

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/09/2025

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		1,193.77100		1,193.77100	0.00000	1,195.85400	1,195.85400		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,215.70100		1,215.70100	0.00000	1,217.82300	1,217.82300		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,237.97100		1,237.97100	0.00000	1,240.13000	1,240.13000		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,260.39800		1,260.39800	0.00000	1,262.59300	1,262.59300		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,282.61700		1,282.61700	0.00000	1,284.84700	1,284.84700		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,453.55900		1,453.55900	0.00000	1,457.79400	1,457.79400		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,480.26200		1,480.26200	0.00000	1,484.57500	1,484.57500		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,507.37800		1,507.37800	0.00000	1,511.76700	1,511.76700		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,534.68600		1,534.68600	0.00000	1,539.15200	1,539.15200		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,561.74100		1,561.74100	0.00000	1,566.28000	1,566.28000		0.00		0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,231.78500		1,231.78500	0.00000	1,235.29400	1,235.29400		0.00		0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,254.41400		1,254.41400	0.00000	1,257.98700	1,257.98700		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,277.39300		1,277.39300	0.00000	1,281.02900	1,281.02900		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,300.53500		1,300.53500	0.00000	1,304.23400	1,304.23400		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,323.46100		1,323.46100	0.00000	1,327.22200	1,327.22200		0.00		0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.31549		86.26857	0.00000	10.26574	86.50643		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.44491		87.87428	0.00000	10.39280	88.11657		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.57916		85.70926	0.00000	10.52461	85.95583		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.72709		87.29610	0.00000	10.66990	87.54694		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.89783		85.04006	0.00000	10.83787	85.29487		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		11.21062		80.22631	0.00000	11.15029	80.60573		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.32748		81.71948	0.00000	11.26495	82.10597		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.45192		78.97002	0.00000	11.38706	79.36351		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.58261		80.43074	0.00000	11.51534	80.83129		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.72571		77.58153	0.00000	11.65588	77.98893		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		1,211.80500		1,211.80500	0.00000	1,215.13100	1,215.13100		0.00		0.00	0	604.00
GOVI	On 05/02/2026	GOVI	0.00		1,234.06700		1,234.06700	0.00000	1,237.45400	1,237.45400		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,256.67300		1,256.67300	0.00000	1,260.12000	1,260.12000		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,279.43900		1,279.43900	0.00000	1,282.94600	1,282.94600		0.00		0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,301.99400		1,301.99400	0.00000	1,305.55900	1,305.55900		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		140.58440		140.58440	0.00000	140.58158	140.58158		0.00		0.00	0	4,396.00
I2029	On 05/02/2026	Bond Future	0.00		143.20107		143.20107	0.00000	143.19816	143.19816		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.38777		144.38777	0.00000	144.38456	144.38456		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.06319		147.06319	0.00000	147.05956	147.05956		0.00		0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.16352		148.16352	0.00000	148.15891	148.15891		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			
I2031	On 06/11/2025	Bond Future	0.00		110.72	989	110.72	989	0.00000	110.72	736	110.72	736	1.16	0.00	0.00	0	1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.39	154	110.39	154	0.00000	110.38	913	110.38	913	1.17	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		112.43	858	112.43	858	0.00000	112.43	592	112.43	592	0.89	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		112.08	095	112.08	095	0.00000	112.07	743	112.07	743	0.36	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		114.05	445	114.05	445	0.00000	114.05	051	114.05	051	0.10	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	0.00000		0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	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
I2033	On 06/11/2025	Bond Future	0.00		132.57	120	132.57	120	0.00000	132.56	662	132.56	662	0.00	0.00	0.00	0	8,490.00
I2033	On 05/02/2026	Bond Future	0.00		135.03	876	135.03	876	0.00000	135.03	400	135.03	400	0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		135.97	176	135.97	176	0.00000	135.96	672	135.96	672	0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		138.49	128	138.49	128	0.00000	138.48	592	138.48	592	0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		139.33	613	139.33	613	0.00000	139.32	977	139.32	977	0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	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
I2038	On 06/11/2025	Bond Future	0.00		142.49	895	142.49	895	0.00000	142.64	026	142.64	026	0.00	0.00	0.00	0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		142.97	285	142.97	285	0.00000	143.11	697	143.11	697	0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.62	431	145.62	431	0.00000	145.77	083	145.77	083	0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		146.10	672	146.10	672	0.00000	146.25	517	146.25	517	0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		148.68	080	148.68	080	0.00000	148.83	152	148.83	152	0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	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
I2043	On 31/01/2043	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
I2046	On 06/11/2025	Bond Future	0.00		120.97	056	120.97	056	0.00000	120.96	605	120.96	605	0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.22	224	123.22	224	0.00000	123.21	752	123.21	752	0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.19	866	123.19	866	0.00000	123.19	377	123.19	377	0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.48	098	125.48	098	0.00000	125.47	544	125.47	544	0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		125.34	678	125.34	678	0.00000	125.34	017	125.34	017	0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	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
I2050	On 06/11/2025	Bond Future	0.00		122.10	528	122.10	528	0.00000	121.80	131	121.80	131	0.00	0.00	0.00	0	17,837.00
I2050	On 05/02/2026	Bond Future	0.00		121.95	071	121.95	071	0.00000	121.64	116	121.64	116	0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.21	223	124.21	223	0.00000	123.89	683	123.89	683	0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		124.04	478	124.04	478	0.00000	123.72	274	123.72	274	0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		126.22	994	126.22	994	0.00000	125.90	164	125.90	164	0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	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
I2058	On 31/01/2058	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
IGOV	On 06/11/2025	Index Future	0.00		391.74	500	391.74	500	0.00000	391.67	800	391.67	800	0.00	0.00	0.00	0	754.00
IGOV	On 05/02/2026	Index Future	0.00		399.03	700	399.03	700	0.00000	398.96	800	398.96	800	0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		406.44	000	406.44	000	0.00000	406.37	000	406.37	000	0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		413.89	500	413.89	500	0.00000	413.82	200	413.82	200	0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		421.28	100	421.28	100	0.00000	421.20	600	421.20	600	0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28	000	80.28	000	0.00000	80.28	000	80.28	000	0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82	000	76.82	000	0.00000	76.82	000	76.82	000	0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24	000	75.24	000	0.00000	75.24	000	75.24	000	0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27	000	77.27	000	0.00000	77.27	000	77.27	000	0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30	000	81.30	000	0.00000	81.30	000	81.30	000	0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80	000	79.80	000	0.00000	79.80	000	79.80	000	0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86	000	81.86	000	0.00000	81.86	000	81.86	000	0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61	000	87.61	000	0.00000	87.61	000	87.61	000	0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94	000	87.94	000	0.00000	87.94	000	87.94	000	0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89	000	80.89	000	0.00000	80.89	000	80.89	000	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		7.61989		107.09462	0.00000	7.59704	107.11908		0.66	0.00	611,188,996.34		5,707	91,744.00
R186	On 05/02/2026	Bond Future	0.00		7.67690		103.75787	0.00000	7.64709	103.78276		0.68	0.00	0.00		0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.79975		105.65731	0.00000	7.75747	105.68248		0.54	0.00	0.00		0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.07901		102.28418	0.00000	8.00790	102.30955		0.37	0.00	0.00		0	0.00
R186	On 05/11/2026	Bond Future	0.00		10.18036		104.06002	0.00000	9.95996	104.08550		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		276.56432		276.56432	0.00000	276.93872	276.93872		0.00	0.00	0.00		0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		276.34267		276.34267	0.00000	276.72405	276.72405		0.00	0.00	0.00		0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.46770		281.46770	0.00000	281.85574	281.85574		0.00	0.00	0.00		0	0.00
R202	On 06/08/2026	Bond Future	0.00		281.22478		281.22478	0.00000	281.61860	281.61860		0.00	0.00	0.00		0	0.00
R202	On 05/11/2026	Bond Future	0.00		286.17961		286.17961	0.00000	286.57966	286.57966		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		8.18842		101.55828	0.00000	8.15222	101.68495		3.99	0.00	14,827,508.88		146	139,035.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,939.32000		1.93932	0.00000	2,053.47000	2.05347	1,939.320	3.79	0.87	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,534.26000		3.53426	0.00000	3,659.94000	3.65994	3,534.260	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		8.24052		99.41585	0.00000	8.20164	99.54481		3.97	0.00	0.00		0	52,861.00
R2030	On 07/05/2026	Bond Future	0.00		8.31039		101.23569	0.00000	8.26849	101.36689		3.75	0.00	0.00		0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.39868		99.07776	0.00000	8.35327	99.21111		3.65	0.00	0.00		0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.50523		100.79830	0.00000	8.45599	100.93365		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		8.90679		97.78945	0.00000	8.86094	98.00514		6.15	0.00	14,081,680.80		144	155,530.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,503.23000		2.50323	0.00000	2,689.31000	2.68931	2,503.230	5.90	0.83	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	4,552.69000		4.55269	0.00000	4,764.23000	4.76423	4,552.690	5.83	0.97	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.04000		0.00004	0.00000	0.03000	0.00003	0.040	5.89	0.00	0.00		0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.98530		99.58586	0.00000	8.93700	99.80551		5.96	0.00	0.00		0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.07103		97.24928	0.00000	9.02010	97.47278		5.95	0.00	0.00		0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.16911		99.02734	0.00000	9.11530	99.25470		5.68	0.00	0.00		0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.28793		96.59021	0.00000	9.23103	96.82122		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		9.10481		105.87179	0.00000	9.04875	106.17817		6.22	0.00	0.00		0	28,586.00
R2033	On 05/02/2026	Bond Future	0.00		9.18741		107.81668	0.00000	9.12855	108.12866		6.05	0.00	0.00		0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.27693		104.74724	0.00000	9.21507	105.06481		5.87	0.00	0.00		0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.37759		106.66215	0.00000	9.31250	106.98522		5.67	0.00	0.00		0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.49687		103.47507	0.00000	9.42833	103.80343		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		9.68902		96.82327	0.00000	9.64367	97.08880		8.01	0.00	19,364,654.00		200	119,856.00

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						
R2035	On 06/11/2025	Bond Future	9.77	Call	1,550.24	000	1.55024	0.00000	1,714.00	000	1.71400	1,550.240	8.00	0.56	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,023.75	000	2.02375	0.00000	2,211.93	000	2.21193	2,023.750	7.93	0.66	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,695.28	000	2.69528	0.00000	2,909.09	000	2.90909	2,695.280	7.85	0.77	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	354.71	000	0.35471	0.00000	311.87	000	0.31187	354.710	7.83	(0.20)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	208.79	000	0.20879	0.00000	181.45	000	0.18145	208.790	7.80	(0.13)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,230.29	000	4.23029	0.00000	4,476.86	000	4.47686	4,230.290	7.79	0.91	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,380.06	000	4.38006	0.00000	4,628.53	000	4.62853	4,380.060	7.79	0.92	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	95.51	000	0.09551	0.00000	81.80	000	0.08180	95.510	7.78	(0.07)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,091.48	000	5.09148	0.00000	5,346.94	000	5.34694	5,091.480	7.77	0.95	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	43.28	000	0.04328	0.00000	36.61	000	0.03661	43.280	7.77	(0.03)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	6,965.69	000	6.96569	0.00000	7,229.12	000	7.22912	6,965.690	7.81	0.99	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,017.88	000	7.01788	0.00000	7,281.41	000	7.28141	7,017.880	7.81	0.99	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.89	000	0.00089	0.00000	0.73	000	0.00073	0.890	7.94	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	0.79	000	0.00079	0.00000	0.65	000	0.00065	0.790	7.95	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.21	000	0.00021	0.00000	0.17	000	0.00017	0.210	8.01	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	0.03	000	0.00003	0.00000	0.02	000	0.00002	0.030	8.03	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	0.02	000	0.00002	0.00000	0.02	000	0.00002	0.020	8.03	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.78541		98.60195	0.00000	9.73809		98.87234		7.87	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,230.09	000	3.23009	0.00000	3,421.78	000	3.42178	3,230.090	7.72	0.68	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,278.89	000	4.27889	0.00000	4,496.50	000	4.49650	4,278.890	7.69	0.78	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	395.43	000	0.39543	0.00000	359.92	000	0.35992	395.430	7.68	(0.15)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,509.95	000	6.50995	0.00000	6,759.18	000	6.75918	6,509.950	7.73	0.91	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	126.30	000	0.12630	0.00000	113.24	000	0.11324	126.300	7.79	(0.06)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	2.82	000	0.00282	0.00000	2.44	000	0.00244	2.820	7.94	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.88207		95.90427	0.00000	9.83275		96.17941		8.13	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	1,972.33	000	1.97233	0.00000	2,098.24	000	2.09824	1,972.330	8.19	0.43	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	2,014.80	000	2.01480	0.00000	2,142.56	000	2.14256	2,014.800	8.18	0.44	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	2,124.55	000	2.12455	0.00000	2,256.97	000	2.25697	2,124.550	8.15	0.45	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	1,852.53	000	1.85253	0.00000	1,750.34	000	1.75034	1,852.530	8.00	(0.40)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1,805.55	000	1.80555	0.00000	1,705.19	000	1.70519	1,805.550	8.00	(0.39)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	1,691.71	000	1.69171	0.00000	1,595.88	000	1.59588	1,691.710	7.99	(0.37)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	938.32	000	0.93832	0.00000	877.18	000	0.87718	938.320	8.00	(0.24)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	911.39	000	0.91139	0.00000	851.64	000	0.85164	911.390	8.01	(0.24)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	846.26	000	0.84626	0.00000	789.94	000	0.78994	846.260	8.01	(0.22)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.98981		97.65813	0.00000	9.93830		97.93813		7.94	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		10.11557		94.85517	0.00000	10.06179		95.13974		8.11	0.00	0.00	0	0.00
R2035	On 28/02/2035	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
R2037	On 06/11/2025	Bond Future	0.00		10.21687		91.04243	0.00000	10.17169		91.31725		9.00	0.00	322,017,074.91	3,537	184,447.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,361.17	000	2.36117	0.00000	2,565.76	000	2.56576	2,361.170	8.87	0.70	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,705.77	000	4.70577	0.00000	4,963.89	000	4.96389	4,705.770	8.79	0.92	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.45	000	0.00045	0.00000	0.37	000	0.00037	0.450	9.12	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.31725		88.45633	0.00000	10.27030		88.73616		9.38	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,224.08	000	3.22408	0.00000	3,416.25	000	3.41625	3,224.080	9.24	0.66	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,193.68	000	4.19368	0.00000	4,411.17	000	4.41117	4,193.680	9.22	0.75	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	327.09	000	0.32709	0.00000	298.02	000	0.29802	327.090	9.27	(0.12)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,430.63	000	6.43063	0.00000	6,683.43	000	6.68343	6,430.630	9.29	0.89	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	108.70	000	0.10870	0.00000	97.83	000	0.09783	108.700	9.46	(0.05)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	39.84	000	0.03984	0.00000	35.54	000	0.03554	39.840	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	10.15	0.0000	0.01015	0.00000	8.94000	0.00894	10.150	9.61	(0.01)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.42769	90.07535	0.00000	10.37889	90.36020			9.31	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,419.18000	4.41918	0.00000	4,621.14000	4.62114	4,419.180	9.20	0.68	0.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	181.19000	0.18119	0.00000	167.23000	0.16723	181.190	9.80	(0.06)	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.55017	87.46242	0.00000	10.49937	87.75226			9.63	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	2,081.71000	2.08171	0.00000	2,197.61000	2.19761	2,081.710	9.97	0.38	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2,794.80000	2.79480	0.00000	2,674.09000	2.67409	2,794.800	9.58	(0.44)	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,532.79000	1.53279	0.00000	1,455.62000	1.45562	1,532.790	9.71	(0.29)	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.67688	88.98015	0.00000	10.62409	89.27473			9.49	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 06/11/2025	Bond Future	0.00		10.30182	105.19099	0.00000	10.25669	105.51245			8.75	0.00	0.00	0	6,667.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,848.26000	4.84826	0.00000	5,144.20000	5.14420	4,848.260	8.55	0.90	0.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.19000	0.00019	0.00000	0.15000	0.00015	0.190	8.91	0.00	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.40799	107.12340	0.00000	10.36107	107.45069			8.75	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.52005	103.59990	0.00000	10.47125	103.93304			8.72	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.64115	105.49359	0.00000	10.59037	105.83253			8.66	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.77542	101.84459	0.00000	10.72257	102.18913			8.73	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 06/11/2025	Bond Future	0.00		10.65089	90.53410	0.00000	10.60070	90.86631			9.89	0.00	0.00	0	36,258.00
R2040	On 05/02/2026	Bond Future	0.00		10.75684	87.68817	0.00000	10.70479	88.02643			10.36	0.00	0.00	0	36,614.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,358.64000	1.35864	0.00000	1,486.14000	1.48614	1,358.640	10.67	0.34	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,391.73000	2.39173	0.00000	2,237.58000	2.23758	2,391.730	10.36	(0.49)	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,264.69000	1.26469	0.00000	1,166.24000	1.16624	1,264.690	10.20	(0.32)	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,858.37000	6.85837	0.00000	7,162.12000	7.16212	6,858.370	10.24	0.88	0.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	10.63000	0.01063	0.00000	9.22000	0.00922	10.630	10.64	(0.01)	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.87176	89.29305	0.00000	10.81777	89.63741			10.30	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,576.06000	2.57606	0.00000	2,743.98000	2.74398	2,576.060	10.50	0.46	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,822.17000	3.82217	0.00000	4,037.32000	4.03732	3,822.170	10.26	0.60	0.00	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,029.88000	1.02988	0.00000	958.52000	0.95852	1,029.880	10.23	(0.23)	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	663.82000	0.66382	0.00000	614.16000	0.61416	663.820	10.32	(0.16)	0.00	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	510.25000	0.51025	0.00000	470.77000	0.47077	510.250	10.44	(0.13)	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	328.16000	0.32816	0.00000	301.49000	0.30149	328.160	10.63	(0.09)	0.00	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		10.99807	86.41510	0.00000	10.94198	86.76558			10.72	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		11.12713	87.91416	0.00000	11.06897	88.27043			10.59	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 06/11/2025	Bond Future	0.00		10.93595	85.30419	0.00000	10.87555	85.71431			10.79	0.00	0.00	0	129,981.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,773.09000	2.77309	0.00000	3,083.59000	3.08359	2,773.090	10.64	0.72	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	128.80000	0.12880	0.00000	104.75000	0.10475	128.800	10.55	(0.07)	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	46.32000	0.04632	0.00000	36.77000	0.03677	46.320	10.55	(0.03)	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	19.82000	0.01982	0.00000	15.51000	0.01551	19.820	10.64	(0.01)	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	15.89000	0.01589	0.00000	12.39000	0.01239	15.890	10.67	(0.01)	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.04184	82.48743	0.00000	10.97929	82.90502			11.33	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	586.12000	0.58612	0.00000	666.50000	0.66650	586.120	12.36	0.17	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	2,020.67000	2.02067	0.00000	2,223.60000	2.22360	2,020.670	11.41	0.45	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1,769.94000	1.76994	0.00000	1,617.56000	1.61756	1,769.940	11.21	(0.40)	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1,271.48000	1.27148	0.00000	1,151.85000	1.15185	1,271.480	11.16	(0.31)	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1,165.07000	1.16507	0.00000	1,053.08000	1.05308	1,165.070	11.15	(0.30)	0.00	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		ContractsTraded	Open Interest
											Option						
R2044	On 07/05/2026	Bond Future	0.00		11.15568		83.99711	0.00000	11.09089	84.42226		11.28	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.28006		81.14752	0.00000	11.21285	81.58024		11.77	0.00	0.00		0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.40614		82.55501	0.00000	11.33653	82.99504		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		10.92509		83.66042	0.00000	10.86469	84.08763		11.36	0.00	0.00		0	219,198.00
R2048	On 05/02/2026	Bond Future	0.00		11.02979		85.19726	0.00000	10.96724	85.63230		11.33	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.13330		82.31751	0.00000	11.06859	82.76041		11.88	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.24520		83.82267	0.00000	11.17817	84.27349		11.77	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.36800		80.84210	0.00000	11.29859	81.30042		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		10.82153		108.32475	0.00000	10.76621	108.83962		11.32	0.00	324,974,250.00		3,000	28,967.00
R2053	On 05/02/2026	Bond Future	0.00		10.91977		110.31463	0.00000	10.86249	110.83898		11.45	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.02191		106.47254	0.00000	10.96260	107.00628		11.55	0.00	0.00		0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.13064		108.41851	0.00000	11.06918	108.96180		11.60	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.24854		104.44212	0.00000	11.18485	104.99446		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		9.96105		77.02836	0.00000	9.91069	77.29830		9.21	0.00	0.00		0	19,819.00
R209	On 05/02/2026	Bond Future	0.00		10.05211		78.44338	0.00000	9.99986	78.71826		9.15	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.14826		76.72817	0.00000	10.09403	77.00797		9.44	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.25292		78.13114	0.00000	10.19661	78.41582		9.30	0.00	0.00		0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.37014		76.33906	0.00000	10.31166	76.62842		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		252.64686	252.64686		0.00000	252.64266	252.64266		0.00	0.00	0.00		0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.34933	257.34933		0.00000	257.34495	257.34495		0.00	0.00	0.00		0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.62247	258.62247		0.00000	258.61758	258.61758		0.00	0.00	0.00		0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.41408	263.41408		0.00000	263.40843	263.40843		0.00	0.00	0.00		0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.50207	264.50207		0.00000	264.49441	264.49441		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		8.53067	94.95489		0.00000	8.48452	95.14107		5.38	0.00	2,008,675,743.06		21,154	84,626.00
R213	On 05/02/2026	Bond Future	0.00		8.60055	96.69927		0.00000	8.55160	96.88882		5.14	0.00	0.00		0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.67150	94.91817		0.00000	8.61955	95.11107		5.04	0.00	0.00		0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.75594	96.65439		0.00000	8.70062	96.85057		4.73	0.00	0.00		0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.86935	94.78570		0.00000	8.81035	94.98498		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		10.61607	70.46494		0.00000	10.55567	70.81301		10.90	0.00	0.00		0	36,853.00
R214	On 05/02/2026	Bond Future	0.00		10.71487	71.75939		0.00000	10.65240	72.11388		10.87	0.00	0.00		0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.81280	69.77526		0.00000	10.74826	70.13612		11.35	0.00	0.00		0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.91893	71.05132		0.00000	10.85218	71.41859		11.26	0.00	0.00		0	0.00
R214	On 05/11/2026	Bond Future	0.00		11.03672	68.99018		0.00000	10.96769	69.36364		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 :	3,315,129,907.99	33,888	1,582,518.00
Grand Total:	3,315,129,907.99	33,888	1,582,518.00