

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/09/2025

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 06/11/2025	Index Future	0.00		1,195.85400		1,195.85400	0.00000	1,196.00000	1,196.00000		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,217.82300		1,217.82300	0.00000	1,217.97100	1,217.97100		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,240.13000		1,240.13000	0.00000	1,240.27400	1,240.27400		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,262.59300		1,262.59300	0.00000	1,262.73200	1,262.73200		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,284.84700		1,284.84700	0.00000	1,284.97700	1,284.97700		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,457.79400		1,457.79400	0.00000	1,455.10000	1,455.10000		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,484.57500		1,484.57500	0.00000	1,481.83000	1,481.83000		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,511.76700		1,511.76700	0.00000	1,508.96500	1,508.96500		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,539.15200		1,539.15200	0.00000	1,536.28900	1,536.28900		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,566.28000		1,566.28000	0.00000	1,563.35300	1,563.35300		0.00		0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,235.29400		1,235.29400	0.00000	1,232.81900	1,232.81900		0.00		0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,257.98700		1,257.98700	0.00000	1,255.46600	1,255.46600		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,281.02900		1,281.02900	0.00000	1,278.45600	1,278.45600		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,304.23400		1,304.23400	0.00000	1,301.60500	1,301.60500		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,327.22200		1,327.22200	0.00000	1,324.53500	1,324.53500		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		10.26574		86.50643	0.00000	10.29293	86.37633		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.39280		88.11657	0.00000	10.42130	87.98395		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.52461		85.95583	0.00000	10.55450	85.82061		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.66990		87.54694	0.00000	10.70132	87.40901		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.83787		85.29487	0.00000	10.87094	85.15422		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		11.15029		80.60573	0.00000	11.20810	80.24210		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.26495		82.10597	0.00000	11.32488	81.73549		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.38706		79.36351	0.00000	11.44927	78.98604		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.51534		80.83129	0.00000	11.57993	80.44664		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.65588		77.98893	0.00000	11.72301	77.59723		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 06/11/2025	GOVI	0.00		1,215.13100		1,215.13100	0.00000	1,212.83200	1,212.83200		0.00		0.00	0	604.00
GOVI	On 05/02/2026	GOVI	0.00		1,237.45400		1,237.45400	0.00000	1,235.11200	1,235.11200		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,260.12000		1,260.12000	0.00000	1,257.72900	1,257.72900		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,282.94600		1,282.94600	0.00000	1,280.50300	1,280.50300		0.00		0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,305.55900		1,305.55900	0.00000	1,303.06100	1,303.06100		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		140.58158		140.58158	0.00000	140.60259	140.60259		0.00		0.00	0	4,396.00
I2029	On 05/02/2026	Bond Future	0.00		143.19816		143.19816	0.00000	143.21954	143.21954		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.38456		144.38456	0.00000	144.40603	144.40603		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.05956		147.05956	0.00000	147.08112	147.08112		0.00		0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.15891		148.15891	0.00000	148.18016	148.18016		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	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				
I2031	On 06/11/2025	Bond Future	0.00		110.72736		110.72736	0.00000	110.54074	110.54074		1.16	0.00	0.00	0 1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.38913		110.38913	0.00000	110.19894	110.19894		1.17	0.00	0.00	0 0.00
I2031	On 07/05/2026	Bond Future	0.00		112.43592		112.43592	0.00000	112.24201	112.24201		0.89	0.00	0.00	0 0.00
I2031	On 06/08/2026	Bond Future	0.00		112.07743		112.07743	0.00000	111.87945	111.87945		0.36	0.00	0.00	0 0.00
I2031	On 05/11/2026	Bond Future	0.00		114.05051		114.05051	0.00000	113.84874	113.84874		0.10	0.00	0.00	0 0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000		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	100.00000	100.00000		0.00	0.00	0.00	0 0.00
I2033	On 06/11/2025	Bond Future	0.00		132.56662		132.56662	0.00000	132.65203	132.65203		0.00	0.00	0.00	0 8,490.00
I2033	On 05/02/2026	Bond Future	0.00		135.03400		135.03400	0.00000	135.12097	135.12097		0.00	0.00	0.00	0 0.00
I2033	On 07/05/2026	Bond Future	0.00		135.96672		135.96672	0.00000	136.05497	136.05497		0.00	0.00	0.00	0 0.00
I2033	On 06/08/2026	Bond Future	0.00		138.48592		138.48592	0.00000	138.57545	138.57545		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		139.32977		139.32977	0.00000	139.42027	139.42027		0.00	0.00	0.00	0 0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2038	On 06/11/2025	Bond Future	0.00		142.64026		142.64026	0.00000	142.63510	142.63510		0.00	0.00	0.00	0 2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.11697		143.11697	0.00000	143.11167	143.11167		0.00	0.00	0.00	0 0.00
I2038	On 07/05/2026	Bond Future	0.00		145.77083		145.77083	0.00000	145.76512	145.76512		0.00	0.00	0.00	0 0.00
I2038	On 06/08/2026	Bond Future	0.00		146.25517		146.25517	0.00000	146.24882	146.24882		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		148.83152		148.83152	0.00000	148.82456	148.82456		0.00	0.00	0.00	0 0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2046	On 06/11/2025	Bond Future	0.00		120.96605		120.96605	0.00000	120.78396	120.78396		0.00	0.00	0.00	0 19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.21752		123.21752	0.00000	123.03197	123.03197		0.00	0.00	0.00	0 0.00
I2046	On 07/05/2026	Bond Future	0.00		123.19377		123.19377	0.00000	123.00456	123.00456		0.00	0.00	0.00	0 0.00
I2046	On 06/08/2026	Bond Future	0.00		125.47544		125.47544	0.00000	125.28259	125.28259		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		125.34017		125.34017	0.00000	125.14309	125.14309		0.00	0.00	0.00	0 0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2050	On 06/11/2025	Bond Future	0.00		121.80131		121.80131	0.00000	120.90401	120.90401		0.00	0.00	0.00	0 17,837.00
I2050	On 05/02/2026	Bond Future	0.00		121.64116		121.64116	0.00000	120.72708	120.72708		0.00	0.00	0.00	0 0.00
I2050	On 07/05/2026	Bond Future	0.00		123.89683		123.89683	0.00000	122.96551	122.96551		0.00	0.00	0.00	0 0.00
I2050	On 06/08/2026	Bond Future	0.00		123.72274		123.72274	0.00000	122.77374	122.77374		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		125.90164		125.90164	0.00000	124.93568	124.93568		0.00	0.00	0.00	0 0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0 0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0 0.00
IGOV	On 06/11/2025	Index Future	0.00		391.67800		391.67800	0.00000	391.13000	391.13000		0.00	0.00	0.00	0 754.00
IGOV	On 05/02/2026	Index Future	0.00		398.96800		398.96800	0.00000	398.41000	398.41000		0.00	0.00	0.00	0 0.00
IGOV	On 07/05/2026	Index Future	0.00		406.37000		406.37000	0.00000	405.79800	405.79800		0.00	0.00	0.00	0 0.00
IGOV	On 06/08/2026	Index Future	0.00		413.82200		413.82200	0.00000	413.23800	413.23800		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		421.20600		421.20600	0.00000	420.60700	420.60700		0.00	0.00	0.00	0 0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000		80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0 0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000		76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0 0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000		75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0 0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0 0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0 0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0 0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0 0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0 0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0 0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0 0.00

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	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	0.00	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 06/11/2025	Bond Future	0.00		7.59704		107.11908	0.00000	7.56225	107.15633		0.66	0.00	39,955,416.84		373	95,956.00
R186	On 05/02/2026	Bond Future	0.00		7.64709		103.78276	0.00000	7.60171	103.82066		0.68	0.00	0.00		0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.75747		105.68248	0.00000	7.69296	105.72090		0.54	0.00	0.00		0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.00790		102.30955	0.00000	7.89903	102.34843		0.37	0.00	0.00		0	0.00
R186	On 05/11/2026	Bond Future	0.00		9.95996		104.08550	0.00000	9.62095	104.12471		0.15	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		276.93872		276.93872	0.00000	276.92895	276.92895		0.00	0.00	0.00		0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.72405		276.72405	0.00000	276.71394	276.71394		0.00	0.00	0.00		0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.85574		281.85574	0.00000	281.84498	281.84498		0.00	0.00	0.00		0	0.00
R202	On 06/08/2026	Bond Future	0.00		281.61860		281.61860	0.00000	281.60666	281.60666		0.00	0.00	0.00		0	0.00
R202	On 05/11/2026	Bond Future	0.00		286.57966		286.57966	0.00000	286.56653	286.56653		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		8.15222		101.68495	0.00000	8.14754	101.70134		3.99	0.00	40,673,980.00		400	138,912.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,053.47000		2.05347	0.00000	2,075.08000	2.07508	2,053.470	3.79	0.89	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,659.94000		3.65994	0.00000	3,677.13000	3.67713	3,659.940	3.69	0.99	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	0.01000		0.00001	0.00000	0.01000	0.00001	0.010	3.72	0.00	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.20164		99.54481	0.00000	8.19661	99.56151		3.97	0.00	0.00		0	52,861.00
R2030	On 07/05/2026	Bond Future	0.00		8.26849		101.36689	0.00000	8.26313	101.38369		3.75	0.00	0.00		0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.35327		99.21111	0.00000	8.34753	99.22798		3.65	0.00	0.00		0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.45599		100.93365	0.00000	8.44987	100.95049		3.42	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		8.86094		98.00514	0.00000	8.85660	98.02559		6.15	0.00	49,002,570.00		500	155,530.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,689.31000		2.68931	0.00000	2,719.58000	2.71958	2,689.310	5.90	0.85	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,764.23000		4.76423	0.00000	4,787.19000	4.78719	4,764.230	5.83	0.98	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.03000		0.00003	0.00000	0.05000	0.00005	0.030	5.89	0.00	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.93700		99.80551	0.00000	8.93244	99.82628		5.96	0.00	0.00		0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.02010		97.47278	0.00000	9.01532	97.49379		5.95	0.00	0.00		0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.11530		99.25470	0.00000	9.11030	99.27586		5.68	0.00	0.00		0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.23103		96.82122	0.00000	9.22582	96.84241		5.66	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		9.04875		106.17817	0.00000	9.02891	106.28688		6.22	0.00	0.00		0	28,586.00
R2033	On 05/02/2026	Bond Future	0.00		9.12855		108.12866	0.00000	9.10773	108.23931		6.05	0.00	0.00		0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.21507		105.06481	0.00000	9.19322	105.17727		5.87	0.00	0.00		0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.31250		106.98522	0.00000	9.28953	107.09954		5.67	0.00	0.00		0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.42833		103.80343	0.00000	9.40420	103.91936		5.29	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		9.64367		97.08880	0.00000	9.67049	96.93165		8.01	0.00	58,059,102.40		598	119,853.00

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	
R2035	On 06/11/2025	Bond Future	9.77	Call	1,714.00	0000	1.71400	0.00000	1,650.94	0000	1.65094	1,714.000	8.00	0.60	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,211.93	0000	2.21193	0.00000	2,131.59	0000	2.13159	2,211.930	7.93	0.69	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,909.09	0000	2.90909	0.00000	2,808.21	0000	2.80821	2,909.090	7.85	0.79	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	311.87	0000	0.31187	0.00000	360.33	0000	0.36033	311.870	7.83	(0.18)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	181.45	0000	0.18145	0.00000	215.14	0000	0.21514	181.450	7.80	(0.11)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,476.86	0000	4.47686	0.00000	4,344.63	0000	4.34463	4,476.860	7.79	0.92	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,628.53	0000	4.62853	0.00000	4,494.20	0000	4.49420	4,628.530	7.79	0.93	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	81.80	0000	0.08180	0.00000	100.80	0000	0.10080	81.800	7.78	(0.06)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,346.94	0000	5.34694	0.00000	5,204.44	0000	5.20444	5,346.940	7.77	0.96	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	36.61	0000	0.03661	0.00000	46.92	0000	0.04692	36.610	7.77	(0.03)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	7,229.12	0000	7.22912	0.00000	7,075.78	0000	7.07578	7,229.120	7.81	0.99	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,281.41	0000	7.28141	0.00000	7,127.92	0000	7.12792	7,281.410	7.81	0.99	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.73	0000	0.00073	0.00000	1.13	0000	0.00113	0.730	7.94	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	0.65	0000	0.00065	0.00000	1.01	0000	0.00101	0.650	7.95	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.17	0000	0.00017	0.00000	0.28	0000	0.00028	0.170	8.01	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	0.02	0000	0.00002	0.00000	0.04	0000	0.00004	0.020	8.03	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	0.02	0000	0.00002	0.00000	0.03	0000	0.00003	0.020	8.03	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.73809		98.87234	0.00000	9.76608		98.71228		7.87	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,421.78	0000	3.42178	0.00000	3,327.94	0000	3.32794	3,421.780	7.72	0.70	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,496.50	0000	4.49650	0.00000	4,383.79	0000	4.38379	4,496.500	7.69	0.80	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	359.92	0000	0.35992	0.00000	393.62	0000	0.39362	359.920	7.68	(0.14)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,759.18	0000	6.75918	0.00000	6,620.63	0000	6.62063	6,759.180	7.73	0.92	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	113.24	0000	0.11324	0.00000	127.33	0000	0.12733	113.240	7.79	(0.05)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	2.44	0000	0.00244	0.00000	3.01	0000	0.00301	2.440	7.94	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.83275		96.17941	0.00000	9.86197		96.01627		8.13	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	2,098.24	0000	2.09824	0.00000	2,041.48	0000	2.04148	2,098.240	8.19	0.45	2,211,784.44	500	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	2,142.56	0000	2.14256	0.00000	2,084.72	0000	2.08472	2,142.560	8.18	0.45	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	2,256.97	0000	2.25697	0.00000	2,196.39	0000	2.19639	2,256.970	8.15	0.47	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	1,750.34	0000	1.75034	0.00000	1,827.97	0000	1.82797	1,750.340	8.00	(0.38)	(941,973.92)	250	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1,705.19	0000	1.70519	0.00000	1,781.63	0000	1.78163	1,705.190	8.00	(0.37)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	1,595.88	0000	1.59588	0.00000	1,669.38	0000	1.66938	1,595.880	7.99	(0.36)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	877.18	0000	0.87718	0.00000	927.20	0000	0.92720	877.180	8.00	(0.23)	(1,137,933.09)	500	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	851.64	0000	0.85164	0.00000	900.67	0000	0.90067	851.640	8.01	(0.22)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	789.94	0000	0.78994	0.00000	836.51	0000	0.83651	789.940	8.01	(0.21)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.93830		97.93813	0.00000	9.96889		97.77171		7.94	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		10.06179		95.13974	0.00000	10.09382		94.97012		8.11	0.00	0.00	0	0.00
R2035	On 28/02/2035	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
R2037	On 06/11/2025	Bond Future	0.00		10.17169		91.31725	0.00000	10.20363		91.12285		9.00	0.00	54,151,129.25	593	184,174.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,565.76	0000	2.56576	0.00000	2,453.40	0000	2.45340	2,565.760	8.87	0.72	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,963.89	0000	4.96389	0.00000	4,794.99	0000	4.79499	4,963.890	8.79	0.93	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.37	0000	0.00037	0.00000	0.62	0000	0.00062	0.370	9.12	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.27030		88.73616	0.00000	10.30350		88.53816		9.38	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,416.25	0000	3.41625	0.00000	3,302.88	0000	3.30288	3,416.250	9.24	0.67	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,411.17	0000	4.41117	0.00000	4,276.71	0000	4.27671	4,411.170	9.22	0.77	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	298.02	0000	0.29802	0.00000	330.94	0000	0.33094	298.020	9.27	(0.11)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,683.43	0000	6.68343	0.00000	6,516.33	0000	6.51633	6,683.430	9.29	0.90	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	97.83	0000	0.09783	0.00000	111.70	0000	0.11170	97.830	9.46	(0.04)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	35.54	0000	0.03554	0.00000	41.60	0000	0.04160	35.540	9.61	(0.02)	0.00	0	1,970.00

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	12.73	Put	8.94	0.00	0.00894	0.00000	10.84	0.01	0.084	8.940	9.61	(0.01)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.37	889	90.36	0.00	0.00	0.00	0.00	9.31	0.00	0.00	0	0.00	
R2037	On 07/05/2026	Bond Future	10.95	Call	4,621.14	0.00	4.62114	0.00000	4,495.73	0.49	573	4,621.140	9.20	0.70	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	167.23	0.00	0.16723	0.00000	183.15	0.18	315	167.230	9.80	(0.05)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.49	937	87.75	0.00	0.00	0.00	0.00	9.63	0.00	0.00	0	0.00	
R2037	On 06/08/2026	Bond Future	10.02	Call	2,197.61	0.00	2.19761	0.00000	2,132.49	0.21	249	2,197.610	9.97	0.39	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2,674.09	0.00	2.67409	0.00000	2,776.71	0.27	671	2,674.090	9.58	(0.43)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,455.62	0.00	1.45562	0.00000	1,525.17	0.15	217	1,455.620	9.71	(0.27)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.62	409	89.27	0.00	0.00	0.00	0.00	9.49	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00	0.00		0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		10.25	669	105.51	0.00	0.00	0.00	0.00	8.75	0.00	0.00	0	6,667.00	
R2038	On 06/11/2025	Bond Future	10.98	Call	5,144.20	0.00	5.14420	0.00000	4,952.22	0.49	222	5,144.200	8.55	0.91	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.15	0.00	0.00015	0.00000	0.27	0.00	0.00	0.150	8.91	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.36	107	107.45	0.00	0.00	0.00	0.00	8.75	0.00	0.00	0	0.00	
R2038	On 07/05/2026	Bond Future	0.00		10.47	125	103.93	0.00	0.00	0.00	0.00	8.72	0.00	0.00	0	0.00	
R2038	On 06/08/2026	Bond Future	0.00		10.59	037	105.83	0.00	0.00	0.00	0.00	8.66	0.00	0.00	0	0.00	
R2038	On 05/11/2026	Bond Future	0.00		10.72	257	102.18	0.00	0.00	0.00	0.00	8.73	0.00	0.00	0	0.00	
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00	0.00		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00	0.00		0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.60	070	90.86	0.00	0.00	0.00	0.00	9.89	0.00	27,259,893.00	300	36,258.00	
R2040	On 05/02/2026	Bond Future	0.00		10.70	479	88.02	0.00	0.00	0.00	0.00	10.36	0.00	0.00	0	36,614.00	
R2040	On 05/02/2026	Bond Future	10.35	Call	1,486.14	0.00	1.48614	0.00000	1,370.07	0.13	707	1,486.140	10.67	0.37	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,237.58	0.00	2.23758	0.00000	2,446.49	0.24	469	2,237.580	10.36	(0.47)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,166.24	0.00	1.16624	0.00000	1,307.62	0.13	762	1,166.240	10.20	(0.30)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	7,162.12	0.00	7.16212	0.00000	6,829.28	0.68	292	7,162.120	10.24	0.89	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	9.22	0.00	0.00922	0.00000	12.17	0.01	217	9.220	10.64	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.81	777	89.63	0.00	0.00	0.00	0.00	10.30	0.00	0.00	0	0.00	
R2040	On 07/05/2026	Bond Future	10.70	Call	2,743.98	0.00	2.74398	0.00000	2,577.20	0.25	720	2,743.980	10.50	0.48	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	4,037.32	0.00	4.03732	0.00000	3,815.06	0.38	1506	4,037.320	10.26	0.62	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	958.52	0.00	0.95852	0.00000	1,059.95	0.10	595	958.520	10.23	(0.21)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	614.16	0.00	0.61416	0.00000	687.09	0.06	709	614.160	10.32	(0.15)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	470.77	0.00	0.47077	0.00000	529.98	0.05	298	470.770	10.44	(0.12)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	301.49	0.00	0.30149	0.00000	342.88	0.03	428	301.490	10.63	(0.08)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		10.94	198	86.76	0.00	0.00	0.00	0.00	10.72	0.00	0.00	0	0.00	
R2040	On 05/11/2026	Bond Future	0.00		11.06	897	88.27	0.00	0.00	0.00	0.00	10.59	0.00	0.00	0	0.00	
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00	0.00		0.00	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.87	555	85.71	0.00	0.00	0.00	0.00	10.79	0.00	0.00	0	129,981.00	
R2044	On 06/11/2025	Bond Future	11.25	Call	3,083.59	0.00	3.08359	0.00000	2,826.20	0.28	2620	3,083.590	10.64	0.75	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	104.75	0.00	0.10475	0.00000	143.97	0.01	4397	104.750	10.55	(0.06)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	36.77	0.00	0.03677	0.00000	54.09	0.00	5409	36.770	10.55	(0.02)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	15.51	0.00	0.01551	0.00000	24.06	0.00	2406	15.510	10.64	(0.01)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	12.39	0.00	0.01239	0.00000	19.49	0.00	1949	12.390	10.67	(0.01)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.97	929	82.90	0.00	0.00	0.00	0.00	11.33	0.00	0.00	0	16.00	
R2044	On 05/02/2026	Bond Future	10.07	Call	666.50	0.00	0.66650	0.00000	611.17	0.06	117	666.500	12.36	0.19	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	2,223.60	0.00	2.22360	0.00000	2,060.57	0.20	6057	2,223.600	11.41	0.48	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1,617.56	0.00	1.61756	0.00000	1,791.93	0.17	930	1,617.560	11.21	(0.37)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1,151.85	0.00	1.15185	0.00000	1,292.61	0.12	261	1,151.850	11.16	(0.29)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1,053.08	0.00	1.05308	0.00000	1,185.79	0.11	579	1,053.080	11.15	(0.27)	0.00	0	4,500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
R2044	On 07/05/2026	Bond Future	0.00		11.09089		84.42226	0.00000	11.15269	84.01666		11.28	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.21285		81.58024	0.00000	11.27702	81.16702		11.77	0.00	0.00		0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.33653		82.99504	0.00000	11.40308	82.57427		11.65	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		10.86469		84.08763	0.00000	10.92224	83.68050		11.36	0.00	5,633,871.21		67	219,198.00
R2048	On 05/02/2026	Bond Future	0.00		10.96724		85.63230	0.00000	11.02684	85.21769		11.33	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.06859		82.76041	0.00000	11.13029	82.33802		11.88	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.17817		84.27349	0.00000	11.24213	83.84322		11.77	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.29859		81.30042	0.00000	11.36491	80.86241		12.29	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		10.76621		108.83962	0.00000	10.81862	108.35173		11.32	0.00	0.00		0	25,967.00
R2053	On 05/02/2026	Bond Future	0.00		10.86249		110.83898	0.00000	10.91676	110.34207		11.45	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		10.96260		107.00628	0.00000	11.01883	106.50014		11.55	0.00	0.00		0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.06918		108.96180	0.00000	11.12751	108.44606		11.60	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.18485		104.99446	0.00000	11.24538	104.46940		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		9.91069		77.29830	0.00000	9.93739	77.15503		9.21	0.00	20,484,049.50		265	19,819.00
R209	On 05/02/2026	Bond Future	0.00		9.99986		78.71826	0.00000	10.02756	78.57237		9.15	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.09403		77.00797	0.00000	10.12282	76.85926		9.44	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.19661		78.41582	0.00000	10.22656	78.26424		9.30	0.00	0.00		0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.31166		76.62842	0.00000	10.34285	76.47391		9.50	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		252.64266		252.64266	0.00000	252.63841	252.63841		0.00	0.00	0.00		0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.34495		257.34495	0.00000	257.34050	257.34050		0.00	0.00	0.00		0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.61758		258.61758	0.00000	258.61250	258.61250		0.00	0.00	0.00		0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.40843		263.40843	0.00000	263.40266	263.40266		0.00	0.00	0.00		0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.49441		264.49441	0.00000	264.48718	264.48718		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		8.48452		95.14107	0.00000	8.48006	95.15909		5.38	0.00	0.00		0	94,200.00
R213	On 05/02/2026	Bond Future	0.00		8.55160		96.88882	0.00000	8.54687	96.90716		5.14	0.00	0.00		0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.61955		95.11107	0.00000	8.61458	95.12955		5.04	0.00	0.00		0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.70062		96.85057	0.00000	8.69537	96.86922		4.73	0.00	0.00		0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.81035		94.98498	0.00000	8.80484	95.00362		4.65	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		10.55567		70.81301	0.00000	10.61310	70.48200		10.90	0.00	2,478,455.35		35	36,853.00
R214	On 05/02/2026	Bond Future	0.00		10.65240		72.11388	0.00000	10.71180	71.77675		10.87	0.00	0.00		0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.74826		70.13612	0.00000	10.80967	69.79270		11.35	0.00	0.00		0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.85218		71.41859	0.00000	10.91576	71.06870		11.26	0.00	0.00		0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.96769		69.36364	0.00000	11.03351	69.00748		11.69	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 :	297,830,344.98	4,381	1,592,905.00
Grand Total:	297,830,344.98	4,381	1,592,905.00