

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/08/2025

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		1,172.20100		1,172.20100	0.00000	1,172.20100	1,172.20100		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,195.93800		1,195.93800	0.00000	1,194.31600	1,194.31600		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,218.12200		1,218.12200	0.00000	1,216.47000	1,216.47000		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,240.47500		1,240.47500	0.00000	1,238.79100	1,238.79100		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,263.03200		1,263.03200	0.00000	1,261.31400	1,261.31400		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,285.26500		1,285.26500	0.00000	1,283.51300	1,283.51300		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,422.45900		1,422.45900	0.00000	1,422.45900	1,422.45900		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,455.37300		1,455.37300	0.00000	1,451.06500	1,451.06500		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,482.37000		1,482.37000	0.00000	1,477.98300	1,477.98300		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,509.57200		1,509.57200	0.00000	1,505.10100	1,505.10100		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,537.02200		1,537.02200	0.00000	1,532.46600	1,532.46600		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,564.07800		1,564.07800	0.00000	1,559.43700	1,559.43700		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,206.89600		1,206.89600	0.00000	1,206.89600	1,206.89600		0.00		0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,233.11800		1,233.11800	0.00000	1,229.95800	1,229.95800		0.00		0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,255.99200		1,255.99200	0.00000	1,252.77400	1,252.77400		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,279.04000		1,279.04000	0.00000	1,275.76100	1,275.76100		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,302.29800		1,302.29800	0.00000	1,298.95600	1,298.95600		0.00		0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,325.22200		1,325.22200	0.00000	1,321.81700	1,321.81700		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 06/11/2025	Bond Future	0.00		10.30373		86.32472	0.00000	10.35979	86.05749		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.42927		87.94691	0.00000	10.48798	87.67468		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.56221		85.78578	0.00000	10.62384	85.50798		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.70797		87.37985	0.00000	10.77282	87.09619		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.87838		85.12261	0.00000	10.94672	84.83302		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 06/11/2025	Bond Future	0.00		11.17761		80.43357	0.00000	11.24860	79.98886		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.29093		81.94504	0.00000	11.36449	81.49208		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.41358		79.20226	0.00000	11.49001	78.74034		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.54191		80.67271	0.00000	11.62134	80.20154		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.68384		77.82542	0.00000	11.76650	77.34507		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		1,187.59800		1,187.59800	0.00000	1,187.59800	1,187.59800		0.00		0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,213.11400		1,213.11400	0.00000	1,210.14800	1,210.14800		0.00		0.00	12,131,140.00	1	609.00
GOVI	On 05/02/2026	GOVI	0.00		1,235.61700		1,235.61700	0.00000	1,232.59600	1,232.59600		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,258.29100		1,258.29100	0.00000	1,255.21300	1,255.21300		0.00		0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,281.17200		1,281.17200	0.00000	1,278.03500	1,278.03500		0.00		0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,303.72500		1,303.72500	0.00000	1,300.52800	1,300.52800		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 06/11/2025	Bond Future	0.00		140.91151		140.91151	0.00000	140.87048	140.87048		0.00		0.00	0.00	0	4,396.00
I2029	On 05/02/2026	Bond Future	0.00		143.55946		143.55946	0.00000	143.51773	143.51773		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
I2029	On 07/05/2026	Bond Future	0.00		144.75717		144.75717	0.00000	144.72239	144.72239		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.44972		147.44972	0.00000	147.41321	147.41321		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.55203		148.55203	0.00000	148.52265	148.52265		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	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
I2031	On 06/11/2025	Bond Future	0.00		110.39395		110.39395	0.00000	110.39747	110.39747		1.17	0.00	0.00	0	1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.06880		110.06880	0.00000	110.08687	110.08687		1.18	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		112.11345		112.11345	0.00000	112.13115	112.13115		0.89	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.75594		111.75594	0.00000	111.78833	111.78833		0.36	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		113.72094		113.72094	0.00000	113.75275	113.75275		0.10	0.00	0.00	0	0.00
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 06/11/2025	Bond Future	0.00		132.88073		132.88073	0.00000	132.88216	132.88216		0.00	0.00	0.00	0	8,060.00
I2033	On 05/02/2026	Bond Future	0.00		135.37776		135.37776	0.00000	135.37931	135.37931		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		136.32124		136.32124	0.00000	136.33120	136.33120		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		138.85702		138.85702	0.00000	138.86612	138.86612		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		139.70370		139.70370	0.00000	139.72170	139.72170		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	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
I2038	On 06/11/2025	Bond Future	0.00		142.56022		142.56022	0.00000	142.26580	142.26580		0.00	0.00	0.00	0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.06056		143.06056	0.00000	142.77385	142.77385		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.71838		145.71838	0.00000	145.42539	145.42539		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		146.21128		146.21128	0.00000	145.92548	145.92548		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		148.78380		148.78380	0.00000	148.49152	148.49152		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	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
I2046	On 06/11/2025	Bond Future	0.00		121.31534		121.31534	0.00000	120.78047	120.78047		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.59503		123.59503	0.00000	123.05025	123.05025		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.58196		123.58196	0.00000	123.03960	123.03960		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.87986		125.87986	0.00000	125.32661	125.32661		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		125.74748		125.74748	0.00000	125.19773	125.19773		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	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
I2050	On 06/11/2025	Bond Future	0.00		122.29579		122.29579	0.00000	122.29529	122.29529		0.00	0.00	0.00	0	17,837.00
I2050	On 05/02/2026	Bond Future	0.00		122.16610		122.16610	0.00000	122.18079	122.18079		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.43571		124.43571	0.00000	124.44990	124.44990		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		124.27966		124.27966	0.00000	124.30792	124.30792		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		126.46571		126.46571	0.00000	126.49328	126.49328		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	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
I2058	On 31/01/2058	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
IGOV	On 07/08/2025	Index Future	0.00		384.09400		384.09400	0.00000	384.09400	384.09400		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		392.46400		392.46400	0.00000	392.00000	392.00000		0.00	0.00	0.00	0	754.00
IGOV	On 05/02/2026	Index Future	0.00		399.83900		399.83900	0.00000	399.36700	399.36700		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		407.26900		407.26900	0.00000	406.78700	406.78700		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		414.76600		414.76600	0.00000	414.27400	414.27400		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		422.15700		422.15700	0.00000	421.65500	421.65500		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

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 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 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 06/11/2025	Bond Future	0.00		7.62038		107.09410	0.00000	7.64668	107.06596		0.70		0.00	0.00	0	96,329.00
R186	On 05/02/2026	Bond Future	0.00		7.65500		103.77615	0.00000	7.68923	103.74758		0.72		0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.76287		105.67926	0.00000	7.81281	105.64954		0.56		0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.99623		102.31372	0.00000	8.08323	102.28267		0.39		0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		9.94575		104.08714	0.00000	10.22839	104.05447		0.16		0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		276.92915		276.92915	0.00000	276.92906	276.92906		0.00		0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.76293		276.76293	0.00000	276.79721	276.79721		0.00		0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.90504		281.90504	0.00000	281.93801	281.93801		0.00		0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		281.68703		281.68703	0.00000	281.75066	281.75066		0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		286.64315		286.64315	0.00000	286.70508	286.70508		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 06/11/2025	Bond Future	0.00		8.14529		101.70922	0.00000	8.17884	101.59178		4.01		0.00	0.00	0	139,002.00
R2030	On 06/11/2025	Bond Future	8.72 Call		2,105.46000		2.10546	0.00000	2,006.65000	2.00665	2,105.460	3.81	0.87	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22 Call		3,688.16000		3.68816	0.00000	3,573.10000	3.57310	3,688.160	3.68	0.99	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08 Put		0.01000		0.00001	0.00000	0.02000	0.00002	0.010	3.62	0.00	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.18870		99.58778	0.00000	8.22472	99.46823		4.00		0.00	0.00	0	52,861.00
R2030	On 07/05/2026	Bond Future	0.00		8.25347		101.41397	0.00000	8.29251	101.29165		3.75		0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.33443		99.26650	0.00000	8.37707	99.14119		3.65		0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.43640		100.98756	0.00000	8.48312	100.85905		3.41		0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		8.85745		98.02159	0.00000	8.89135	97.86202		6.13		0.00	2,450,539.75	25	154,561.00
R2032	On 06/11/2025	Bond Future	9.40 Call		2,752.86000		2.75286	0.00000	2,625.50000	2.62550	2,752.860	5.88	0.83	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90 Call		4,792.95000		4.79295	0.00000	4,640.03000	4.64003	4,792.950	5.82	0.97	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89 Put		0.12000		0.00012	0.00000	0.17000	0.00017	0.120	5.88	0.00	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.92945		99.83990	0.00000	8.96514	99.67747		5.92		0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.01137		97.51115	0.00000	9.04917	97.34513		5.90		0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.10440		99.30084	0.00000	9.14454	99.13107		5.60		0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.22008		96.86575	0.00000	9.26284	96.69199		5.59		0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		9.01979		106.33690	0.00000	9.05370	106.15107		6.19		0.00	0.00	0	28,586.00
R2033	On 05/02/2026	Bond Future	0.00		9.09454		108.30948	0.00000	9.13012	108.12033		6.02		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
R2033	On 07/05/2026	Bond Future	0.00		9.17862		105.25251	0.00000	9.21616	105.05920			5.82	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.27259		107.18395	0.00000	9.31228	106.98631			5.58	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.38682		104.00295	0.00000	9.42889	103.80074			5.21	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		9.66787		96.94699	0.00000	9.71742	96.65748			7.47	0.00	23,267,277.60	240	119,353.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,622.37000		1.62237	0.00000	1,468.07000	1.46807	1,622.370		7.31	0.58	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,119.23000		2.11923	0.00000	1,936.89000	1.93689	2,119.230		7.32	0.67	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,815.56000		2.81556	0.00000	2,602.70000	2.60270	2,815.560		7.35	0.77	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	359.41000		0.35941	0.00000	425.16000	0.42516	359.410		7.38	(0.19)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	223.92000		0.22392	0.00000	269.79000	0.26979	223.920		7.45	(0.13)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,371.20000		4.37120	0.00000	4,115.97000	4.11597	4,371.200		7.49	0.90	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,521.11000		4.52111	0.00000	4,263.14000	4.26314	4,521.110		7.51	0.91	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	112.68000		0.11268	0.00000	139.25000	0.13925	112.680		7.53	(0.07)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,231.45000		5.23145	0.00000	4,962.87000	4.96287	5,231.450		7.56	0.94	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	57.60000		0.05760	0.00000	72.89000	0.07289	57.600		7.61	(0.04)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	7,096.86000		7.09686	0.00000	6,813.58000	6.81358	7,096.860		7.72	0.98	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,148.82000		7.14882	0.00000	6,865.32000	6.86532	7,148.820		7.72	0.98	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1.67000		0.00167	0.00000	2.37000	0.00237	1.670		7.74	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1.49000		0.00149	0.00000	2.13000	0.00213	1.490		7.74	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.40000		0.00040	0.00000	0.60000	0.00060	0.400		7.74	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	0.07000		0.00007	0.00000	0.10000	0.00010	0.070		7.74	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	0.05000		0.00005	0.00000	0.08000	0.00008	0.050		7.74	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.76029		98.74536	0.00000	9.81198	98.45057			7.35	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,288.83000		3.28883	0.00000	3,093.05000	3.09305	3,288.830		7.25	0.69	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,380.87000		4.38087	0.00000	4,154.88000	4.15488	4,380.870		7.34	0.79	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	378.35000		0.37835	0.00000	426.59000	0.42659	378.350		7.41	(0.14)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,647.54000		6.64754	0.00000	6,382.96000	6.38296	6,647.540		7.49	0.91	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	120.24000		0.12024	0.00000	139.28000	0.13928	120.240		7.51	(0.06)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	2.15000		0.00215	0.00000	2.72000	0.00272	2.150		7.51	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.85532		96.05337	0.00000	9.90934	95.75259			7.51	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.66	Call	1,894.06000		1.89406	0.00000	1,769.18000	1.76918	1,894.060		7.39	0.44	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	2,015.06000		2.01506	0.00000	1,884.68000	1.88468	2,015.060		7.39	0.46	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1,646.91000		1.64691	0.00000	1,767.84000	1.76784	1,646.910		7.47	(0.38)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	1,545.48000		1.54548	0.00000	1,661.21000	1.66121	1,545.480		7.49	(0.36)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.66	Put	838.64000		0.83864	0.00000	912.67000	0.91267	838.640		7.65	(0.23)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	780.25000		0.78025	0.00000	850.31000	0.85031	780.250		7.67	(0.21)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.96060		97.81678	0.00000	10.01718	97.50979			7.35	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		10.08553		95.01399	0.00000	10.14486	94.70066			7.48	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 06/11/2025	Bond Future	0.00		10.19680		91.16437	0.00000	10.24654	90.86259			8.97	0.00	0.00	0	184,725.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,556.88000		2.55688	0.00000	2,359.83000	2.35983	2,556.880		8.85	0.70	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,870.92000		4.87092	0.00000	4,603.94000	4.60394	4,870.920		8.83	0.91	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1.85000		0.00185	0.00000	2.56000	0.00256	1.850		9.43	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.29366		88.59678	0.00000	10.34534	88.28949			9.36	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,394.44000		3.39444	0.00000	3,201.02000	3.20102	3,394.440		9.23	0.66	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,369.24000		4.36924	0.00000	4,146.74000	4.14674	4,369.240		9.23	0.75	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	361.06000		0.36106	0.00000	405.09000	0.40509	361.060		9.33	(0.13)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,604.46000		6.60446	0.00000	6,338.56000	6.33856	6,604.460		9.35	0.88	0.00	0	1,030.00

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	11.86	Put	132.10	0000	0.13210	0.00000	151.26	0000	0.15126	132.100	9.58	(0.05)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	53.75	0000	0.05375	0.00000	62.60	0000	0.06260	53.750	9.78	(0.02)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	15.34	0000	0.01534	0.00000	18.32	0000	0.01832	15.340	9.78	(0.01)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.40	267	90.22124	0.00000	10.45	651	89.90772		9.30	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,582.20	0000	4.58220	0.00000	4,373.70	0000	4.37370	4,582.200	9.20	0.69	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	195.39	0000	0.19539	0.00000	216.49	0000	0.21649	195.390	9.80	(0.06)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.52	300	87.61727	0.00000	10.57	919	87.29743		9.65	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	2,195.60	0000	2.19560	0.00000	2,078.90	0000	2.07890	2,195.600	9.95	0.39	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2,794.57	0000	2.79457	0.00000	2,940.08	0000	2.94008	2,794.570	9.60	(0.43)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,538.66	0000	1.53866	0.00000	1,635.25	0000	1.63525	1,538.660	9.70	(0.28)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.64	907	89.13516	0.00000	10.70	770	88.80879		9.49	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 06/11/2025	Bond Future	0.00		10.25	693	105.51074	0.00000	10.30	698	105.15433		8.71	0.00	747,965,635.86	7,089	6,698.00
R2038	On 06/11/2025	Bond Future	10.98	Call	5,203.10	0000	5.20310	0.00000	4,893.38	0000	4.89338	5,203.100	8.58	0.89	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.81	000	0.00081	0.00000	1.18	000	0.00118	0.810	9.22	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.35	859	107.46803	0.00000	10.41	062	107.10510		8.72	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.46	816	103.95418	0.00000	10.52	239	103.58397		8.71	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.58	604	105.86151	0.00000	10.64	264	105.48366		8.67	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.71	847	102.21592	0.00000	10.77	761	101.83035		8.72	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	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.64	707	90.55932	0.00000	10.71	242	90.12932		9.87	0.00	0.00	0	43,890.00
R2040	On 05/02/2026	Bond Future	0.00		10.75	039	87.72999	0.00000	10.81	816	87.29212		10.35	0.00	0.00	0	36,614.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,468.39	0000	1.46839	0.00000	1,325.59	0000	1.32559	1,468.390	10.68	0.35	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,465.68	0000	2.46568	0.00000	2,691.97	0000	2.69197	2,465.680	10.35	(0.49)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,339.48	0000	1.33948	0.00000	1,493.68	0000	1.49368	1,339.480	10.22	(0.32)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,952.30	0000	6.95230	0.00000	6,577.40	0000	6.57740	6,952.300	10.31	0.87	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	17.26	000	0.01726	0.00000	21.54	000	0.02154	17.260	10.85	(0.01)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.86	463	89.33841	0.00000	10.93	503	88.89202		10.31	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,679.68	0000	2.67968	0.00000	2,483.15	0000	2.48315	2,679.680	10.51	0.46	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,929.40	0000	3.92940	0.00000	3,672.55	0000	3.67255	3,929.400	10.27	0.60	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,084.12	0000	1.08412	0.00000	1,195.78	0000	1.19578	1,084.120	10.26	(0.23)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	710.42	000	0.71042	0.00000	791.17	000	0.79117	710.420	10.35	(0.16)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	551.46	000	0.55146	0.00000	617.22	000	0.61722	551.460	10.47	(0.13)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	360.78	000	0.36078	0.00000	407.01	000	0.40701	360.780	10.66	(0.09)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		10.98	965	86.46758	0.00000	11.06	295	86.01227		10.76	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		11.11	881	87.96499	0.00000	11.19	504	87.50087		10.61	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 06/11/2025	Bond Future	0.00		10.91	679	85.43394	0.00000	10.96	143	85.13213		10.75	0.00	0.00	0	129,981.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,986.10	0000	2.98610	0.00000	2,784.43	0000	2.78443	2,986.100	10.61	0.71	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	176.02	000	0.17602	0.00000	209.46	000	0.20946	176.020	10.60	(0.09)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	73.74	000	0.07374	0.00000	90.27	000	0.09027	73.740	10.65	(0.04)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	36.72	000	0.03672	0.00000	45.88	000	0.04588	36.720	10.80	(0.02)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	30.70	000	0.03070	0.00000	38.55	000	0.03855	30.700	10.84	(0.02)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.01	971	82.63479	0.00000	11.06	593	82.32749		11.31	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	692.64	0000	0.69264	0.00000	642.00	0000	0.64200	692.640	12.42	0.19	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	2,184.62	0000	2.18462	0.00000	2,051.91	0000	2.05191	2,184.620	11.39	0.47	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1,802.75	0000	1.80275	0.00000	1,932.50	0000	1.93250	1,802.750	11.19	(0.39)	0.00	0	4,500.00

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	
R2044	On 05/02/2026	Bond Future	11.45	Put	1,310.12	000	1.31012	0.00000	1,415.27	000	1.41527	1,310.120	11.15	(0.31)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1,204.46	000	1.20446	0.00000	1,303.75	000	1.30375	1,204.460	11.14	(0.29)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		11.13235		84.14980	0.00000	11.18032		83.83633		11.28	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.25492		81.30896	0.00000	11.30481		80.98908		11.80	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.38048		82.71678	0.00000	11.43232		82.39049		11.66	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		10.91580		83.72589	0.00000	10.96538		83.37751		11.07	0.00	0.00	0	219,481.00
R2048	On 05/02/2026	Bond Future	0.00		11.01800		85.27897	0.00000	11.06934		84.92419		11.07	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.12072		82.40329	0.00000	11.17393		82.04148		11.61	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.23129		83.91588	0.00000	11.28653		83.54680		11.55	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.35395		80.93452	0.00000	11.41133		80.55821		12.01	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		10.83284		108.22002	0.00000	10.88257		107.76167		11.28	0.00	0.00	0	25,967.00
R2053	On 05/02/2026	Bond Future	0.00		10.92934		110.22747	0.00000	10.98082		109.76075		11.42	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.03145		106.38713	0.00000	11.08486		105.91123		11.54	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.13969		108.33893	0.00000	11.19517		107.85341		11.63	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.25830		104.35793	0.00000	11.31599		103.86280		12.05	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		9.94535		77.11238	0.00000	10.00000		76.82043		9.16	0.00	0.00	0	19,430.00
R209	On 05/02/2026	Bond Future	0.00		10.03318		78.54282	0.00000	10.08987		78.24554		9.11	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.12812		76.83193	0.00000	10.18707		76.52874		9.41	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.23093		78.24215	0.00000	10.29231		77.93282		9.29	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.34771		76.44988	0.00000	10.41169		76.13433		9.47	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	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.96379		252.96379	0.00000	252.91608		252.91608		0.00	0.00	2,529,637.90	10	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.71736		257.71736	0.00000	257.66888		257.66888		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.00491		259.00491	0.00000	258.97442		258.97442		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.82189		263.82189	0.00000	263.78895		263.78895		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.90740		264.90740	0.00000	264.89328		264.89328		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		8.48457		95.14087	0.00000	8.52332		94.98451		4.88	0.00	0.00	0	94,070.00
R213	On 05/02/2026	Bond Future	0.00		8.54724		96.90572	0.00000	8.58834		96.74650		4.63	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.61405		95.13152	0.00000	8.65784		94.96885		4.49	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.69277		96.87845	0.00000	8.73966		96.71207		4.17	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.80261		95.01116	0.00000	8.85298		94.84094		4.08	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		10.58040		70.67019	0.00000	10.65030		70.26881		10.51	0.00	5,936,295.96	84	36,372.00
R214	On 05/02/2026	Bond Future	0.00		10.67574		71.98112	0.00000	10.74803		71.57229		10.50	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.77196		70.00329	0.00000	10.84675		69.58653		10.95	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.87577		71.28847	0.00000	10.95325		70.86359		10.90	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.99241		69.22957	0.00000	11.07273		68.79653		11.26	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	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 :													794,280,527.07		7,449	1,598,221.00	
Grand Total:													794,280,527.07		7,449	1,598,221.00	