

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/05/2025

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
Derivatives																	
AL37	On 07/08/2025	Index Future	0.00		1,131.07500		1,131.07500	0.00000	1,131.49400	1,131.49400		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,152.84700		1,152.84700	0.00000	1,153.27100	1,153.27100		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,174.72000		1,174.72000	0.00000	1,175.14200	1,175.14200		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,196.63400		1,196.63400	0.00000	1,197.05400	1,197.05400		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,218.42000		1,218.42000	0.00000	1,218.83500	1,218.83500		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,340.79600		1,340.79600	0.00000	1,340.30600	1,340.30600		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,366.60600		1,366.60600	0.00000	1,366.10200	1,366.10200		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,392.53400		1,392.53400	0.00000	1,392.01000	1,392.01000		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,418.51200		1,418.51200	0.00000	1,417.96500	1,417.96500		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,444.33700		1,444.33700	0.00000	1,443.76500	1,443.76500		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,146.27500		1,146.27500	0.00000	1,146.17700	1,146.17700		0.00		0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,168.34000		1,168.34000	0.00000	1,168.23700	1,168.23700		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,190.50600		1,190.50600	0.00000	1,190.39200	1,190.39200		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,212.71600		1,212.71600	0.00000	1,212.58800	1,212.58800		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,234.79400		1,234.79400	0.00000	1,234.65100	1,234.65100		0.00		0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.36498		82.93612	0.00000	11.36662	82.92874		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.52079		80.75646	0.00000	11.52252	80.74888		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.69757		82.30576	0.00000	11.69945	82.29776		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.88717		80.06049	0.00000	11.88920	80.05210		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		12.10063		81.54509	0.00000	12.10284	81.53624		0.00		0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.08426		77.01993	0.00000	12.09090	76.98235		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.22242		74.25539	0.00000	12.22934	74.21697		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.37015		75.67925	0.00000	12.37739	75.63984		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.53164		72.83966	0.00000	12.53921	72.79933		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.70480		74.18774	0.00000	12.71275	74.14631		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		1,129.52200		1,129.52200	0.00000	1,129.43700	1,129.43700		0.00		0.00	11,295,220.00	1	657.00
GOVI	On 06/11/2025	GOVI	0.00		1,151.26400		1,151.26400	0.00000	1,151.17500	1,151.17500		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,173.10600		1,173.10600	0.00000	1,173.00600	1,173.00600		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,194.99100		1,194.99100	0.00000	1,194.87800	1,194.87800		0.00		0.00	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,216.74700		1,216.74700	0.00000	1,216.61900	1,216.61900		0.00		0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00		0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00		138.10130		138.10130	0.00000	138.07297	138.07297		0.00		0.00	76,093,816.30	551	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.35347		139.35347	0.00000	139.32436	139.32436		0.00		0.00	9,476,035.96	68	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.02847		142.02847	0.00000	141.99842	141.99842		0.00		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.24286		143.24286	0.00000	143.21137	143.21137		0.00		0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		145.90709		145.90709	0.00000	145.87450	145.87450		0.00		0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	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	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.01028	130.01028	0.00000	129.75627	129.75627			0.00	0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.00395	131.00395	0.00000	130.74486	130.74486			0.00	0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.51878	133.51878	0.00000	133.25436	133.25436			0.00	0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.47011	134.47011	0.00000	134.19980	134.19980			0.00	0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.97117	136.97117	0.00000	136.69544	136.69544			0.00	0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00		139.17103	139.17103	0.00000	139.14024	139.14024			0.00	0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		141.88320	141.88320	0.00000	141.85154	141.85154			0.00	0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.43558	142.43558	0.00000	142.40254	142.40254			0.00	0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.12161	145.12161	0.00000	145.08739	145.08739			0.00	0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.61237	145.61237	0.00000	145.57626	145.57626			0.00	0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.74037	119.74037	0.00000	119.18992	119.18992			0.00	0.00	0.00	0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		119.81251	119.81251	0.00000	119.25096	119.25096			0.00	0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.11198	122.11198	0.00000	121.53936	121.53936			0.00	0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.11281	122.11281	0.00000	121.52852	121.52852			0.00	0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.38238	124.38238	0.00000	123.78667	123.78667			0.00	0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		119.01970	119.01970	0.00000	118.59847	118.59847			0.00	0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		121.33932	121.33932	0.00000	120.90958	120.90958			0.00	0.00	0.00	0.00	0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		121.24983	121.24983	0.00000	120.81129	120.81129			0.00	0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.53621	123.53621	0.00000	123.08885	123.08885			0.00	0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		123.37279	123.37279	0.00000	122.91569	122.91569			0.00	0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		381.15100	381.15100	0.00000	380.47900	380.47900			0.00	0.00	0.00	0.00	0	713.00
IGOV	On 06/11/2025	Index Future	0.00		388.58000	388.58000	0.00000	387.89400	387.89400			0.00	0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		396.04300	396.04300	0.00000	395.34000	395.34000			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.52000	403.52000	0.00000	402.80000	402.80000			0.00	0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.95400	410.95400	0.00000	410.21600	410.21600			0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000			0.00	0.00	0.00	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00		8.34000		91.66000	0.00000	8.34000	91.66000			0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000		91.60000	0.00000	8.40000	91.60000			0.00	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		8.04890		104.56522	0.00000	8.06718	104.54160			0.95	0.00	21,331,304.88	204	180,414.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,500.86000		1.50086	0.00000	1,478.03000	1.47803	1,500.860	1.44	0.99	0.00		0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.11000		0.00011	0.00000	0.15000	0.00015	0.110	1.83	0.00	0.00		0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.10478		106.57768	0.00000	8.12756	106.55349			0.94	0.00	47,640,222.96	447	3,171.00
R186	On 05/02/2026	Bond Future	0.00		8.23756		103.29163	0.00000	8.26768	103.26668			0.85	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.54763		105.21397	0.00000	8.59129	105.18820			0.68	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.33904		101.83662	0.00000	9.41444	101.80996			0.47	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00		268.80706		268.80706	0.00000	269.32934	269.32934			0.00	0.00	120,963,177.00	450	955.00
R202	On 06/11/2025	Bond Future	0.00		274.04587		274.04587	0.00000	274.57803	274.57803			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.95943		273.95943	0.00000	274.50029	274.50029			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.12644		279.12644	0.00000	279.67655	279.67655			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.87560		278.87560	0.00000	279.43318	279.43318			0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	0.00		8.94197		96.84790	0.00000	8.92178	96.91944			4.38	0.00	290,543.70	3	117,227.00
R2030	On 07/08/2025	Bond Future	8.72	Call	450.35000		0.45035	0.00000	490.59000	0.49059	450.350	4.51	0.35	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,414.84000		1.41484	0.00000	1,479.22000	1.47922	1,414.840	4.86	0.68	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	95.78000		0.09578	0.00000	96.94000	0.09694	95.780	5.30	(0.09)	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,277.28000		5.27728	0.00000	5,349.70000	5.34970	5,277.280	5.81	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			5.82	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.01714		98.71168	0.00000	8.99557	98.78449			4.17	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	671.28000		0.67128	0.00000	707.56000	0.70756	671.280	4.16	0.36	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,535.84000		1.53584	0.00000	1,589.99000	1.58999	1,535.840	4.42	0.60	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	226.73000		0.22673	0.00000	223.46000	0.22346	226.730	4.96	(0.13)	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.11318		96.57472	0.00000	9.09008	96.64863			4.11	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.24240		98.37168	0.00000	9.21758	98.44662			3.87	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.40930		96.16652	0.00000	9.38245	96.24249			3.78	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		9.70713		95.99447	0.00000	9.70298	96.01354			6.14	0.00	240,946,119.70	2,510	124,656.00
R2032	On 07/08/2025	Bond Future	9.40	Call	520.14000		0.52014	0.00000	545.40000	0.54540	520.140	6.30	0.31	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,664.62000		1.66462	0.00000	1,699.31000	1.69931	1,664.620	6.87	0.62	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	171.33000		0.17133	0.00000	181.73000	0.18173	171.330	7.66	(0.11)	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.80549		93.68028	0.00000	9.80114	93.69964			6.20	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	844.44000		0.84444	0.00000	863.99000	0.86399	844.440	6.30	0.33	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,891.57000		1.89157	0.00000	1,917.36000	1.91736	1,891.570	6.70	0.55	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	376.64000		0.37664	0.00000	383.81000	0.38381	376.640	7.55	(0.15)	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.91989		95.45570	0.00000	9.91537	95.47513			5.97	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.05089		93.07208	0.00000	10.04619	93.09157			5.95	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		10.20499		94.77766	0.00000	10.20010	94.79717			5.69	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		9.91039		104.10951	0.00000	9.90629	104.13119			6.81	0.00	0.00	0	6,781.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2033	On 06/11/2025	Bond Future	0.00		10.01237		101.06876	0.00000	10.00809	101.09073			6.96	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.12924		102.98400	0.00000	10.12480	103.00610			6.74	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.26154		99.85644	0.00000	10.25693	99.87864			6.86	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.41455		101.68546	0.00000	10.40978	101.70764			6.62	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		10.55355		94.01897	0.00000	10.55994	93.98367			7.88	0.00	7,709,555.54	82	89,602.00
R2035	On 07/08/2025	Bond Future	10.08	Call	378.74000		0.37874	0.00000	390.20000	0.39020	378.740		7.64	0.21	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,472.35000		1.47235	0.00000	1,482.34000	1.48234	1,472.350		8.34	0.52	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	705.81000		0.70581	0.00000	742.49000	0.74249	705.810		8.79	(0.30)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	296.28000		0.29628	0.00000	319.92000	0.31992	296.280		9.35	(0.14)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	270.35000		0.27035	0.00000	292.76000	0.29276	270.350		9.40	(0.13)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.66793		91.32324	0.00000	10.67461	91.28718			8.11	0.00	0.00	0	10,866.00
R2035	On 06/11/2025	Bond Future	9.91	Call	517.40000		0.51740	0.00000	522.30000	0.52230	517.400		7.76	0.20	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	757.79000		0.75779	0.00000	762.73000	0.76273	757.790		7.93	0.26	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,411.31000		1.41131	0.00000	1,414.69000	1.41469	1,411.310		8.28	0.40	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,482.88000		1.48288	0.00000	1,486.00000	1.48600	1,482.880		8.32	0.42	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,844.80000		1.84480	0.00000	1,846.51000	1.84651	1,844.800		8.47	0.47	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	2,958.41000		2.95841	0.00000	2,955.14000	2.95514	2,958.410		8.89	0.62	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	2,992.70000		2.99270	0.00000	2,989.27000	2.98927	2,992.700		8.91	0.62	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	802.96000		0.80296	0.00000	827.47000	0.82747	802.960		9.46	(0.23)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	782.06000		0.78206	0.00000	806.22000	0.80622	782.060		9.49	(0.23)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	582.79000		0.58279	0.00000	603.32000	0.60332	582.790		9.73	(0.18)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	398.84000		0.39884	0.00000	415.18000	0.41518	398.840		10.05	(0.13)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	377.65000		0.37765	0.00000	393.44000	0.39344	377.650		10.10	(0.12)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.79765		93.05423	0.00000	10.80469	93.01718			7.96	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,639.49000		1.63949	0.00000	1,638.85000	1.63885	1,639.490		7.91	0.39	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	2,982.00000		2.98200	0.00000	2,976.42000	2.97642	2,982.000		8.39	0.56	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	501.92000		0.50192	0.00000	516.06000	0.51606	501.920		9.90	(0.13)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.93362		90.28129	0.00000	10.94102	90.24331			8.17	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		11.08894		91.93610	0.00000	11.09677	91.89701			7.96	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		11.16837		83.24900	0.00000	11.16980	83.24099			9.33	0.00	1,664,980.00	20	143,466.00
R2037	On 07/08/2025	Bond Future	10.34	Call	98.03000		0.09803	0.00000	106.34000	0.10634	98.030		8.48	0.07	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	194.54000		0.19454	0.00000	207.09000	0.20709	194.540		8.64	0.12	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	237.32000		0.23732	0.00000	251.33000	0.25133	237.320		8.71	0.15	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	331.44000		0.33144	0.00000	348.03000	0.34803	331.440		8.83	0.19	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	969.50000		0.96950	0.00000	993.60000	0.99360	969.500		9.33	0.40	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	1,700.30000		1.70030	0.00000	1,732.99000	1.73299	1,700.300		9.44	(0.55)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	875.43000		0.87543	0.00000	906.05000	0.90605	875.430		9.97	(0.34)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	2,380.58000		2.38058	0.00000	2,402.69000	2.40269	2,380.580		10.01	0.67	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	823.72000		0.82372	0.00000	853.84000	0.85384	823.720		10.01	(0.33)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	373.66000		0.37366	0.00000	395.75000	0.39575	373.660		10.58	(0.17)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	365.40000		0.36540	0.00000	387.25000	0.38725	365.400		10.59	(0.17)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	166.83000		0.16683	0.00000	181.00000	0.18100	166.830		11.09	(0.09)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.28887		84.85103	0.00000	11.29037	84.84279			9.21	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	511.37000		0.51137	0.00000	522.06000	0.52206	511.370		8.62	0.19	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,402.00000		1.40200	0.00000	1,417.10000	1.41710	1,402.000		9.21	0.39	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	750.26000		0.75026	0.00000	768.07000	0.76807	750.260		10.76	(0.21)	0.00	0	300.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2037	On 05/02/2026	Bond Future	0.00		11.42344		82.20058	0.00000	11.42504	82.19198			9.61	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	945.58000		0.94558	0.00000	955.18000	0.95518	945.580		9.03	0.26	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,388.82000		1.38882	0.00000	1,399.56000	1.39956	1,388.820		9.24	0.34	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	2,848.43000		2.84843	0.00000	2,868.42000	2.86842	2,848.430		9.74	(0.50)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,620.53000		2.62053	0.00000	2,631.88000	2.63188	2,620.530		9.78	0.51	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,791.47000		1.79147	0.00000	1,810.04000	1.81004	1,791.470		10.34	(0.36)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,211.90000		1.21190	0.00000	1,228.24000	1.22824	1,211.900		10.83	(0.26)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	777.15000		0.77715	0.00000	790.58000	0.79058	777.150		11.39	(0.18)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.57454		83.72922	0.00000	11.57627	83.72013			9.53	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	1,677.55000		1.67755	0.00000	1,686.47000	1.68647	1,677.550		9.27	0.35	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1,701.36000		1.70136	0.00000	1,717.02000	1.71702	1,701.360		10.70	(0.29)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		11.74570		81.00374	0.00000	11.74757	80.99416			9.87	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.22724		101.60421	0.00000	11.22347	101.62892			8.98	0.00	0.00	0	6,386.00
R2038	On 06/11/2025	Bond Future	0.00		11.35560		98.07376	0.00000	11.35168	98.09891			9.34	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,361.83000		1.36183	0.00000	1,390.77000	1.39077	1,361.830		9.01	0.35	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	734.33000		0.73433	0.00000	746.90000	0.74690	734.330		10.81	(0.18)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.49617		99.93207	0.00000	11.49213	99.95741			9.27	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.64909		96.30589	0.00000	11.64493	96.33137			9.70	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.81812		98.06890	0.00000	11.81385	98.09441			9.56	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		11.61332		82.17801	0.00000	11.61998	82.13825			10.14	0.00	0.00	0	53,175.00
R2040	On 07/08/2025	Bond Future	10.80	Call	110.51000		0.11051	0.00000	117.27000	0.11727	110.510		9.17	0.07	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	255.23000		0.25523	0.00000	265.55000	0.26555	255.230		9.39	0.15	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	369.78000		0.36978	0.00000	381.68000	0.38168	369.780		9.53	0.19	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	919.44000		0.91944	0.00000	932.88000	0.93288	919.440		9.98	0.37	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	704.07000		0.70407	0.00000	742.77000	0.74277	704.070		10.96	(0.28)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.73952		83.75941	0.00000	11.74645	83.71880			10.03	0.00	0.00	0	1,568.00
R2040	On 05/02/2026	Bond Future	0.00		11.87922		80.83768	0.00000	11.88647	80.79605			10.52	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,697.70000		2.69770	0.00000	2,693.75000	2.69375	2,697.700		10.61	0.50	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	808.89000		0.80889	0.00000	828.65000	0.82865	808.890		12.47	(0.17)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.03380		82.34065	0.00000	12.04139	82.29799			10.45	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	11.12	Call	1,260.42000		1.26042	0.00000	1,260.25000	1.26025	1,260.420		9.92	0.27	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.03	Put	3,448.38000		3.44838	0.00000	3,483.75000	3.48375	3,448.380		10.75	(0.48)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.53	Put	2,361.48000		2.36148	0.00000	2,391.55000	2.39155	2,361.480		11.32	(0.36)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		12.20731		79.33870	0.00000	12.21529	79.29489			10.88	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.87795		77.07033	0.00000	11.86911	77.12349			10.98	0.00	309,668,585.94	4,018	41,373.00
R2044	On 07/08/2025	Bond Future	10.63	Call	10.98000		0.01098	0.00000	13.48000	0.01348	10.980		9.55	0.01	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	301.87000		0.30187	0.00000	328.98000	0.32898	301.870		10.24	0.16	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,621.12000		1.62112	0.00000	1,625.52000	1.62552	1,621.120		11.16	(0.51)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	826.70000		0.82670	0.00000	839.39000	0.83939	826.700		11.78	(0.31)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		12.00353		78.55346	0.00000	11.99438	78.60754			10.86	0.00	0.00	0	71,530.00
R2044	On 06/11/2025	Bond Future	12.00	Put	2,373.42000		2.37342	0.00000	2,368.73000	2.36873	2,373.420		11.25	(0.49)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	1,880.29000		1.88029	0.00000	1,879.74000	1.87974	1,880.290		11.56	(0.41)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	1,772.38000		1.77238	0.00000	1,772.69000	1.77269	1,772.380		11.64	(0.39)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		12.14180		75.65826	0.00000	12.13233	75.71314			11.42	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
											Option						
R2044	On 07/05/2026	Bond Future	0.00		12.29352		77.06473	0.00000	12.28372	77.12037		11.36		0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		12.46288		74.09117	0.00000	12.45272	74.14755		11.85		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		11.83337		79.80452	0.00000	11.83470	79.79628		10.85		0.00	2,154,722.04	27	209,598.00
R2048	On 06/11/2025	Bond Future	0.00		11.95742		76.89868	0.00000	11.95882	76.89016		11.34		0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		12.09370		78.35606	0.00000	12.09519	78.34717		11.29		0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.23282		75.37256	0.00000	12.23442	75.36320		11.87		0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		12.38677		76.75313	0.00000	12.38848	76.74334		11.72		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		11.74194		103.27013	0.00000	11.73810	103.30118		10.89		0.00	0.00	0	22,570.00
R2053	On 06/11/2025	Bond Future	0.00		11.86269		99.39346	0.00000	11.85871	99.42504		11.38		0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.99289		101.27668	0.00000	11.98880	101.30849		11.34		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.13237		97.29819	0.00000	12.12815	97.33033		11.92		0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		12.28437		99.07875	0.00000	12.28002	99.11113		11.77		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		10.90393		73.39186	0.00000	10.90514	73.38587		9.14		0.00	0.00	0	10,920.00
R209	On 06/11/2025	Bond Future	0.00		11.01552		71.65161	0.00000	11.01680	71.64539		9.40		0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.13844		73.00953	0.00000	11.13981	73.00301		9.34		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.27247		71.21668	0.00000	11.27394	71.20982		9.65		0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		11.42165		72.52183	0.00000	11.42324	72.51458		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		250.56159		250.56159	0.00000	250.71377	250.71377		0.00		0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		252.01635		252.01635	0.00000	252.17102	252.17102		0.00		0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		256.85372		256.85372	0.00000	257.01068	257.01068		0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.20903		258.20903	0.00000	258.36719	258.36719		0.00		0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.01016		263.01016	0.00000	263.17033	263.17033		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		9.34787		93.13928	0.00000	9.33834	93.17731		5.46		0.00	0.00	0	16,229.00
R213	On 06/11/2025	Bond Future	0.00		9.43952		91.37845	0.00000	9.42947	91.41708		5.41		0.00	0.00	0	77,772.00
R213	On 05/02/2026	Bond Future	0.00		9.55073		93.11070	0.00000	9.54012	93.14983		5.14		0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.67326		91.29132	0.00000	9.66207	91.33087		5.02		0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.82307		92.96599	0.00000	9.81123	93.00593		4.78		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		11.47014		67.22214	0.00000	11.47651	67.18906		10.55		0.00	0.00	0	8,597.00
R214	On 06/11/2025	Bond Future	0.00		11.58429		65.21629	0.00000	11.59090	65.18250		10.95		0.00	0.00	0	31,342.00
R214	On 05/02/2026	Bond Future	0.00		11.70997		66.45240	0.00000	11.71686	66.41778		10.91		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.83874		64.38984	0.00000	11.84592	64.35437		11.41		0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.98151		65.56995	0.00000	11.98901	65.53358		11.29		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
SIVC038	On 31/01/2038	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00

Total for Derivatives :	849,234,284.02	8,381	1,465,906.00
Grand Total:	849,234,284.02	8,381	1,465,906.00