

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/08/2025

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	0.00
AL37	On 06/11/2025	Index Future	0.00		1,195.27100		1,195.27100	0.00000	1,195.93800	1,195.93800		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,217.44200		1,217.44200	0.00000	1,218.12200	1,218.12200		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,239.78500		1,239.78500	0.00000	1,240.47500	1,240.47500		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,262.33200		1,262.33200	0.00000	1,263.03200	1,263.03200		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,284.55700		1,284.55700	0.00000	1,285.26500	1,285.26500		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	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,453.96200		1,453.96200	0.00000	1,455.37300	1,455.37300		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,480.93200		1,480.93200	0.00000	1,482.37000	1,482.37000		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,508.11100		1,508.11100	0.00000	1,509.57200	1,509.57200		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,535.53700		1,535.53700	0.00000	1,537.02200	1,537.02200		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,562.57200		1,562.57200	0.00000	1,564.07800	1,564.07800		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	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,231.99200		1,231.99200	0.00000	1,233.11800	1,233.11800		0.00		0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,254.84500		1,254.84500	0.00000	1,255.99200	1,255.99200		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,277.87500		1,277.87500	0.00000	1,279.04000	1,279.04000		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,301.11400		1,301.11400	0.00000	1,302.29800	1,302.29800		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,324.02200		1,324.02200	0.00000	1,325.22200	1,325.22200		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	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.31278		86.28151	0.00000	10.30373	86.32472		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.43875		87.90288	0.00000	10.42927	87.94691		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.57209		85.74116	0.00000	10.56221	85.78578		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.71829		87.33463	0.00000	10.70797	87.37985		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.88915		85.07689	0.00000	10.87838	85.12261		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	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	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.20726		80.24736	0.00000	11.17761	80.43357		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.32166		81.75533	0.00000	11.29093	81.94504		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.44544		79.00920	0.00000	11.41358	79.20226		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.57494		80.47625	0.00000	11.54191	80.67271		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.71810		77.62577	0.00000	11.68384	77.82542		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	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	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	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	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,212.08500		1,212.08500	0.00000	1,213.11400	1,213.11400		0.00		0.00	0	609.00
GOVI	On 05/02/2026	GOVI	0.00		1,234.56900		1,234.56900	0.00000	1,235.61700	1,235.61700		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,257.22600		1,257.22600	0.00000	1,258.29100	1,258.29100		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,280.09000		1,280.09000	0.00000	1,281.17200	1,281.17200		0.00		0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,302.62800		1,302.62800	0.00000	1,303.72500	1,303.72500		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	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.90908		140.90908	0.00000	140.91151	140.91151		0.00		0.00	0	4,396.00
I2029	On 05/02/2026	Bond Future	0.00		143.55698		143.55698	0.00000	143.55946	143.55946		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		144.75498		144.75498	0.00000	144.75717	144.75717		0.00	0.00	0.00		0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.44786		147.44786	0.00000	147.44972	147.44972		0.00	0.00	0.00		0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.55071		148.55071	0.00000	148.55203	148.55203		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		110.39278		110.39278	0.00000	110.39395	110.39395		1.17	0.00	0.00		0	1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.06764		110.06764	0.00000	110.06880	110.06880		1.18	0.00	0.00		0	0.00
I2031	On 07/05/2026	Bond Future	0.00		112.11249		112.11249	0.00000	112.11345	112.11345		0.89	0.00	0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.75543		111.75543	0.00000	111.75594	111.75594		0.36	0.00	0.00		0	0.00
I2031	On 05/11/2026	Bond Future	0.00		113.72079		113.72079	0.00000	113.72094	113.72094		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		132.78985		132.78985	0.00000	132.88073	132.88073		0.00	0.00	37,181,158.00		280	8,340.00
I2033	On 05/02/2026	Bond Future	0.00		135.28510		135.28510	0.00000	135.37776	135.37776		0.00	0.00	0.00		0	0.00
I2033	On 07/05/2026	Bond Future	0.00		136.22721		136.22721	0.00000	136.32124	136.32124		0.00	0.00	0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		138.76150		138.76150	0.00000	138.85702	138.85702		0.00	0.00	0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		139.60713		139.60713	0.00000	139.70370	139.70370		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		142.56040		142.56040	0.00000	142.56022	142.56022		0.00	0.00	0.00		0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.06083		143.06083	0.00000	143.06056	143.06056		0.00	0.00	0.00		0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.71895		145.71895	0.00000	145.71838	145.71838		0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		146.21225		146.21225	0.00000	146.21128	146.21128		0.00	0.00	0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		148.78525		148.78525	0.00000	148.78380	148.78380		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		121.40477		121.40477	0.00000	121.31534	121.31534		0.00	0.00	0.00		0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.68618		123.68618	0.00000	123.59503	123.59503		0.00	0.00	0.00		0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.67510		123.67510	0.00000	123.58196	123.58196		0.00	0.00	0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.97508		125.97508	0.00000	125.87986	125.87986		0.00	0.00	0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		125.84492		125.84492	0.00000	125.74748	125.74748		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		122.29582		122.29582	0.00000	122.29579	122.29579		0.00	0.00	0.00		0	17,837.00
I2050	On 05/02/2026	Bond Future	0.00		122.16625		122.16625	0.00000	122.16610	122.16610		0.00	0.00	0.00		0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.43600		124.43600	0.00000	124.43571	124.43571		0.00	0.00	0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		124.28044		124.28044	0.00000	124.27966	124.27966		0.00	0.00	0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		126.46716		126.46716	0.00000	126.46571	126.46571		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		392.45000		392.45000	0.00000	392.46400	392.46400		0.00	0.00	0.00		0	754.00
IGOV	On 05/02/2026	Index Future	0.00		399.82400		399.82400	0.00000	399.83900	399.83900		0.00	0.00	0.00		0	0.00
IGOV	On 07/05/2026	Index Future	0.00		407.25500		407.25500	0.00000	407.26900	407.26900		0.00	0.00	0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		414.75300		414.75300	0.00000	414.76600	414.76600		0.00	0.00	0.00		0	0.00
IGOV	On 05/11/2026	Index Future	0.00		422.14500		422.14500	0.00000	422.15700	422.15700		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		7.60166		107.11413	0.00000	7.62038	107.09410		0.70		0.00	593,733,622.59	5,543	96,329.00
R186	On 05/02/2026	Bond Future	0.00		7.63060		103.79653	0.00000	7.65500	103.77615		0.72		0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.72768		105.70022	0.00000	7.76287	105.67926		0.56		0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.93573		102.33532	0.00000	7.99623	102.31372		0.39		0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		9.75260		104.10948	0.00000	9.94575	104.08714		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		276.83266		276.83266	0.00000	276.92915	276.92915		0.00		0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.66482		276.66482	0.00000	276.76293	276.76293		0.00		0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.80546		281.80546	0.00000	281.90504	281.90504		0.00		0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		281.58659		281.58659	0.00000	281.68703	281.68703		0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		286.54210		286.54210	0.00000	286.64315	286.64315		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		8.16062		101.65554	0.00000	8.14529	101.70922		4.01		0.00	35,376,127.92	348	139,160.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,056.39000		2.05639	0.00000	2,105.46000	2.10546	2,056.390	3.81	0.87	0.87	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,634.87000		3.63487	0.00000	3,688.16000	3.68816	3,634.870	3.68	0.98	0.98	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	0.02000		0.00002	0.00000	0.01000	0.00001	0.020	3.62	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.20517		99.53309	0.00000	8.18870	99.58778		4.00		0.00	0.00	0	52,861.00
R2030	On 07/05/2026	Bond Future	0.00		8.27117		101.35849	0.00000	8.25347	101.41397		3.75		0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.35357		99.21022	0.00000	8.33443	99.26650		3.65		0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.45707		100.93068	0.00000	8.43640	100.98756		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		8.87227		97.95179	0.00000	8.85745	98.02159		6.13		0.00	0.00	0	154,561.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,690.51000		2.69051	0.00000	2,752.86000	2.75286	2,690.510	5.88	0.83	0.83	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,724.15000		4.72415	0.00000	4,792.95000	4.79295	4,724.150	5.82	0.97	0.97	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.12000		0.00012	0.00000	0.12000	0.00012	0.120	5.88	0.00	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.94506		99.76881	0.00000	8.92945	99.83990		5.92		0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.02780		97.43895	0.00000	9.01137	97.51115		5.90		0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.12172		99.22754	0.00000	9.10440	99.30084		5.60		0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.23833		96.79154	0.00000	9.22008	96.86575		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		9.03454		106.25602	0.00000	9.01979	106.33690		6.19		0.00	0.00	0	28,586.00
R2033	On 05/02/2026	Bond Future	0.00		9.11003		108.22708	0.00000	9.09454	108.30948		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		9.19487		105.16878	0.00000	9.17862	105.25251			5.82	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.28964		107.09899	0.00000	9.27259	107.18395			5.58	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.40472		103.91686	0.00000	9.38682	104.00295			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		9.68244		96.86174	0.00000	9.66787	96.94699			7.47	0.00	0.00	0	119,353.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,565.18000		1.56518	0.00000	1,622.37000	1.62237	1,565.180		7.31	0.57	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,054.58000		2.05458	0.00000	2,119.23000	2.11923	2,054.580		7.32	0.66	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,743.56000		2.74356	0.00000	2,815.56000	2.81556	2,743.560		7.35	0.77	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	370.25000		0.37025	0.00000	359.41000	0.35941	370.250		7.38	(0.20)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	230.69000		0.23069	0.00000	223.92000	0.22392	230.690		7.45	(0.14)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,290.58000		4.29058	0.00000	4,371.20000	4.37120	4,290.580		7.49	0.90	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,440.01000		4.44001	0.00000	4,521.11000	4.52111	4,440.010		7.51	0.91	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	115.99000		0.11599	0.00000	112.68000	0.11268	115.990		7.53	(0.08)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,148.62000		5.14862	0.00000	5,231.45000	5.23145	5,148.620		7.56	0.94	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	59.21000		0.05921	0.00000	57.60000	0.05760	59.210		7.61	(0.04)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	7,012.10000		7.01210	0.00000	7,096.86000	7.09686	7,012.100		7.72	0.98	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,064.03000		7.06403	0.00000	7,148.82000	7.14882	7,064.030		7.72	0.98	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1.69000		0.00169	0.00000	1.67000	0.00167	1.690		7.74	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1.51000		0.00151	0.00000	1.49000	0.00149	1.510		7.74	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.41000		0.00041	0.00000	0.40000	0.00040	0.410		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	0.07000	0.00007	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	0.05000	0.00005	0.050		7.74	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.77550		98.65849	0.00000	9.76029	98.74536			7.35	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,223.83000		3.22383	0.00000	3,288.83000	3.28883	3,223.830		7.25	0.69	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,308.18000		4.30818	0.00000	4,380.87000	4.38087	4,308.180		7.34	0.79	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	387.68000		0.38768	0.00000	378.35000	0.37835	387.680		7.41	(0.15)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,566.07000		6.56607	0.00000	6,647.54000	6.64754	6,566.070		7.49	0.91	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	123.41000		0.12341	0.00000	120.24000	0.12024	123.410		7.51	(0.06)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	2.21000		0.00221	0.00000	2.15000	0.00215	2.210		7.51	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.87115		95.96510	0.00000	9.85532	96.05337			7.51	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.66	Call	1,850.94000		1.85094	0.00000	1,894.06000	1.89406	1,850.940		7.39	0.43	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	1,970.29000		1.97029	0.00000	2,015.06000	2.01506	1,970.290		7.39	0.45	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1,676.05000		1.67605	0.00000	1,646.91000	1.64691	1,676.050		7.47	(0.38)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	1,573.17000		1.57317	0.00000	1,545.48000	1.54548	1,573.170		7.49	(0.37)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.66	Put	855.19000		0.85519	0.00000	838.64000	0.83864	855.190		7.65	(0.23)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	795.79000		0.79579	0.00000	780.25000	0.78025	795.790		7.67	(0.22)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.97709		97.72717	0.00000	9.96060	97.81678			7.35	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		10.10272		94.92306	0.00000	10.08553	95.01399			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		10.21637		91.04547	0.00000	10.19680	91.16437			8.97	0.00	344,060,831.13	3,779	187,246.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,466.29000		2.46629	0.00000	2,556.88000	2.55688	2,466.290		8.85	0.69	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,759.33000		4.75933	0.00000	4,870.92000	4.87092	4,759.330		8.83	0.90	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1.91000		0.00191	0.00000	1.85000	0.00185	1.910		9.43	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.31400		88.47567	0.00000	10.29366	88.59678			9.36	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,308.95000		3.30895	0.00000	3,394.44000	3.39444	3,308.950		9.23	0.65	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,273.47000		4.27347	0.00000	4,369.24000	4.36924	4,273.470		9.23	0.74	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	373.03000		0.37303	0.00000	361.06000	0.36106	373.030		9.33	(0.13)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,494.50000		6.49450	0.00000	6,604.46000	6.60446	6,494.500		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	136.74	0000	0.13674	0.00000	132.10	0000	0.13210	136.740	9.58	(0.05)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	55.69	0000	0.05569	0.00000	53.75	0000	0.05375	55.690	9.78	(0.02)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	15.92	0000	0.01592	0.00000	15.34	0000	0.01534	15.920	9.78	(0.01)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.42	379	90.09807	0.00000	10.40	267	90.22124		9.30	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,492.99	0000	4.49299	0.00000	4,582.20	0000	4.58220	4,492.990	9.20	0.68	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	201.06	0000	0.20106	0.00000	195.39	0000	0.19539	201.060	9.80	(0.06)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.54	496	87.49208	0.00000	10.52	300	87.61727		9.65	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	2,142.94	0000	2.14294	0.00000	2,195.60	0000	2.19560	2,142.940	9.95	0.38	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2,844.50	0000	2.84450	0.00000	2,794.57	0000	2.79457	2,844.500	9.60	(0.44)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,570.33	0000	1.57033	0.00000	1,538.66	0000	1.53866	1,570.330	9.70	(0.29)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.67	186	89.00810	0.00000	10.64	907	89.13516		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		10.28	676	105.29810	0.00000	10.25	693	105.51074		8.71	0.00	0.00	0	6,698.00
R2038	On 06/11/2025	Bond Future	10.98	Call	5,009.07	0000	5.00907	0.00000	5,203.10	0000	5.20310	5,009.070	8.58	0.88	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.89	0000	0.00089	0.00000	0.81	0000	0.00081	0.890	9.22	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.38	962	107.25137	0.00000	10.35	859	107.46803		8.72	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.50	041	103.73379	0.00000	10.46	816	103.95418		8.71	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.61	959	105.63730	0.00000	10.58	604	105.86151		8.67	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.75	336	101.98820	0.00000	10.71	847	102.21592		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		10.66	139	90.46483	0.00000	10.64	707	90.55932		9.87	0.00	20,083,192.26	222	43,668.00
R2040	On 05/02/2026	Bond Future	0.00		10.76	524	87.63376	0.00000	10.75	039	87.72999		10.35	0.00	0.00	0	36,614.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,427.59	0000	1.42759	0.00000	1,468.39	0000	1.46839	1,427.590	10.68	0.35	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,505.46	0000	2.50546	0.00000	2,465.68	0000	2.46568	2,505.460	10.35	(0.49)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,364.39	0000	1.36439	0.00000	1,339.48	0000	1.33948	1,364.390	10.22	(0.33)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,864.59	0000	6.86459	0.00000	6,952.30	0000	6.95230	6,864.590	10.31	0.87	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	17.61	0000	0.01761	0.00000	17.26	0000	0.01726	17.610	10.85	(0.01)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.88	001	89.24060	0.00000	10.86	463	89.33841		10.31	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,628.40	0000	2.62840	0.00000	2,679.68	0000	2.67968	2,628.400	10.51	0.46	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,865.22	0000	3.86522	0.00000	3,929.40	0000	3.92940	3,865.220	10.27	0.59	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,102.31	0000	1.10231	0.00000	1,084.12	0000	1.08412	1,102.310	10.26	(0.23)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	722.93	0000	0.72293	0.00000	710.42	0000	0.71042	722.930	10.35	(0.17)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	561.32	0000	0.56132	0.00000	551.46	0000	0.55146	561.320	10.47	(0.14)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	367.34	0000	0.36734	0.00000	360.78	0000	0.36078	367.340	10.66	(0.09)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.00	561	86.36814	0.00000	10.98	965	86.46758		10.76	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		11.13	532	87.86416	0.00000	11.11	881	87.96499		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		10.93	624	85.30223	0.00000	10.91	679	85.43394		10.75	0.00	0.00	0	129,981.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,883.70	0000	2.88370	0.00000	2,986.10	0000	2.98610	2,883.700	10.61	0.70	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	183.59	0000	0.18359	0.00000	176.02	0000	0.17602	183.590	10.60	(0.09)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	76.95	0000	0.07695	0.00000	73.74	0000	0.07374	76.950	10.65	(0.04)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	38.27	0000	0.03827	0.00000	36.72	0000	0.03672	38.270	10.80	(0.02)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	31.98	0000	0.03198	0.00000	30.70	0000	0.03070	31.980	10.84	(0.02)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.03	986	82.50060	0.00000	11.01	971	82.63479		11.31	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	662.30	0000	0.66230	0.00000	692.64	0000	0.69264	662.300	12.42	0.18	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	2,115.18	0000	2.11518	0.00000	2,184.62	0000	2.18462	2,115.180	11.39	0.46	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1,848.37	0000	1.84837	0.00000	1,802.75	0000	1.80275	1,848.370	11.19	(0.40)	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	1,345.83	000	1.34583	0.00000	1,310.12	000	1.31012	1,345.830	11.15	(0.32)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1,237.88	000	1.23788	0.00000	1,204.46	000	1.20446	1,237.880	11.14	(0.30)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		11.15320		84.01332	0.00000	11.13235		84.14980		11.28	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.27653		81.17016	0.00000	11.25492		81.30896		11.80	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.40283		82.57585	0.00000	11.38048		82.71678		11.66	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		10.93531		83.58850	0.00000	10.91580		83.72589		11.07	0.00	0.00	0	219,481.00
R2048	On 05/02/2026	Bond Future	0.00		11.03821		85.13900	0.00000	11.01800		85.27897		11.07	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.14161		82.26092	0.00000	11.12072		82.40329		11.61	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.25291		83.77109	0.00000	11.23129		83.91588		11.55	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.37631		80.78752	0.00000	11.35395		80.93452		12.01	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		10.85234		108.03988	0.00000	10.83284		108.22002		11.28	0.00	0.00	0	25,967.00
R2053	On 05/02/2026	Bond Future	0.00		10.94952		110.04408	0.00000	10.92934		110.22747		11.42	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.05233		106.20063	0.00000	11.03145		106.38713		11.54	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.16131		108.14925	0.00000	11.13969		108.33893		11.63	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.28069		104.16527	0.00000	11.25830		104.35793		12.05	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		9.95466		77.06254	0.00000	9.94535		77.11238		9.16	0.00	3,930,189.54	51	19,481.00
R209	On 05/02/2026	Bond Future	0.00		10.04284		78.49206	0.00000	10.03318		78.54282		9.11	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.13812		76.78038	0.00000	10.12812		76.83193		9.41	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.24128		78.18988	0.00000	10.23093		78.24215		9.29	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.35842		76.39694	0.00000	10.34771		76.44988		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		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		252.86473		252.86473	0.00000	252.96379		252.96379		0.00	0.00	0.00	0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.61636		257.61636	0.00000	257.71736		257.71736		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.90269		258.90269	0.00000	259.00491		259.00491		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.71840		263.71840	0.00000	263.82189		263.82189		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.80324		264.80324	0.00000	264.90740		264.90740		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		8.49440		95.10118	0.00000	8.48457		95.14087		4.88	0.00	0.00	0	94,070.00
R213	On 05/02/2026	Bond Future	0.00		8.55768		96.86525	0.00000	8.54724		96.90572		4.63	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.62508		95.09051	0.00000	8.61405		95.13152		4.49	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.70447		96.83690	0.00000	8.69277		96.87845		4.17	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.81502		94.96919	0.00000	8.80261		95.01116		4.08	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		10.61024		70.49843	0.00000	10.58040		70.67019		10.51	0.00	0.00	0	36,372.00
R214	On 05/02/2026	Bond Future	0.00		10.70660		71.80616	0.00000	10.67574		71.98112		10.50	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.80383		69.82525	0.00000	10.77196		70.00329		10.95	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.90871		71.10737	0.00000	10.87577		71.28847		10.90	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		11.02646		69.04550	0.00000	10.99241		69.22957		11.26	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	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 :													1,034,365,121.44		10,223	1,601,009.00	
Grand Total:													1,034,365,121.44		10,223	1,601,009.00	