

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/09/2025

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		1,200.98000		1,200.98000	0.00000	1,201.00500	1,201.00500		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,223.03100		1,223.03100	0.00000	1,223.05600	1,223.05600		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,245.45000		1,245.45000	0.00000	1,245.47300	1,245.47300		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,268.02100		1,268.02100	0.00000	1,268.04300	1,268.04300		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,290.44600		1,290.44600	0.00000	1,290.46400	1,290.46400		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,467.43500		1,467.43500	0.00000	1,466.81900	1,466.81900		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,494.37900		1,494.37900	0.00000	1,493.75100	1,493.75100		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,521.77100		1,521.77100	0.00000	1,521.12900	1,521.12900		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,549.35000		1,549.35000	0.00000	1,548.69300	1,548.69300		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,576.75100		1,576.75100	0.00000	1,576.07800	1,576.07800		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,241.41900		1,241.41900	0.00000	1,241.22400	1,241.22400		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,264.21200		1,264.21200	0.00000	1,264.01400	1,264.01400		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,287.38600		1,287.38600	0.00000	1,287.18200	1,287.18200		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,310.71700		1,310.71700	0.00000	1,310.50700	1,310.50700		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,333.89700		1,333.89700	0.00000	1,333.67900	1,333.67900		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 06/11/2025	Bond Future	0.00		10.12781		87.17032	0.00000	10.13662	87.12772		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.24850		88.79212	0.00000	10.25775	88.74861		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.37308		86.64554	0.00000	10.38286	86.60081		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.51053		88.25096	0.00000	10.52094	88.20474		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.66907		86.01747	0.00000	10.68019	85.96963		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 06/11/2025	Bond Future	0.00		10.80398		82.83817	0.00000	11.07870	81.05957		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.90633		84.37925	0.00000	11.19088	82.56753		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.01490		81.68056	0.00000	11.31004	79.83470		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.12913		83.19279	0.00000	11.43529	81.31205		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.25407		80.39794	0.00000	11.57192	78.48312		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 06/11/2025	GOVI	0.00		1,220.83800		1,220.83800	0.00000	1,220.78500	1,220.78500		0.00	0.00	0.00	0	606.00
GOVI	On 05/02/2026	GOVI	0.00		1,243.25400		1,243.25400	0.00000	1,243.19900	1,243.19900		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,266.04300		1,266.04300	0.00000	1,265.98600	1,265.98600		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,288.98800		1,288.98800	0.00000	1,288.92600	1,288.92600		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,311.78300		1,311.78300	0.00000	1,311.71700	1,311.71700		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 06/11/2025	Bond Future	0.00		140.99022		140.99022	0.00000	140.86387	140.86387		0.00	0.00	0.00	0	4,646.00
I2029	On 05/02/2026	Bond Future	0.00		143.61326		143.61326	0.00000	143.48446	143.48446		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.80970		144.80970	0.00000	144.67795	144.67795		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.49485		147.49485	0.00000	147.35958	147.35958		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.61183		148.61183	0.00000	148.47324	148.47324		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 Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option				
I2031	On 06/11/2025	Bond Future	0.00		110.96339		110.96339	0.00000	110.95624	110.95624		1.15	0.00	0.00	0 1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.62827		110.62827	0.00000	110.62103	110.62103		1.16	0.00	0.00	0 0.00
I2031	On 07/05/2026	Bond Future	0.00		112.68150		112.68150	0.00000	112.67363	112.67363		0.88	0.00	0.00	0 0.00
I2031	On 06/08/2026	Bond Future	0.00		112.32930		112.32930	0.00000	112.32096	112.32096		0.35	0.00	0.00	0 0.00
I2031	On 05/11/2026	Bond Future	0.00		114.31453		114.31453	0.00000	114.30502	114.30502		0.09	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		133.42489		133.42489	0.00000	133.18653	133.18653		0.00	0.00	0.00	0 18,706.00
I2033	On 05/02/2026	Bond Future	0.00		135.90727		135.90727	0.00000	135.66430	135.66430		0.00	0.00	0.00	0 0.00
I2033	On 07/05/2026	Bond Future	0.00		136.85830		136.85830	0.00000	136.61039	136.61039		0.00	0.00	0.00	0 0.00
I2033	On 06/08/2026	Bond Future	0.00		139.39611		139.39611	0.00000	139.14257	139.14257		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		140.26536		140.26536	0.00000	140.00640	140.00640		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		143.06221		143.06221	0.00000	143.04703	143.04703		0.00	0.00	0.00	0 2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.54528		143.54528	0.00000	143.52989	143.52989		0.00	0.00	0.00	0 0.00
I2038	On 07/05/2026	Bond Future	0.00		146.20976		146.20976	0.00000	146.19321	146.19321		0.00	0.00	0.00	0 0.00
I2038	On 06/08/2026	Bond Future	0.00		146.70430		146.70430	0.00000	146.68699	146.68699		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		149.29843		149.29843	0.00000	149.27945	149.27945		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		121.63756		121.63756	0.00000	121.35687	121.35687		0.00	0.00	0.00	0 19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.90060		123.90060	0.00000	123.61449	123.61449		0.00	0.00	0.00	0 0.00
I2046	On 07/05/2026	Bond Future	0.00		123.89129		123.89129	0.00000	123.59966	123.59966		0.00	0.00	0.00	0 0.00
I2046	On 06/08/2026	Bond Future	0.00		126.18809		126.18809	0.00000	125.89001	125.89001		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		126.07400		126.07400	0.00000	125.77021	125.77021		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		122.64914		122.64914	0.00000	122.13535	122.13535		0.00	0.00	61,324,570.00	500 16,919.00
I2050	On 05/02/2026	Bond Future	0.00		122.50351		122.50351	0.00000	121.97997	121.97997		0.00	0.00	0.00	0 0.00
I2050	On 07/05/2026	Bond Future	0.00		124.77725		124.77725	0.00000	124.24346	124.24346		0.00	0.00	0.00	0 0.00
I2050	On 06/08/2026	Bond Future	0.00		124.62134		124.62134	0.00000	124.07729	124.07729		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		126.82487		126.82487	0.00000	126.26993	126.26993		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		393.37000		393.37000	0.00000	392.79200	392.79200		0.00	0.00	0.00	0 754.00
IGOV	On 05/02/2026	Index Future	0.00		400.68900		400.68900	0.00000	400.09900	400.09900		0.00	0.00	0.00	0 0.00
IGOV	On 07/05/2026	Index Future	0.00		408.12700		408.12700	0.00000	407.52700	407.52700		0.00	0.00	0.00	0 0.00
IGOV	On 06/08/2026	Index Future	0.00		415.61600		415.61600	0.00000	415.00400	415.00400		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		423.05700		423.05700	0.00000	422.43200	422.43200		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		7.53315		107.18750	0.00000	7.52313	107.19824		0.64	0.00	1,305,222,187.50		12,177	89,778.00
R186	On 05/02/2026	Bond Future	0.00		7.56478		103.85152	0.00000	7.55179	103.86238		0.67	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.63688		105.75433	0.00000	7.61917	105.76488		0.54	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.79846		102.38436	0.00000	7.77053	102.39435		0.38	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		9.23987		104.16883	0.00000	9.16072	104.17799		0.16	0.00	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		277.61823		277.61823	0.00000	277.58984	277.58984		0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		277.41375		277.41375	0.00000	277.38484	277.38484		0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		282.56327		282.56327	0.00000	282.53225	282.53225		0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		282.34326		282.34326	0.00000	282.31057	282.31057		0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		287.33609		287.33609	0.00000	287.30031	287.30031		0.00	0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	0.00		8.04174		102.07278	0.00000	8.04325	102.06746		4.00	0.00	61,549,886.34		603	139,289.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,391.49000		2.39149	0.00000	2,388.10000	2.38810	2,391.490	3.80	0.94	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,043.82000		4.04382	0.00000	4,038.63000	4.03863	4,043.820	3.69	1.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	0.00000		0.00000	0.00000	0.00000	0.00000		3.71	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.08322		99.93886	0.00000	8.08486	99.93339		3.98	0.00	0.00	0.00	0	53,679.00
R2030	On 07/05/2026	Bond Future	0.00		8.14021		101.76990	0.00000	8.14213	101.76385		3.77	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.21347		99.62303	0.00000	8.21580	99.61615		3.67	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.30154		101.35968	0.00000	8.30442	101.35171		3.44	0.00	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		8.76403		98.46301	0.00000	8.76126	98.47614		6.20	0.00	1,476,945.15		15	155,739.00
R2032	On 06/11/2025	Bond Future	9.40	Call	3,060.00000		3.06000	0.00000	3,075.30000	3.07530	3,060.000	5.94	0.91	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	5,209.29000		5.20929	0.00000	5,222.80000	5.22280	5,209.290	5.87	0.99	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.00000		0.00000	0.00000	0.00000	0.00000		5.92	0.00	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.83511		100.27089	0.00000	8.83221	100.28418		6.01	0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.91219		97.94846	0.00000	8.90925	97.96146		6.01	0.00	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.00081		99.74068	0.00000	8.99787	99.75320		5.74	0.00	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.10814		97.32250	0.00000	9.10525	97.33433		5.72	0.00	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	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		8.95150		106.71241	0.00000	8.94889	106.72680		6.28	0.00	0.00	0.00	0	28,645.00
R2033	On 05/02/2026	Bond Future	0.00		9.02663		108.67173	0.00000	9.02390	108.68633		6.11	0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.10755		105.61975	0.00000	9.10478	105.63410		5.94	0.00	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.19892		107.55207	0.00000	9.19617	107.56584		5.73	0.00	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.30709		104.38757	0.00000	9.30440	104.40058		5.36	0.00	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	0.00	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
R2035	On 06/11/2025	Bond Future	0.00		9.52989		97.75933	0.00000	9.54311	97.68110			8.02	0.00	204,316,999.70	2,090	121,225.00
R2035	On 06/11/2025	Bond Future	9.77	Call	2,055.78000		2.05578	0.00000	2,012.50000	2.01250	2,055.780		8.01	0.68	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,625.97000		2.62597	0.00000	2,574.08000	2.57408	2,625.970		7.93	0.77	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	3,403.57000		3.40357	0.00000	3,342.54000	3.34254	3,403.570		7.85	0.86	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	164.71000		0.16471	0.00000	178.78000	0.17878	164.710		7.83	(0.11)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	85.90000		0.08590	0.00000	94.57000	0.09457	85.900		7.80	(0.06)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	5,080.37000		5.08037	0.00000	5,007.97000	5.00797	5,080.370		7.79	0.96	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	5,238.58000		5.23858	0.00000	5,165.55000	5.16555	5,238.580		7.79	0.96	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	32.98000		0.03298	0.00000	37.07000	0.03707	32.980		7.78	(0.03)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,981.38000		5.98138	0.00000	5,906.07000	5.90607	5,981.380		7.77	0.98	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	12.55000		0.01255	0.00000	14.40000	0.01440	12.550		7.77	(0.01)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	7,891.96000		7.89196	0.00000	7,814.25000	7.81425	7,891.960		7.82	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,944.60000		7.94460	0.00000	7,866.86000	7.86686	7,944.600		7.82	1.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.12000		0.00012	0.00000	0.15000	0.00015	0.120		7.96	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	0.10000		0.00010	0.00000	0.13000	0.00013	0.100		7.96	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.02000		0.00002	0.00000	0.03000	0.00003	0.020		8.03	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	0.00000		0.00000	0.00000	0.00000	0.00000			8.05	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000			8.05	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.61953		99.55429	0.00000	9.63333	99.47459			7.88	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,866.11000		3.86611	0.00000	3,811.96000	3.81196	3,866.110		7.72	0.75	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	5,015.27000		5.01527	0.00000	4,952.70000	4.95270	5,015.270		7.69	0.84	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	247.98000		0.24798	0.00000	259.47000	0.25947	247.980		7.68	(0.10)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	7,372.61000		7.37261	0.00000	7,299.73000	7.29973	7,372.610		7.73	0.94	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	69.93000		0.06993	0.00000	74.12000	0.07412	69.930		7.79	(0.04)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	1.06000		0.00106	0.00000	1.17000	0.00117	1.060		7.93	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.70880		96.87556	0.00000	9.72328	96.79388			8.13	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	2,430.42000		2.43042	0.00000	2,396.06000	2.39606	2,430.420		8.36	0.49	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	2,478.30000		2.47830	0.00000	2,443.38000	2.44338	2,478.300		8.35	0.50	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	2,601.65000		2.60165	0.00000	2,565.31000	2.56531	2,601.650		8.31	0.51	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	1,477.28000		1.47728	0.00000	1,510.02000	1.51002	1,477.280		8.07	(0.34)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1,435.76000		1.43576	0.00000	1,467.92000	1.46792	1,435.760		8.07	(0.33)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	1,335.52000		1.33552	0.00000	1,366.23000	1.36623	1,335.520		8.05	(0.32)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	692.19000		0.69219	0.00000	711.79000	0.71179	692.190		7.99	(0.19)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	670.21000		0.67021	0.00000	689.36000	0.68936	670.210		7.99	(0.19)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	618.11000		0.61811	0.00000	636.17000	0.63617	618.110		7.99	(0.18)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.80852		98.64847	0.00000	9.82378	98.56458			7.95	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		9.92492		95.86911	0.00000	9.94103	95.78287			8.12	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	0.00		10.07813		91.89006	0.00000	10.08637	91.83941			9.00	0.00	257,843,508.36	2,806	183,404.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,923.71000		2.92371	0.00000	2,891.76000	2.89176	2,923.710		8.86	0.79	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	5,480.32000		5.48032	0.00000	5,434.04000	5.43404	5,480.320		8.78	0.96	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.06000		0.00006	0.00000	0.08000	0.00008	0.060		9.14	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.17322		89.31864	0.00000	10.18179	89.26701			9.38	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,765.12000		3.76512	0.00000	3,734.23000	3.73423	3,765.120		9.23	0.72	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,821.28000		4.82128	0.00000	4,784.74000	4.78474	4,821.280		9.21	0.80	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	212.51000		0.21251	0.00000	219.81000	0.21981	212.510		9.26	(0.09)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	7,185.86000		7.18586	0.00000	7,141.03000	7.14103	7,185.860		9.28	0.92	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	63.46000		0.06346	0.00000	66.28000	0.06628	63.460		9.45	(0.03)	0.00	0	1,930.00

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	
R2037	On	05/02/2026	Bond Future	12.27 Put	21.15	000	0.02	115	0.00	000	22.28	000	0.02	228	21.150	9.59	(0.01)	0.00		0	1,970.00	
R2037	On	05/02/2026	Bond Future	12.73 Put	4.73	000	0.00	473	0.00	000	5.05	000	0.00	505	4.730	9.59	0.00	0.00		0	1,030.00	
R2037	On	07/05/2026	Bond Future	0.00	10.27	769	90.95	495	0.00	000	10.28	667	90.90	195		9.30	0.00	0.00		0	0.00	
R2037	On	07/05/2026	Bond Future	10.95 Call	5,002.01	000	5.00	201	0.00	000	4,967.97	000	4.96	797	5,002.010	9.20	0.73	0.00		0	142.00	
R2037	On	07/05/2026	Bond Future	12.40 Put	124.14	000	0.12	414	0.00	000	127.70	000	0.12	770	124.140	9.77	(0.04)	0.00		0	142.00	
R2037	On	06/08/2026	Bond Future	0.00	10.39	371	88.35	930	0.00	000	10.40	318	88.30	466		9.63	0.00	0.00		0	0.00	
R2037	On	06/08/2026	Bond Future	10.02 Call	2,398.60	000	2.39	860	0.00	000	2,380.86	000	2.38	086	2,398.600	9.97	0.42	0.00		0	2,541.00	
R2037	On	06/08/2026	Bond Future	10.70 Put	2,382.52	000	2.38	252	0.00	000	2,408.92	000	2.40	892	2,382.520	9.58	(0.40)	0.00		0	2,541.00	
R2037	On	06/08/2026	Bond Future	11.30 Put	1,259.70	000	1.25	970	0.00	000	1,277.22	000	1.27	722	1,259.700	9.70	(0.25)	0.00		0	2,541.00	
R2037	On	05/11/2026	Bond Future	0.00	10.51	309	89.89	857	0.00	000	10.52	309	89.84	212		9.49	0.00	0.00		0	0.00	
R2037	On	31/01/2037	Price Contribution	0.00	100.00	000	0.00	000	0.00	000	100.00	000	0.00	000		0.00	0.00	0.00		0	0.00	
R2038	On	06/11/2025	Bond Future	0.00	10.13	643	106.37	605	0.00	000	10.15	005	106.27	773		8.76	0.00	0.00		0	6,697.00	
R2038	On	06/11/2025	Bond Future	10.98 Call	5,917.21	000	5.91	721	0.00	000	5,826.70	000	5.82	670	5,917.210	8.56	0.95	0.00		0	1,770.00	
R2038	On	06/11/2025	Bond Future	12.33 Put	0.02	000	0.00	002	0.00	000	0.02	000	0.00	002	0.020	8.94	0.00	0.00		0	1,770.00	
R2038	On	05/02/2026	Bond Future	0.00	10.23	617	108.32	921	0.00	000	10.25	034	108.22	900		8.76	0.00	0.00		0	0.00	
R2038	On	07/05/2026	Bond Future	0.00	10.34	104	104.82	952	0.00	000	10.35	585	104.72	700		8.74	0.00	0.00		0	0.00	
R2038	On	06/08/2026	Bond Future	0.00	10.45	453	106.74	718	0.00	000	10.47	007	106.64	196		8.68	0.00	0.00		0	0.00	
R2038	On	05/11/2026	Bond Future	0.00	10.57	997	103.12	713	0.00	000	10.59	630	103.01	909		8.75	0.00	0.00		0	0.00	
R2038	On	31/03/2038	Price Contribution	0.00	100.00	000	0.00	000	0.00	000	100.00	000	0.00	000		0.00	0.00	0.00		0	0.00	
R2040	On	06/10/2015	Price Contribution	0.00	100.00	000	0.00	000	0.00	000	100.00	000	100.00	000		0.00	0.00	0.00		0	0.00	
R2040	On	06/11/2025	Bond Future	0.00	10.53	215	91.32	302	0.00	000	10.53	036	91.33	500		9.89	0.00	273,969.06		3	35,841.00	
R2040	On	05/02/2026	Bond Future	0.00	10.63	382	88.49	074	0.00	000	10.63	197	88.50	289		10.37	0.00	0.00		0	36,614.00	
R2040	On	05/02/2026	Bond Future	10.35 Call	1,596.89	000	1.59	689	0.00	000	1,609.45	000	1.60	945	1,596.890	10.68	0.39	0.00		0	680.00	
R2040	On	05/02/2026	Bond Future	10.75 Put	1,961.30	000	1.96	130	0.00	000	1,963.78	000	1.96	378	1,961.300	10.37	(0.44)	0.00		0	680.00	
R2040	On	05/02/2026	Bond Future	11.15 Put	977.63	000	0.97	763	0.00	000	980.77	000	0.98	077	977.630	10.21	(0.27)	0.00		0	680.00	
R2040	On	05/02/2026	Bond Future	11.82 Call	7,551.49	000	7.55	149	0.00	000	7,565.68	000	7.56	568	7,551.490	10.24	0.91	0.00		0	475.00	
R2040	On	05/02/2026	Bond Future	13.23 Put	5.41	000	0.00	541	0.00	000	5.55	000	0.00	555	5.410	10.63	0.00	0.00		0	475.00	
R2040	On	07/05/2026	Bond Future	0.00	10.74	390	90.11	180	0.00	000	10.74	205	90.12	373		10.31	0.00	0.00		0	0.00	
R2040	On	07/05/2026	Bond Future	10.70 Call	2,923.24	000	2.92	324	0.00	000	2,935.63	000	2.93	563	2,923.240	10.52	0.50	0.00		0	1,460.00	
R2040	On	07/05/2026	Bond Future	11.12 Call	4,285.92	000	4.28	592	0.00	000	4,299.42	000	4.29	942	4,285.920	10.27	0.64	0.00		0	820.00	
R2040	On	07/05/2026	Bond Future	11.72 Put	824.08	000	0.82	408	0.00	000	826.05	000	0.82	605	824.080	10.24	(0.19)	0.00		0	1,460.00	
R2040	On	07/05/2026	Bond Future	12.03 Put	516.08	000	0.51	608	0.00	000	517.86	000	0.51	786	516.080	10.32	(0.13)	0.00		0	820.00	
R2040	On	07/05/2026	Bond Future	12.22 Put	390.25	000	0.39	025	0.00	000	391.88	000	0.39	188	390.250	10.43	(0.10)	0.00		0	1,460.00	
R2040	On	07/05/2026	Bond Future	12.53 Put	244.26	000	0.24	426	0.00	000	245.59	000	0.24	559	244.260	10.62	(0.07)	0.00		0	820.00	
R2040	On	06/08/2026	Bond Future	0.00	10.86	500	87.24	998	0.00	000	10.86	318	87.26	148		10.73	0.00	0.00		0	0.00	
R2040	On	05/11/2026	Bond Future	0.00	10.98	809	88.76	948	0.00	000	10.98	633	88.78	038		10.61	0.00	0.00		0	0.00	
R2040	On	31/01/2040	Price Contribution	0.00	100.00	000	0.00	000	0.00	000	100.00	000	0.00	000		0.00	0.00	0.00		0	0.00	
R2044	On	06/11/2025	Bond Future	0.00	10.81	729	86.11	294	0.00	000	10.82	062	86.09	007		10.79	0.00	0.00		0	129,695.00	
R2044	On	06/11/2025	Bond Future	11.25 Call	3,308.50	000	3.30	850	0.00	000	3,299.25	000	3.29	925	3,308.500	10.63	0.80	0.00		0	11,000.00	
R2044	On	06/11/2025	Bond Future	11.75 Put	56.72	000	0.05	672	0.00	000	60.31	000	0.06	031	56.720	10.55	(0.04)	0.00		0	11,000.00	
R2044	On	06/11/2025	Bond Future	12.00 Put	16.88	000	0.01	688	0.00	000	18.29	000	0.01	829	16.880	10.55	(0.01)	0.00		0	5,800.00	
R2044	On	06/11/2025	Bond Future	12.20 Put	6.22	000	0.00	622	0.00	000	6.85	000	0.00	685	6.220	10.65	(0.01)	0.00		0	5,600.00	
R2044	On	06/11/2025	Bond Future	12.25 Put	4.80	000	0.00	480	0.00	000	5.31	000	0.00	531	4.800	10.68	0.00	0.00		0	5,800.00	
R2044	On	05/02/2026	Bond Future	0.00	10.91	907	83.31	022	0.00	000	10.92	252	83.28	692		11.33	0.00	0.00		0	16.00	
R2044	On	05/02/2026	Bond Future	10.07 Call	692.33	000	0.69	233	0.00	000	693.88	000	0.69	388	692.330	12.37	0.20	0.00		0	9,000.00	
R2044	On	05/02/2026	Bond Future	10.90 Call	2,																	

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	05/02/2026	Bond	Future	11.50	Put	889.36	000	0.88936	0.00000	901.36	000	0.90136	889.360	11.14	(0.24)	0.00	0.00	0	4,500.00				
R2044	On	07/05/2026	Bond	Future	0.00		11.02829	84.83636	0.00000	11.03193	84.81219				11.28	0.00	0.00	0	0.00					
R2044	On	06/08/2026	Bond	Future	0.00		11.14769	82.00324	0.00000	11.15156	81.97802				11.78	0.00	0.00	0	0.00					
R2044	On	05/11/2026	Bond	Future	0.00		11.26812	83.43117	0.00000	11.27225	83.40474				11.66	0.00	0.00	0	0.00					
R2044	On	31/01/2044	Price	Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0.00	0.00	0	0.00					
R2048	On	06/11/2025	Bond	Future	0.00		10.80147	84.53878	0.00000	10.79964	84.55190				11.34	0.00	0.00	0	218,736.00					
R2048	On	05/02/2026	Bond	Future	0.00		10.90189	86.09098	0.00000	10.90000	86.10431				11.32	0.00	0.00	0	0.00					
R2048	On	07/05/2026	Bond	Future	0.00		11.00078	83.22890	0.00000	10.99889	83.24202				11.88	0.00	0.00	0	260.00					
R2048	On	06/08/2026	Bond	Future	0.00		11.10773	84.75183	0.00000	11.10586	84.76459				11.77	0.00	0.00	0	0.00					
R2048	On	05/11/2026	Bond	Future	0.00		11.22475	81.79286	0.00000	11.22293	81.80506				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		10.69308	109.52699	0.00000	10.69626	109.49694				11.31	0.00	0.00	0	28,906.00					
R2053	On	05/02/2026	Bond	Future	0.00		10.78689	111.53807	0.00000	10.79020	111.50729				11.44	0.00	0.00	0	0.00					
R2053	On	07/05/2026	Bond	Future	0.00		10.88410	107.72009	0.00000	10.88758	107.68826				11.54	0.00	0.00	0	10,000.00					
R2053	On	06/08/2026	Bond	Future	0.00		10.98763	109.69042	0.00000	10.99132	109.65726				11.60	0.00	0.00	0	0.00					
R2053	On	05/11/2026	Bond	Future	0.00		11.09943	105.74348	0.00000	11.10338	105.70864				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		9.77714	78.02020	0.00000	9.78509	77.97698				9.21	0.00	0.00	0	19,984.00					
R209	On	05/02/2026	Bond	Future	0.00		9.86143	79.45276	0.00000	9.86969	79.40867				9.16	0.00	0.00	0	0.00					
R209	On	07/05/2026	Bond	Future	0.00		9.95007	77.75725	0.00000	9.95871	77.71201				9.44	0.00	0.00	0	0.00					
R209	On	06/08/2026	Bond	Future	0.00		10.04676	79.18014	0.00000	10.05586	79.13344				9.31	0.00	0.00	0	0.00					
R209	On	05/11/2026	Bond	Future	0.00		10.15483	77.41149	0.00000	10.16443	77.36325				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		252.99292	252.99292	0.00000	252.79689	252.79689				0.00	0.00	0.00	0	1,206.00					
R210	On	05/02/2026	Bond	Future	0.00		257.69977	257.69977	0.00000	257.49983	257.49983				0.00	0.00	0.00	0	0.00					
R210	On	07/05/2026	Bond	Future	0.00		258.98301	258.98301	0.00000	258.77846	258.77846				0.00	0.00	0.00	0	0.00					
R210	On	06/08/2026	Bond	Future	0.00		263.78472	263.78472	0.00000	263.57452	263.57452				0.00	0.00	0.00	0	0.00					
R210	On	05/11/2026	Bond	Future	0.00		264.89532	264.89532	0.00000	264.67989	264.67989				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		8.37282	95.59358	0.00000	8.37489	95.58517				5.42	0.00	0.00	0	84,626.00					
R213	On	05/02/2026	Bond	Future	0.00		8.43332	97.34877	0.00000	8.43553	97.34015				5.17	0.00	0.00	0	23.00					
R213	On	07/05/2026	Bond	Future	0.00		8.49351	95.58107	0.00000	8.49598	95.57184				5.07	0.00	0.00	0	0.00					
R213	On	06/08/2026	Bond	Future	0.00		8.56584	97.33065	0.00000	8.56867	97.32054				4.76	0.00	0.00	0	0.00					
R213	On	05/11/2026	Bond	Future	0.00		8.66448	95.47991	0.00000	8.66776	95.46875				4.68	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		10.46763	71.32494	0.00000	10.46560	71.33681				10.90	0.00	2,781,672.66	39	36,892.00					
R214	On	05/02/2026	Bond	Future	0.00		10.56148	72.63455	0.00000	10.55939	72.64658				10.88	0.00	0.00	0	0.00					
R214	On	07/05/2026	Bond	Future	0.00		10.65410	70.66753	0.00000	10.65200	70.67945				11.35	0.00	0.00	0	0.00					
R214	On	06/08/2026	Bond	Future	0.00		10.75457	71.96080	0.00000	10.75249	71.97242				11.27	0.00	0.00	0	0.00					
R214	On	05/11/2026	Bond	Future	0.00		10.86583	69.92014	0.00000	10.86379	69.93135				11.70	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 :	1,894,789,738.77	18,233	1,590,776.00
Grand Total:	1,894,789,738.77	18,233	1,590,776.00