

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/05/2025

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
Derivatives																
AL37	On 08/05/2025	Index Future	0.00		1,107.83200		1,107.83200	0.00000	1,107.83200	1,107.83200		0.00		0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,130.22100		1,130.22100	0.00000	1,131.41200	1,131.41200		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,151.94900		1,151.94900	0.00000	1,153.16100	1,153.16100		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,173.73500		1,173.73500	0.00000	1,174.96600	1,174.96600		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,195.62100		1,195.62100	0.00000	1,196.87200	1,196.87200		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,217.35100		1,217.35100	0.00000	1,218.62000	1,218.62000		0.00		0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,305.41200		1,305.41200	0.00000	1,305.41200	1,305.41200		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,338.61000		1,338.61000	0.00000	1,343.14700	1,343.14700		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,364.34400		1,364.34400	0.00000	1,368.96600	1,368.96600		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,390.14600		1,390.14600	0.00000	1,394.85100	1,394.85100		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,416.06900		1,416.06900	0.00000	1,420.85700	1,420.85700		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,441.80500		1,441.80500	0.00000	1,446.67500	1,446.67500		0.00		0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,117.98800		1,117.98800	0.00000	1,117.98800	1,117.98800		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,145.35200		1,145.35200	0.00000	1,148.79000	1,148.79000		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,167.37100		1,167.37100	0.00000	1,170.87300	1,170.87300		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,189.44800		1,189.44800	0.00000	1,193.01300	1,193.01300		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,211.62800		1,211.62800	0.00000	1,215.25500	1,215.25500		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,233.64800		1,233.64800	0.00000	1,237.33700	1,237.33700		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 07/08/2025	Bond Future	0.00		11.38751		82.83484	0.00000	11.33198	83.08475		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.54484		80.65120	0.00000	11.48672	80.90587		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.72389		82.19385	0.00000	11.66299	82.45310		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.91483		79.94631	0.00000	11.85099	80.21016		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		12.13025		81.42665	0.00000	12.06319	81.69512		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 07/08/2025	Bond Future	0.00		12.08611		77.00946	0.00000	11.99466	77.52990		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.22466		74.24295	0.00000	12.12966	74.77335		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.37329		75.66215	0.00000	12.27460	76.20248		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.53494		72.82208	0.00000	12.43226	73.37236		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.70861		74.16788	0.00000	12.60177	74.72805		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 08/05/2025	GOVI	0.00		1,101.87200		1,101.87200	0.00000	1,101.87200	1,101.87200		0.00		0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,128.58600		1,128.58600	0.00000	1,131.82500	1,131.82500		0.00		0.00	0	657.00
GOVI	On 06/11/2025	GOVI	0.00		1,150.28300		1,150.28300	0.00000	1,153.58200	1,153.58200		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,172.03700		1,172.03700	0.00000	1,175.39500	1,175.39500		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,193.89200		1,193.89200	0.00000	1,197.30900	1,197.30900		0.00		0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,215.59000		1,215.59000	0.00000	1,219.06500	1,219.06500		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 07/08/2025	Bond Future	0.00		137.78119		137.78119	0.00000	138.25315	138.25315		0.00		0.00	0	5,437.00
I2029	On 06/11/2025	Bond Future	0.00		139.02372		139.02372	0.00000	139.50439	139.50439		0.00		0.00	0	68.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2029	On 05/02/2026	Bond Future	0.00		141.68460		141.68460	0.00000	142.17410	142.17410		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		142.89124		142.89124	0.00000	143.38525	143.38525		0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		145.54539		145.54539	0.00000	146.04805	146.04805		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	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	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	0.00
I2033	On 07/08/2025	Bond Future	0.00		129.82922		129.82922	0.00000	130.16340	130.16340		0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.81622		130.81622	0.00000	131.15668	131.15668		0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.32015		133.32015	0.00000	133.66667	133.66667		0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.26651		134.26651	0.00000	134.61579	134.61579		0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.76051		136.76051	0.00000	137.11571	137.11571		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	0.00
I2038	On 07/08/2025	Bond Future	0.00		139.12079		139.12079	0.00000	139.09004	139.09004		0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.82863		141.82863	0.00000	141.79704	141.79704		0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.37115		142.37115	0.00000	142.33497	142.33497		0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.05542		145.05542	0.00000	145.01826	145.01826		0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.53942		145.53942	0.00000	145.48674	145.48674		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	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	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.43551		119.43551	0.00000	120.19936	120.19936		0.00	0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		119.49845		119.49845	0.00000	120.27678	120.27678		0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		121.78516		121.78516	0.00000	122.57795	122.57795		0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.77826		121.77826	0.00000	122.57894	122.57894		0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.03851		124.03851	0.00000	124.85355	124.85355		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	0.00
I2050	On 07/08/2025	Bond Future	0.00		118.58174		118.58174	0.00000	118.26048	118.26048		0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.88997		120.88997	0.00000	120.56212	120.56212		0.00	0.00	0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		120.78430		120.78430	0.00000	120.44712	120.44712		0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.06150		123.06150	0.00000	122.71762	122.71762		0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.88388		122.88388	0.00000	122.51928	122.51928		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	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	0.00
IGOV	On 08/05/2025	Index Future	0.00		374.33900		374.33900	0.00000	374.33900	374.33900		0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		380.52400		380.52400	0.00000	381.03100	381.03100		0.00	0.00	0	713.00
IGOV	On 06/11/2025	Index Future	0.00		387.93100		387.93100	0.00000	388.44700	388.44700		0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.35700		395.35700	0.00000	395.88300	395.88300		0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.81800		402.81800	0.00000	403.35200	403.35200		0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.22600		410.22600	0.00000	410.76800	410.76800		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	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	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	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	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	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	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	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	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	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	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		8.11961	104.47389	0.00000	8.12634	104.46521			0.99	0.00	81,280,686.42		778	180,618.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,415.10000	1.41510	0.00000	1,407.01000	1.40701	1,415.100	1.56	0.97	0.00			0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.25000	0.00025	0.00000	0.28000	0.00028	0.250	1.85	0.00	0.00			0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.19483	106.48210	0.00000	8.20335	106.47306			0.97	0.00	0.00	0.00	0	3,171.00
R186	On 05/02/2026	Bond Future	0.00		8.36242	103.18826	0.00000	8.37397	103.17871			0.87	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.72661	105.10839	0.00000	8.74372	105.09831			0.69	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.65103	101.72641	0.00000	9.68132	101.71572			0.48	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00		269.28533	269.28533	0.00000	269.22580	269.22580			0.00	0.00	0.00	0.00	0	1,405.00
R202	On 06/11/2025	Bond Future	0.00		274.52704	274.52704	0.00000	274.46582	274.46582			0.00	0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.43272	274.43272	0.00000	274.36549	274.36549			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.60776	279.60776	0.00000	279.53846	279.53846			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.35447	279.35447	0.00000	279.25624	279.25624			0.00	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	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	0.00		8.95215	96.81185	0.00000	8.92662	96.90228			4.45	0.00	0.00	0.00	0	117,227.00
R2030	On 07/08/2025	Bond Future	8.72	Call	465.88000	0.46588	0.00000	502.89000	0.50289	465.880	4.56	0.35	0.00			0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,413.51000	1.41351	0.00000	1,480.00000	1.48000	1,413.510	4.88	0.67	0.00			0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	108.74000	0.10874	0.00000	102.75000	0.10275	108.740	5.29	(0.10)	0.00			0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,244.07000	5.24407	0.00000	5,333.66000	5.33366	5,244.070	5.78	0.98	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	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.02874	98.67255	0.00000	9.00148	98.76454			4.25	0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	721.37000	0.72137	0.00000	758.90000	0.75890	721.370	4.36	0.37	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,587.19000	1.58719	0.00000	1,645.40000	1.64540	1,587.190	4.66	0.59	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	277.60000	0.27760	0.00000	266.34000	0.26634	277.600	5.20	(0.15)	0.00			0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.12740	96.52926	0.00000	9.09818	96.62271			4.16	0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.25783	98.32513	0.00000	9.22641	98.41995			3.94	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.42696	96.11660	0.00000	9.39294	96.21280			3.84	0.00	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	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		9.72840	95.89680	0.00000	9.70337	96.01175			6.23	0.00	0.00	0.00	0	125,656.00
R2032	On 07/08/2025	Bond Future	9.40	Call	526.24000	0.52624	0.00000	568.03000	0.56803	526.240	6.37	0.30	0.00			0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,633.55000	1.63355	0.00000	1,711.79000	1.71179	1,633.550	6.87	0.61	0.00			0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	191.80000	0.19180	0.00000	182.92000	0.18292	191.800	7.57	(0.12)	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.82839	93.57846	0.00000	9.80207	93.69550			6.29	0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	850.33000	0.85033	0.00000	893.63000	0.89363	850.330	6.40	0.33	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,881.61000	1.88161	0.00000	1,950.35000	1.95035	1,881.610	6.80	0.54	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	419.32000	0.41932	0.00000	404.32000	0.40432	419.320	7.63	(0.16)	0.00			0	300.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2032	On 05/02/2026	Bond Future	0.00		9.94529		95.34656	0.00000	9.91761	95.46550			6.06	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.07777		92.96070	0.00000	10.04861	93.08153			6.01	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		10.23405		94.66185	0.00000	10.20327	94.78452			5.74	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		9.92659		104.02391	0.00000	9.88603	104.23841			6.89	0.00	0.00	0	6,781.00
R2033	On 06/11/2025	Bond Future	0.00		10.02987		100.97898	0.00000	9.98731	101.19751			7.05	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.14880		102.88674	0.00000	10.10413	103.10904			6.83	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.28218		99.75713	0.00000	10.23523	99.98321			6.87	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.43689		101.58168	0.00000	10.38745	101.81155			6.64	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	0.00		10.58047		93.87037	0.00000	10.52467	94.17875			7.90	0.00	34,168,814.68	364	89,602.00
R2035	On 07/08/2025	Bond Future	10.08 Call		377.61000		0.37761	0.00000	451.92000	0.45192	377.610		7.68	0.21	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58 Call		1,431.26000		1.43126	0.00000	1,602.23000	1.60223	1,431.260		8.33	0.51	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90 Put		781.26000		0.78126	0.00000	697.22000	0.69722	781.260		8.76	(0.31)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30 Put		337.18000		0.33718	0.00000	297.16000	0.29716	337.180		9.28	(0.16)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34 Put		308.60000		0.30860	0.00000	271.69000	0.27169	308.600		9.33	(0.15)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.69644		91.16948	0.00000	10.63826	91.48363			8.13	0.00	0.00	0	10,866.00
R2035	On 06/11/2025	Bond Future	9.91 Call		508.70000		0.50870	0.00000	577.04000	0.57704	508.700		7.80	0.20	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08 Call		742.26000		0.74226	0.00000	831.27000	0.83127	742.260		7.96	0.26	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41 Call		1,380.12000		1.38012	0.00000	1,513.08000	1.51308	1,380.120		8.31	0.39	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44 Call		1,450.53000		1.45053	0.00000	1,587.56000	1.58756	1,450.530		8.34	0.41	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58 Call		1,804.02000		1.80402	0.00000	1,959.74000	1.95974	1,804.020		8.50	0.46	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94 Call		2,893.46000		2.89346	0.00000	3,093.33000	3.09333	2,893.460		8.91	0.61	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95 Call		2,927.14000		2.92714	0.00000	3,128.13000	3.12813	2,927.140		8.92	0.61	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43 Put		862.42000		0.86242	0.00000	794.38000	0.79438	862.420		9.47	(0.24)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45 Put		840.51000		0.84051	0.00000	773.99000	0.77399	840.510		9.49	(0.24)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67 Put		630.54000		0.63054	0.00000	579.00000	0.57900	630.540		9.74	(0.19)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95 Put		435.09000		0.43509	0.00000	398.33000	0.39833	435.090	10.05	(0.13)	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99 Put		412.51000		0.41251	0.00000	377.51000	0.37751	412.510	10.10	(0.13)	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.82844		92.89234	0.00000	10.76769	93.21214			7.98	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44 Call		1,669.34000		1.66934	0.00000	1,801.02000	1.80102	1,669.340		8.16	0.39	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94 Call		2,992.91000		2.99291	0.00000	3,176.58000	3.17658	2,992.910		8.65	0.55	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44 Put		542.43000		0.54243	0.00000	504.27000	0.50427	542.430		9.94	(0.13)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.96582		90.11620	0.00000	10.90242	90.44164			8.19	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		11.12313		91.76559	0.00000	11.05682	92.09668			7.99	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	0.00		11.19064		83.12438	0.00000	11.13515	83.43538			9.30	0.00	39,484,080.50	475	142,437.00
R2037	On 07/08/2025	Bond Future	10.34 Call		114.27000		0.11427	0.00000	144.11000	0.14411	114.270		8.73	0.08	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50 Call		220.72000		0.22072	0.00000	269.85000	0.26985	220.720		8.94	0.13	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55 Call		266.25000		0.26625	0.00000	322.60000	0.32260	266.250		9.01	0.15	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64 Call		364.72000		0.36472	0.00000	435.28000	0.43528	364.720		9.14	0.19	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00 Call		1,006.10000		1.00610	0.00000	1,143.31000	1.14331	1,006.100		9.67	0.39	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07 Put		1,858.48000		1.85848	0.00000	1,698.16000	1.69816	1,858.480		9.78	(0.56)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42 Put		1,004.74000		1.00474	0.00000	905.50000	0.90550	1,004.740	10.31	(0.36)	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45 Call		2,382.11000		2.38211	0.00000	2,598.38000	2.59838	2,382.110	10.35	0.65	0.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45 Put		949.87000		0.94987	0.00000	855.14000	0.85514	949.870	10.35	(0.35)	0.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82 Put		457.65000		0.45765	0.00000	407.40000	0.40740	457.650	10.90	(0.19)	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83 Put		448.24000		0.44824	0.00000	398.92000	0.39892	448.240	10.91	(0.19)	0.00	0.00	0	300.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark	Price	Spot	Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		Contracts	Traded	Open Interest	
R2037	On 07/08/2025	Bond Future	12.17	Put	216.83	000	0.21683		0.00000		191.52	000	0.19152	216.830	11.40		(0.10)	0.00		0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.31	241	84.72	189	0.00000		11.25	475	85.03	873	9.22		0.00	0.00		0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	505.94	000	0.50594		0.00000		573.23	000	0.57323	505.940	8.64		0.19	0.00		0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,378.35	000	1.37835		0.00000		1,510.01	000	1.51001	1,378.350	9.22		0.38	0.00		0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	795.71	000	0.79571		0.00000		734.32	000	0.73432	795.710	10.74		(0.22)	0.00		0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.44	884	82.06	423	0.00000		11.38	885	82.38	676	9.62		0.00	0.00		0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	978.35	000	0.97835		0.00000		1,069.75	000	1.06975	978.350	9.26		0.26	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,429.53	000	1.42953		0.00000		1,547.11	000	1.54711	1,429.530	9.52		0.34	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,021.23	000	3.02123		0.00000		2,864.92	000	2.86492	3,021.230	10.04		(0.51)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,655.35	000	2.65535		0.00000		2,825.60	000	2.82560	2,655.350	10.08		0.50	0.00		0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,938.26	000	1.93826		0.00000		1,828.21	000	1.82821	1,938.260	10.63		(0.37)	0.00		0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,331.30	000	1.33130		0.00000		1,251.31	000	1.25131	1,331.300	11.12		(0.27)	0.00		0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	868.49	000	0.86849		0.00000		813.79	000	0.81379	868.490	11.66		(0.19)	0.00		0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.60	106	83.59	005	0.00000		11.53	860	83.91	835	9.54		0.00	0.00		0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	1,651.66	000	1.65166		0.00000		1,770.61	000	1.77061	1,651.660	9.29		0.34	563,053.44		142	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1,758.84	000	1.75884		0.00000		1,666.90	000	1.66690	1,758.840	10.69		(0.30)	(986,166.70)		284	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.77	381	80.85	989	0.00000		11.70	866	81.19	9382	9.85		0.00	0.00		0	0.00
R2037	On 31/01/2037	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
R2038	On 07/08/2025	Bond Future	0.00		11.24	427	101.49	269	0.00000		11.18	874	101.85	702	8.96		0.00	0.00		0	6,386.00
R2038	On 06/11/2025	Bond Future	0.00		11.37	370	97.95	776	0.00000		11.31	590	98.32	890	9.35		0.00	0.00		0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,350.52	000	1.35052		0.00000		1,490.44	000	1.49044	1,350.520	9.02		0.35	0.00		0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	777.12	000	0.77712		0.00000		714.69	000	0.71469	777.120	10.79		(0.19)	0.00		0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.51	595	99.80	814	0.00000		11.45	576	100.18	598	9.28		0.00	0.00		0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.66	976	96.17	943	0.00000		11.60	703	96.56	398	9.72		0.00	0.00		0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.84	014	97.93	753	0.00000		11.77	469	98.32	878	9.55		0.00	0.00		0	0.00
R2038	On 31/03/2038	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000		0.00000		100.00	000	100.00	000	0.00		0.00	0.00		0	0.00
R2040	On 07/08/2025	Bond Future	0.00		11.62	546	82.10	556	0.00000		11.53	908	82.62	313	10.11		0.00	379,491,898.32		4,622	53,175.00
R2040	On 07/08/2025	Bond Future	10.80	Call	133.47	000	0.13347		0.00000		187.16	000	0.18716	133.470	9.44		0.08	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	296.30	000	0.29630		0.00000		393.43	000	0.39343	296.300	9.73		0.16	0.00		0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	418.48	000	0.41848		0.00000		542.43	000	0.54243	418.480	9.88		0.20	0.00		0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	983.08	000	0.98308		0.00000		1,199.62	000	1.19962	983.080	10.36		0.37	0.00		0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	810.29	000	0.81029		0.00000		678.08	000	0.67808	810.290	11.34		(0.29)	0.00		0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.75	248	83.68	349	0.00000		11.66	283	84.21	087	10.04		0.00	0.00		0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.89	353	80.75	555	0.00000		11.80	035	81.29	261	10.54		0.00	0.00		0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,768.79	000	2.76879		0.00000		3,048.51	000	3.04851	2,768.790	10.94		0.50	0.00		0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	893.90	000	0.89390		0.00000		805.61	000	0.80561	893.900	12.78		(0.18)	0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.04	873	82.25	676	0.00000		11.95	184	82.80	355	10.47		0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	11.12	Call	1,261.68	000	1.26168		0.00000		1,419.55	000	1.41955	1,261.680	9.96		0.27	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.03	Put	3,511.81	000	3.51181		0.00000		3,259.05	000	3.25905	3,511.810	10.76		(0.48)	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.53	Put	2,412.59	000	2.41259		0.00000		2,224.76	000	2.22476	2,412.590	11.32		(0.36)	0.00		0	820.00
R2040	On 06/08/2026	Bond Future	0.00		12.22	327	79.25	112	0.00000		12.12	230	79.80	761	10.87		0.00	0.00		0	0.00
R2040	On 31/01/2040	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
R2044	On 07/08/2025	Bond Future	0.00		11.86	949	77.12	121	0.00000		11.79	866	77.54	936	10.97		0.00	0.00		0	41,373.00
R2044	On 07/08/2025	Bond Future	10.63	Call	16.07	000	0.01607		0.00000		23.89	000	0.02389	16.070	9.72	</					

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 06/11/2025	Bond Future	0.00		11.99510		78.60328	0.00000	11.92165	79.03956		10.90	0.00	0.00		0	71,530.00
R2044	On 06/11/2025	Bond Future	12.00	Put	2,384.29000		2.38429	0.00000	2,187.04000	2.18704	2,384.290	11.28	(0.48)	0.00		0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	1,894.82000		1.89482	0.00000	1,730.06000	1.73006	1,894.820	11.59	(0.41)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	1,787.58000		1.78758	0.00000	1,630.38000	1.63038	1,787.580	11.67	(0.39)	0.00		0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		12.13380		75.70462	0.00000	12.05753	76.14886		11.47	0.00	0.00		0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.28524		77.11174	0.00000	12.20600	77.56401		11.41	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		12.45462		74.13700	0.00000	12.37210	74.59733		11.88	0.00	0.00		0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.82982		79.82653	0.00000	11.75891	80.26839		10.87	0.00	0.00		0	209,598.00
R2048	On 06/11/2025	Bond Future	0.00		11.95406		76.91913	0.00000	11.88050	77.36936		11.40	0.00	0.00		0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		12.09095		78.37247	0.00000	12.01452	78.83102		11.36	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.23000		75.38906	0.00000	12.15066	75.85589		11.94	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		12.38418		76.76795	0.00000	12.30165	77.24307		11.77	0.00	0.00		0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.73836		103.29908	0.00000	11.67255	103.83404		10.91	0.00	0.00		0	22,570.00
R2053	On 06/11/2025	Bond Future	0.00		11.85929		99.42044	0.00000	11.79096	99.96551		11.45	0.00	0.00		0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.99010		101.29838	0.00000	11.91911	101.85344		11.41	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.12949		97.32012	0.00000	12.05568	97.88518		12.00	0.00	0.00		0	0.00
R2053	On 06/08/2026	Bond Future	0.00		12.28171		99.09855	0.00000	12.20488	99.67355		11.83	0.00	0.00		0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.92577		73.28386	0.00000	10.87020	73.55909		9.12	0.00	0.00		0	10,920.00
R209	On 06/11/2025	Bond Future	0.00		11.03856		71.53978	0.00000	10.98089	71.82014		9.42	0.00	0.00		0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.16324		72.89151	0.00000	11.10336	73.17692		9.36	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.29830		71.09628	0.00000	11.23607	71.38681		9.66	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		11.44895		72.39737	0.00000	11.38422	72.69296		9.45	0.00	0.00		0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000		93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00		0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R210	On 07/08/2025	Bond Future	0.00		251.08953		251.08953	0.00000	251.04052	251.04052		0.00	0.00	0.00		0	967.00
R210	On 06/11/2025	Bond Future	0.00		252.54825		252.54825	0.00000	252.49743	252.49743		0.00	0.00	0.00		0	300.00
R210	On 05/02/2026	Bond Future	0.00		257.38163		257.38163	0.00000	257.32909	257.32909		0.00	0.00	0.00		0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.74416		258.74416	0.00000	258.67965	258.67965		0.00	0.00	0.00		0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.54877		263.54877	0.00000	263.48206	263.48206		0.00	0.00	0.00		0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.36355		93.07674	0.00000	9.33828	93.17755		5.53	0.00	0.00		0	15,458.00
R213	On 06/11/2025	Bond Future	0.00		9.45670		91.31247	0.00000	9.43000	91.41504		5.49	0.00	0.00		0	77,772.00
R213	On 05/02/2026	Bond Future	0.00		9.57037		93.03831	0.00000	9.54210	93.14253		5.21	0.00	0.00		0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.69420		91.21735	0.00000	9.66424	91.32320		5.10	0.00	0.00		0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.84611		92.88833	0.00000	9.81424	92.99578		4.84	0.00	0.00		0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R214	On 07/08/2025	Bond Future	0.00		11.47153		67.21492	0.00000	11.39550	67.61157		10.54	0.00	2,016,447.60		30	8,597.00
R214	On 06/11/2025	Bond Future	0.00		11.58605		65.20729	0.00000	11.50737	65.61146		10.98	0.00	0.00		0	31,342.00
R214	On 05/02/2026	Bond Future	0.00		11.71253		66.43953	0.00000	11.63102	66.85111		10.95	0.00	0.00		0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.84143		64.37655	0.00000	11.75704	64.79558		11.45	0.00	0.00		0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.98464		65.55476	0.00000	11.89713	65.98125		11.30	0.00	0.00		0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R214	On	28/02/2041	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
R214/R209	On	28/02/2041	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
SIVC038	On	31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :													536,018,814.26		6,695	1,465,840.00
Grand Total:													536,018,814.26		6,695	1,465,840.00