		0.10499	0.00000	95.16000	0.09516	104.990		9.59	(0.06)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.38570		92.86455	0.00000	10.32235	93.21536			7.91	0.00	5,200,414.80	56	10,810.00
R2035	On 06/11/2025	Bond Future	9.91	Call	876.70000		0.87670	0.00000	1,002.31000	1.00231	876.700		7.82	0.30	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,224.02000		1.22402	0.00000	1,378.01000	1.37801	1,224.020		8.00	0.37	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,099.50000		2.09950	0.00000	2,306.48000	2.30648	2,099.500		8.37	0.52	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	2,191.31000		2.19131	0.00000	2,402.77000	2.40277	2,191.310		8.40	0.53	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,644.28000		2.64428	0.00000	2,875.60000	2.87560	2,644.280		8.56	0.59	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	3,967.54000		3.96754	0.00000	4,241.11000	4.24111	3,967.540		8.98	0.72	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	4,007.08000		4.00708	0.00000	4,281.64000	4.28164	4,007.080		8.99	0.72	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	484.68000		0.48468	0.00000	445.14000	0.44514	484.680		9.53	(0.16)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	470.73000		0.47073	0.00000	432.32000	0.43232	470.730		9.55	(0.15)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	341.11000		0.34111	0.00000	313.29000	0.31329	341.110		9.80	(0.11)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	225.67000		0.22567	0.00000	207.47000	0.20747	225.670		10.11	(0.08)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	212.71000		0.21271	0.00000	195.60000	0.19560	212.710		10.16	(0.07)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.50920		94.59015	0.00000	10.44307	94.94723			7.77	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	2,295.57000		2.29557	0.00000	2,489.28000	2.48928	2,295.570		7.95	0.49	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	3,891.63000		3.89163	0.00000	4,141.77000	4.14177	3,891.630		8.44	0.65	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	300.46000		0.30046	0.00000	278.48000	0.27848	300.460		9.74	(0.08)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.63831		91.81457	0.00000	10.56931	92.17789			7.98	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.78537		93.46936	0.00000	10.71323	93.83891			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		10.85893		85.00796	0.00000	10.79847	85.35769			9.14	0.00	246,438,076.04	2,899	139,979.00
R2037	On 07/08/2025	Bond Future	10.34	Call	276.98000		0.27698	0.00000	361.34000	0.36134	276.980		8.58	0.17	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	494.77000		0.49477	0.00000	617.82000	0.61782	494.770		8.78	0.26	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	582.62000		0.58262	0.00000	718.63000	0.71863	582.620		8.85	0.29	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	764.98000		0.76498	0.00000	924.60000	0.92460	764.980		8.98	0.36	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,806.72000		1.80672	0.00000	2,052.84000	2.05284	1,806.720		9.51	0.60	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	856.82000		0.85682	0.00000	766.94000	0.76694	856.820		9.61	(0.36)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	376.40000		0.37640	0.00000	336.53000	0.33653	376.400		10.13	(0.18)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	3,665.18000		3.66518	0.00000	3,978.00000	3.97800	3,665.180		10.18	0.83	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	349.36000		0.34936	0.00000	312.45000	0.31245	349.360		10.18	(0.17)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	133.84000		0.13384	0.00000	120.72000	0.12072	133.840		10.72	(0.08)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	130.27000		0.13027	0.00000	117.53000	0.11753	130.270		10.73	(0.07)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	50.82000		0.05082	0.00000	46.53000	0.04653	50.820		11.21	(0.03)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.97327		86.61001	0.00000	10.91046	86.96628			9.01	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	926.63000		0.92663	0.00000	1,056.19000	1.05619	926.630		8.71	0.30	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,190.50000		2.19050	0.00000	2,401.82000	2.40182	2,190.500		9.34	0.52	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	432.05000		0.43205	0.00000	398.35000	0.39835	432.050		10.86	(0.13)	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
R2037	On 05/02/2026	Bond Future	0.00		11.10069		83.96084	0.00000	11.03537	84.32344			9.39	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,524.50000		1.52450	0.00000	1,674.62000	1.67462	1,524.500		9.29	0.36	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,134.56000		2.13456	0.00000	2,317.16000	2.31716	2,134.560		9.56	0.45	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	2,115.94000		2.11594	0.00000	1,989.68000	1.98968	2,115.940		10.11	(0.40)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	3,670.23000		3.67023	0.00000	3,910.70000	3.91070	3,670.230		10.16	0.61	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,297.10000		1.29710	0.00000	1,215.72000	1.21572	1,297.100		10.71	(0.27)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	860.29000		0.86029	0.00000	805.15000	0.80515	860.290		11.19	(0.19)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	541.93000		0.54193	0.00000	506.98000	0.50698	541.930		11.74	(0.13)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.24369		85.49344	0.00000	11.17571	85.86245			9.32	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	2,338.20000		2.33820	0.00000	2,515.60000	2.51560	2,338.200		9.28	0.43	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1,224.05000		1.22405	0.00000	1,154.02000	1.15402	1,224.050		10.73	(0.23)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.40524		82.77434	0.00000	11.33436	83.14966			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		10.93864		103.52277	0.00000	10.87814	103.93192			8.82	0.00	0.00	0	6,513.00
R2038	On 06/11/2025	Bond Future	0.00		11.06124		99.98905	0.00000	10.99829	100.40578			9.16	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,136.41000		2.13641	0.00000	2,363.46000	2.36346	2,136.410		9.14	0.48	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	432.16000		0.43216	0.00000	397.73000	0.39773	432.160		10.94	(0.12)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.19526		101.84641	0.00000	11.12973	102.27063			9.08	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.34072		98.22184	0.00000	11.27246	98.65349			9.51	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.50110		99.98999	0.00000	11.42992	100.42908			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		11.33424		83.87025	0.00000	11.27391	84.24294			9.99	0.00	128,740,833.75	1,535	58,588.00
R2040	On 07/08/2025	Bond Future	10.80	Call	314.93000		0.31493	0.00000	406.92000	0.40692	314.930		9.68	0.17	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	452.75000		0.45275	0.00000	569.45000	0.56945	452.750		9.83	0.23	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.00	Call	627.22000		0.62722	0.00000	770.23000	0.77023	627.220		9.99	0.29	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	841.16000		0.84116	0.00000	1,011.15000	1.01115	841.160		10.15	0.35	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.20	Put	1,927.66000		1.92766	0.00000	1,751.64000	1.75164	1,927.660		10.31	(0.58)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	1,719.80000		1.71980	0.00000	1,965.80000	1.96580	1,719.800		10.64	0.55	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.50	Put	1,074.38000		1.07438	0.00000	969.25000	0.96925	1,074.380		10.80	(0.39)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	12.00	Put	351.91000		0.35191	0.00000	317.69000	0.31769	351.910		11.62	(0.16)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.45541		85.45083	0.00000	11.39283	85.83044			9.88	0.00	0.00	0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.58920		82.52956	0.00000	11.52420	82.91599			10.35	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	3,708.91000		3.70891	0.00000	3,958.08000	3.95808	3,708.910		11.09	0.59	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	603.21000		0.60321	0.00000	565.42000	0.56542	603.210		12.95	(0.13)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.73705		84.03572	0.00000	11.66951	84.42896			10.29	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	11.12	Call	1,757.60000		1.75760	0.00000	1,909.78000	1.90978	1,757.600		9.94	0.34	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.03	Put	2,700.55000		2.70055	0.00000	2,560.23000	2.56023	2,700.550		10.86	(0.40)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,810.33000		1.81033	0.00000	1,711.77000	1.71177	1,810.330		11.43	(0.29)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.90249		81.03938	0.00000	11.83217	81.43940			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		11.60393		78.74650	0.00000	11.54878	79.09097			10.87	0.00	0.00	0	41,362.00
R2044	On 07/08/2025	Bond Future	10.63	Call	34.47000		0.03447	0.00000	51.43000	0.05143	34.470		9.62	0.03	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	662.65000		0.66265	0.00000	801.86000	0.80186	662.650		10.53	0.30	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	883.11000		0.88311	0.00000	803.03000	0.80303	883.110		11.49	(0.34)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	396.09000		0.39609	0.00000	360.99000	0.36099	396.090		12.11	(0.18)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.72453		80.23052	0.00000	11.66738	80.58138			10.75	0.00	445,680,538.60	5,555	71,530.00
R2044	On 06/11/2025	Bond Future	12.00	Put	1,657.21000		1.65721	0.00000	1,550.38000	1.55038	1,657.210		11.53	(0.38)	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	Contracts	Traded	Open Interest	
											Option							
R2044	On	06/11/2025	Bond Future	12.20	Put	1,286.21	1000	1.28621	0.00000	1,201.75	0000	1.20175	1,286.210	11.85	(0.31)	0.00	0	5,600.00
R2044	On	06/11/2025	Bond Future	12.25	Put	1,206.51	1000	1.20651	0.00000	1,127.03	0000	1.12703	1,206.510	11.93	(0.29)	0.00	0	5,800.00
R2044	On	05/02/2026	Bond Future	0.00		11.85695		77.33744	0.00000	11.79764		77.69463		11.29	0.00	0.00	0	0.00
R2044	On	07/05/2026	Bond Future	0.00		12.00201		78.74876	0.00000	11.94045		79.11218		11.23	0.00	0.00	0	0.00
R2044	On	06/08/2026	Bond Future	0.00		12.16342		75.78222	0.00000	12.09938		76.15192		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		11.57074		81.46252	0.00000	11.51549		81.81921		10.78	0.00	0.00	0	206,982.00
R2048	On	06/11/2025	Bond Future	0.00		11.68992		78.55752	0.00000	11.63265		78.92080		11.25	0.00	1,414,035.36	18	18,439.00
R2048	On	05/02/2026	Bond Future	0.00		11.82050		80.01705	0.00000	11.76104		80.38695		11.20	0.00	0.00	0	0.00
R2048	On	07/05/2026	Bond Future	0.00		11.95347		77.03829	0.00000	11.89180		77.41469		11.77	0.00	0.00	0	260.00
R2048	On	06/08/2026	Bond Future	0.00		12.10010		78.42593	0.00000	12.03602		78.80884		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		11.46903		105.52177	0.00000	11.40859		106.03290		10.83	0.00	0.00	0	22,570.00
R2053	On	06/11/2025	Bond Future	0.00		11.58433		101.64745	0.00000	11.52162		102.16811		11.31	0.00	0.00	0	0.00
R2053	On	05/02/2026	Bond Future	0.00		11.70834		103.53560	0.00000	11.64326		104.06555		11.26	0.00	0.00	0	0.00
R2053	On	07/05/2026	Bond Future	0.00		11.84083		99.56456	0.00000	11.77322		100.10393		11.84	0.00	0.00	0	0.00
R2053	On	06/08/2026	Bond Future	0.00		11.98474		101.35641	0.00000	11.91443		101.90518		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		10.60672		74.88346	0.00000	10.54617		75.19239		8.94	0.00	1,497,669.20	20	10,910.00
R209	On	06/11/2025	Bond Future	0.00		10.71284		73.14263	0.00000	10.65001		73.45730		9.18	0.00	0.00	0	6,367.00
R209	On	05/02/2026	Bond Future	0.00		10.82954		74.50157	0.00000	10.76431		74.82191		9.12	0.00	0.00	0	0.00
R209	On	07/05/2026	Bond Future	0.00		10.95654		72.71137	0.00000	10.88878		73.03733		9.41	0.00	0.00	0	0.00
R209	On	06/08/2026	Bond Future	0.00		11.09757		74.02166	0.00000	11.02712		74.35320		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		93.75000		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		249.54945		249.54945	0.00000	249.53664		249.53664		0.00	0.00	0.00	0	967.00
R210	On	06/11/2025	Bond Future	0.00		250.88724		250.88724	0.00000	250.87388		250.87388		0.00	0.00	0.00	0	300.00
R210	On	05/02/2026	Bond Future	0.00		255.60944		255.60944	0.00000	255.59512		255.59512		0.00	0.00	0.00	0	0.00
R210	On	07/05/2026	Bond Future	0.00		256.85754		256.85754	0.00000	256.84199		256.84199		0.00	0.00	0.00	0	0.00
R210	On	06/08/2026	Bond Future	0.00		261.55379		261.55379	0.00000	261.53704		261.53704		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		9.16564		93.86994	0.00000	9.12486		94.03445		5.35	0.00	563,219.64	6	17,181.00
R213	On	06/11/2025	Bond Future	0.00		9.25603		92.08688	0.00000	9.21291		92.25435		5.30	0.00	8,379,906.08	91	77,772.00
R213	On	05/02/2026	Bond Future	0.00		9.36514		93.79825	0.00000	9.31943		93.96857		5.03	0.00	0.00	0	0.00
R213	On	07/05/2026	Bond Future	0.00		9.48482		91.96030	0.00000	9.43631		92.13350		4.92	0.00	0.00	0	0.00
R213	On	06/08/2026	Bond Future	0.00		9.63032		93.61891	0.00000	9.57866		93.79489		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		11.20878		68.60123	0.00000	11.15352		68.89842		10.42	0.00	960,417.22	14	8,687.00
R214	On	06/11/2025	Bond Future	0.00		11.31880		66.59564	0.00000	11.26164		66.89835		10.81	0.00	2,863,612.52	43	31,299.00
R214	On	05/02/2026	Bond Future	0.00		11.43964		67.83308	0.00000	11.38046		68.14122		10.76	0.00	0.00	0	0.00
R214	On	07/05/2026	Bond Future	0.00		11.56317		65.77386	0.00000	11.50194		66.08742		11.25	0.00	0.00	0	0.00
R214	On	06/08/2026	Bond Future	0.00		11.69970		66.95920	0.00000	11.63625		67.27822		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 :													1,630,761,478.16		17,291	1,470,961.00	
Grand Total:													1,630,761,478.16		17,291	1,470,961.00	