

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/09/2025

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		1,205.97600		1,205.97600	0.00000	1,200.98000	1,200.98000		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,228.12000		1,228.12000	0.00000	1,223.03100	1,223.03100		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,250.63300		1,250.63300	0.00000	1,245.45000	1,245.45000		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,273.30200		1,273.30200	0.00000	1,268.02100	1,268.02100		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,295.82400		1,295.82400	0.00000	1,290.44600	1,290.44600		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,478.00700		1,478.00700	0.00000	1,467.43500	1,467.43500		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,505.14500		1,505.14500	0.00000	1,494.37900	1,494.37900		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,532.73700		1,532.73700	0.00000	1,521.77100	1,521.77100		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,560.51800		1,560.51800	0.00000	1,549.35000	1,549.35000		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,588.12100		1,588.12100	0.00000	1,576.75100	1,576.75100		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,249.32400		1,249.32400	0.00000	1,241.41900	1,241.41900		0.00	0.00	99,945,920.00	8	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,272.26300		1,272.26300	0.00000	1,264.21200	1,264.21200		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,295.58600		1,295.58600	0.00000	1,287.38600	1,287.38600		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,319.06900		1,319.06900	0.00000	1,310.71700	1,310.71700		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,342.40100		1,342.40100	0.00000	1,333.89700	1,333.89700		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		10.01861		87.70059	0.00000	10.12781	87.17032		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.13415		89.33230	0.00000	10.24850	88.79212		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.25327		87.19591	0.00000	10.37308	86.64554		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.38477		88.81173	0.00000	10.51053	88.25096		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.53696		86.58845	0.00000	10.66907	86.01747		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		10.69045		83.59072	0.00000	10.80398	82.83817		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.78879		85.14589	0.00000	10.90633	84.37925		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.89308		82.46150	0.00000	11.01490	81.68056		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.00284		83.98846	0.00000	11.12913	83.19279		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.12305		81.20798	0.00000	11.25407	80.39794		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		1,228.38700		1,228.38700	0.00000	1,220.83800	1,220.83800		0.00	0.00	0.00	0	606.00
GOVI	On 05/02/2026	GOVI	0.00		1,250.94100		1,250.94100	0.00000	1,243.25400	1,243.25400		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,273.87300		1,273.87300	0.00000	1,266.04300	1,266.04300		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,296.96300		1,296.96300	0.00000	1,288.98800	1,288.98800		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,319.90400		1,319.90400	0.00000	1,311.78300	1,311.78300		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		141.15878		141.15878	0.00000	140.99022	140.99022		0.00	0.00	0.00	0	4,646.00
I2029	On 05/02/2026	Bond Future	0.00		143.78505		143.78505	0.00000	143.61326	143.61326		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.98462		144.98462	0.00000	144.80970	144.80970		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.67335		147.67335	0.00000	147.49485	147.49485		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.79325		148.79325	0.00000	148.61183	148.61183		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		110.96578		110.96578	0.00000	110.96339	110.96339		1.15	0.00	94,320,913.00	850	2,266.00
I2031	On 05/02/2026	Bond Future	0.00		110.63044		110.63044	0.00000	110.62827	110.62827		1.16	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		112.68392		112.68392	0.00000	112.68150	112.68150		0.88	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		112.33124		112.33124	0.00000	112.32930	112.32930		0.35	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		114.31685		114.31685	0.00000	114.31453	114.31453		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		133.70001		133.70001	0.00000	133.42489	133.42489		0.00	0.00	1,069,600.08	8	18,714.00
I2033	On 05/02/2026	Bond Future	0.00		136.18748		136.18748	0.00000	135.90727	135.90727		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		137.14372		137.14372	0.00000	136.85830	136.85830		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		139.68713		139.68713	0.00000	139.39611	139.39611		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		140.56130		140.56130	0.00000	140.26536	140.26536		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		143.06732		143.06732	0.00000	143.06221	143.06221		0.00	0.00	0.00	0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.55030		143.55030	0.00000	143.54528	143.54528		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		146.21498		146.21498	0.00000	146.20976	146.20976		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		146.70937		146.70937	0.00000	146.70430	146.70430		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		149.30405		149.30405	0.00000	149.29843	149.29843		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		122.35802		122.35802	0.00000	121.63756	121.63756		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		124.63452		124.63452	0.00000	123.90060	123.90060		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		124.63862		124.63862	0.00000	123.89129	123.89129		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		126.94969		126.94969	0.00000	126.18809	126.18809		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		126.84829		126.84829	0.00000	126.07400	126.07400		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		122.65363		122.65363	0.00000	122.64914	122.64914		0.00	0.00	0.00	0	16,919.00
I2050	On 05/02/2026	Bond Future	0.00		122.50782		122.50782	0.00000	122.50351	122.50351		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.78199		124.78199	0.00000	124.77725	124.77725		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		124.62559		124.62559	0.00000	124.62134	124.62134		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		126.82945		126.82945	0.00000	126.82487	126.82487		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		394.13600		394.13600	0.00000	393.37000	393.37000		0.00	0.00	31,530,880.00	8	762.00
IGOV	On 05/02/2026	Index Future	0.00		401.46900		401.46900	0.00000	400.68900	400.68900		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		408.92300		408.92300	0.00000	408.12700	408.12700		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		416.42700		416.42700	0.00000	415.61600	415.61600		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		423.88400		423.88400	0.00000	423.05700	423.05700		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	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0.00	0	0.00
JBAF	On 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		7.43508		107.29266	0.00000	7.53315	107.18750		0.64	0.00	3,433,365.12		32	89,778.00
R186	On 05/02/2026	Bond Future	0.00		7.43674		103.95863	0.00000	7.56478	103.85152		0.67	0.00	0.00		0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.45381		105.86358	0.00000	7.63688	105.75433		0.54	0.00	0.00		0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.48687		102.49587	0.00000	7.79846	102.38436		0.38	0.00	0.00		0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.25843		104.28261	0.00000	9.23987	104.16883		0.16	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		278.78219		278.78219	0.00000	277.61823	277.61823		0.00	0.00	0.00		0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		278.59922		278.59922	0.00000	277.41375	277.41375		0.00	0.00	0.00		0	0.00
R202	On 07/05/2026	Bond Future	0.00		283.77108		283.77108	0.00000	282.56327	282.56327		0.00	0.00	0.00		0	0.00
R202	On 06/08/2026	Bond Future	0.00		283.57273		283.57273	0.00000	282.34326	282.34326		0.00	0.00	0.00		0	0.00
R202	On 05/11/2026	Bond Future	0.00		288.58836		288.58836	0.00000	287.33609	287.33609		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		7.94219		102.42382	0.00000	8.04174	102.07278		4.00	0.00	353,771,874.28		3,454	139,289.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,724.80000		2.72480	0.00000	2,391.49000	2.39149	2,724.800	3.80	0.96	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,394.14000		4.39414	0.00000	4,043.82000	4.04382	4,394.140	3.69	1.00	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	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.97627		100.29639	0.00000	8.08322	99.93886		3.98	0.00	0.00		0	53,679.00
R2030	On 07/05/2026	Bond Future	0.00		8.02482		102.13413	0.00000	8.14021	101.76990		3.77	0.00	0.00		0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.08812		99.99418	0.00000	8.21347	99.62303		3.67	0.00	0.00		0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.16521		101.73762	0.00000	8.30154	101.35968		3.44	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		8.66008		98.95714	0.00000	8.76403	98.46301		6.20	0.00	3,166,628.48		32	155,739.00
R2032	On 06/11/2025	Bond Future	9.40	Call	3,512.81000		3.51281	0.00000	3,060.00000	3.06000	3,512.810	5.94	0.94	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	5,699.65000		5.69965	0.00000	5,209.29000	5.20929	5,699.650	5.87	1.00	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	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.72562		100.77410	0.00000	8.83511	100.27089		6.01	0.00	0.00		0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.79665		98.46100	0.00000	8.91219	97.94846		6.01	0.00	0.00		0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.87858		100.26287	0.00000	9.00081	99.74068		5.74	0.00	0.00		0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.97866		97.85418	0.00000	9.10814	97.32250		5.72	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		8.84770		107.28651	0.00000	8.95150	106.71241		6.28	0.00	0.00		0	28,645.00
R2033	On 05/02/2026	Bond Future	0.00		8.91766		109.25638	0.00000	9.02663	108.67173		6.11	0.00	0.00		0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.99298		106.21526	0.00000	9.10755	105.61975		5.94	0.00	0.00		0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.07823		108.15877	0.00000	9.19892	107.55207		5.73	0.00	0.00		0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.17983		105.00528	0.00000	9.30709	104.38757		5.36	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		9.41611		98.43610	0.00000	9.52989	97.75933		8.02	0.00	94,793,964.30		963	121,107.00

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	2,534.28	0.0000	2.53428	0.00000	2,055.78	2.05578	2,534.280	8.01		0.76	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	3,163.30	0.0000	3.16330	0.00000	2,625.97	2.62597	3,163.300	7.93		0.84	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	3,996.80	0.0000	3.99680	0.00000	3,403.57	3.40357	3,996.800	7.85		0.91	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	98.85	0.0000	0.09885	0.00000	164.71	0.16471	98.850	7.83	(0.07)	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	10.30	Put	48.41	0.0000	0.04841	0.00000	85.90	0.08590	48.410	7.80	(0.04)	0.00	0	50.00	
R2035	On 06/11/2025	Bond Future	10.41	Call	5,733.33	0.0000	5.73333	0.00000	5,080.37	5.08037	5,733.330	7.79		0.98	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	5,894.46	0.0000	5.89446	0.00000	5,238.58	5.23858	5,894.460	7.79		0.98	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	17.05	0.0000	0.01705	0.00000	32.98	0.03298	17.050	7.78	(0.02)	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	10.58	Call	6,647.25	0.0000	6.64725	0.00000	5,981.38	5.98138	6,647.250	7.77		0.99	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	5.98	0.0000	0.00598	0.00000	12.55	0.01255	5.980	7.77	(0.01)	0.00	0	8,500.00	
R2035	On 06/11/2025	Bond Future	10.94	Call	8,567.10	0.0000	8.56710	0.00000	7,891.96	7.89196	8,567.100	7.82		1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	8,619.83	0.0000	8.61983	0.00000	7,944.60	7.94460	8,619.830	7.82		1.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.04	0.0000	0.00004	0.00000	0.12	0.00012	0.040	7.96	0.00	0.00	0	2,000.00	
R2035	On 06/11/2025	Bond Future	11.45	Put	0.04	0.0000	0.00004	0.00000	0.10	0.00010	0.040	7.96	0.00	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.67	Put	0.01	0.0000	0.00001	0.00000	0.02	0.00002	0.010	8.03	0.00	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	11.95	Put	0.00	0.0000	0.00000	0.00000	0.00	0.00000		8.05	0.00	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.99	Put	0.00	0.0000	0.00000	0.00000	0.00	0.00000		8.05	0.00	0.00	0	2,000.00	
R2035	On 05/02/2026	Bond Future	0.00		9.50083	100.24354	0.00000	9.61953	99.55429			7.88	0.00	0.00	0	0.00	
R2035	On 05/02/2026	Bond Future	10.17	Call	4,392.33	0.0000	4.39233	0.00000	3,866.11	3.86611	4,392.330	7.72		0.79	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	5,601.05	0.0000	5.60105	0.00000	5,015.27	5.01527	5,601.050	7.69		0.87	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	181.83	0.0000	0.18183	0.00000	247.98	0.24798	181.830	7.68	(0.08)	0.00	0	250.00	
R2035	On 05/02/2026	Bond Future	10.94	Call	8,024.71	0.0000	8.02471	0.00000	7,372.61	7.37261	8,024.710	7.73		0.96	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	48.14	0.0000	0.04814	0.00000	69.93	0.06993	48.140	7.79	(0.03)	0.00	0	250.00	
R2035	On 05/02/2026	Bond Future	12.44	Put	0.61	0.0000	0.00061	0.00000	1.06	0.00106	0.610	7.93	0.00	0.00	0	2,000.00	
R2035	On 07/05/2026	Bond Future	0.00		9.58500	97.57759	0.00000	9.70880	96.87556			8.13	0.00	0.00	0	0.00	
R2035	On 07/05/2026	Bond Future	9.64	Call	2,783.77	0.0000	2.78377	0.00000	2,430.42	2.43042	2,783.770	8.36		0.53	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	2,836.47	0.0000	2.83647	0.00000	2,478.30	2.47830	2,836.470	8.35		0.54	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	2,971.94	0.0000	2.97194	0.00000	2,601.65	2.60165	2,971.940	8.31		0.56	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	1,248.73	0.0000	1.24873	0.00000	1,477.28	1.47728	1,248.730	8.07	(0.30)	0.00	0	250.00	
R2035	On 07/05/2026	Bond Future	10.16	Put	1,211.77	0.0000	1.21177	0.00000	1,435.76	1.43576	1,211.770	8.07	(0.29)	0.00	0	200.00	
R2035	On 07/05/2026	Bond Future	10.21	Put	1,122.80	0.0000	1.12280	0.00000	1,335.52	1.33552	1,122.800	8.05	(0.28)	0.00	0	350.00	
R2035	On 07/05/2026	Bond Future	10.64	Put	563.32	0.0000	0.56332	0.00000	692.19	0.69219	563.320	7.99	(0.16)	0.00	0	250.00	
R2035	On 07/05/2026	Bond Future	10.66	Put	544.62	0.0000	0.54462	0.00000	670.21	0.67021	544.620	7.99	(0.16)	0.00	0	200.00	
R2035	On 07/05/2026	Bond Future	10.71	Put	500.44	0.0000	0.50044	0.00000	618.11	0.61811	500.440	7.99	(0.15)	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	0.00		9.67915	99.36357	0.00000	9.80852	98.64847			7.95	0.00	0.00	0	0.00	
R2035	On 05/11/2026	Bond Future	0.00		9.78969	96.59703	0.00000	9.92492	95.86911			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		9.96455	92.59226	0.00000	10.07813	91.89006			9.00	0.00	0.00	0	183,404.00	
R2037	On 06/11/2025	Bond Future	10.50	Call	3,494.88	0.0000	3.49488	0.00000	2,923.71	2.92371	3,494.880	8.86		0.85	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	6,159.86	0.0000	6.15986	0.00000	5,480.32	5.48032	6,159.860	8.78		0.98	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.02	0.0000	0.00002	0.00000	0.06	0.00006	0.020	9.14	0.00	0.00	0	300.00	
R2037	On 05/02/2026	Bond Future	0.00		10.05521	90.03377	0.00000	10.17322	89.31864			9.38	0.00	0.00	0	5.00	
R2037	On 05/02/2026	Bond Future	10.65	Call	4,288.14	0.0000	4.28814	0.00000	3,765.12	3.76512	4,288.140	9.23		0.76	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	5,405.15	0.0000	5.40515	0.00000	4,821.28	4.82128	5,405.150	9.21		0.84	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	156.00	0.0000	0.15600	0.00000	212.51	0.21251	156.000	9.26	(0.07)	0.00	0	1,930.00	
R2037	On 05/02/2026	Bond Future	11.40	Call	7,848.80	0.0000	7.84880	0.00000	7,185.86	7.18586	7,848.800	9.28		0.94	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	44.10	0.0000	0.04410	0.00000	63.46	0.06346	44.100	9.45	(0.02)	0.00	0	1,930.00	
R2037	On 05/02/2026	Bond Future	12.27	Put	14.05	0.0000	0.01405	0.00000	21.15	0.02115	14.050	9.59	(0.01)	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	2.95	000	0.00295	0.00000	4.73000	0.00473	2.950	9.59	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.155	00	91.68334	0.00000	10.27769	90.95495		9.30	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	5,543.33	000	5.54333	0.00000	5,002.01000	5.00201	5,543.330	9.20	0.77	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	95.98	000	0.09598	0.00000	124.14000	0.12414	95.980	9.77	(0.03)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.26591		89.10120	0.00000	10.39371	88.35930		9.63	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	2,715.28	000	2.71528	0.00000	2,398.60000	2.39860	2,715.280	9.97	0.45	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2,097.33	000	2.09733	0.00000	2,382.52000	2.38252	2,097.330	9.58	(0.36)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,082.54	000	1.08254	0.00000	1,259.70000	1.25970	1,082.540	9.70	(0.22)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.38014		90.65376	0.00000	10.51309	89.89857		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		10.02271		107.20213	0.00000	10.13643	106.37605		8.76	0.00	10,398,606.61	97	6,697.00
R2038	On 06/11/2025	Bond Future	10.98	Call	6,711.56	000	6.71156	0.00000	5,917.21000	5.91721	6,711.560	8.56	0.97	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.01	000	0.00001	0.00000	0.02000	0.00002	0.010	8.94	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.11797		109.17043	0.00000	10.23617	108.32921		8.76	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.21807		105.68643	0.00000	10.34104	104.82952		8.74	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.32649		107.62001	0.00000	10.45453	106.74718		8.68	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.44661		104.01556	0.00000	10.57997	103.12713		8.75	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		10.41863		92.08698	0.00000	10.53215	91.32302		9.89	0.00	32,690,877.90	355	36,196.00
R2040	On 05/02/2026	Bond Future	0.00		10.51612		89.26871	0.00000	10.63382	88.49074		10.37	0.00	0.00	0	36,614.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,912.29	000	1.91229	0.00000	1,596.89000	1.59689	1,912.290	10.68	0.44	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	1,635.32	000	1.63532	0.00000	1,961.30000	1.96130	1,635.320	10.37	(0.38)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	779.37	000	0.77937	0.00000	977.63000	0.97763	779.370	10.21	(0.23)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	8,266.51	000	8.26651	0.00000	7,551.49000	7.55149	8,266.510	10.24	0.93	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	3.40	000	0.00340	0.00000	5.41000	0.00541	3.400	10.63	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.62181		90.90415	0.00000	10.74390	90.11180		10.31	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	3,331.02	000	3.33102	0.00000	2,923.24000	2.92324	3,331.020	10.52	0.54	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	4,804.21	000	4.80421	0.00000	4,285.92000	4.28592	4,804.210	10.27	0.68	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	678.99	000	0.67899	0.00000	824.08000	0.82408	678.990	10.24	(0.16)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	417.33	000	0.41733	0.00000	516.08000	0.51608	417.330	10.32	(0.11)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	312.62	000	0.31262	0.00000	390.25000	0.39025	312.620	10.43	(0.09)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	192.79	000	0.19279	0.00000	244.26000	0.24426	192.790	10.62	(0.06)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		10.73811		88.05709	0.00000	10.86500	87.24998		10.73	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		10.85641		89.59101	0.00000	10.98809	88.76948		10.61	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		10.69877		86.93320	0.00000	10.81729	86.11294		10.79	0.00	15,647,976.00	180	129,875.00
R2044	On 06/11/2025	Bond Future	11.25	Call	3,980.08	000	3.98008	0.00000	3,308.50000	3.30850	3,980.080	10.63	0.86	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	30.09	000	0.03009	0.00000	56.72000	0.05672	30.090	10.55	(0.02)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	8.07	000	0.00807	0.00000	16.88000	0.01688	8.070	10.55	(0.01)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	2.76	000	0.00276	0.00000	6.22000	0.00622	2.760	10.65	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	2.09	000	0.00209	0.00000	4.80000	0.00480	2.090	10.68	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.79636		84.14560	0.00000	10.91907	83.31022		11.33	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	865.26	000	0.86526	0.00000	692.33000	0.69233	865.260	12.37	0.23	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	2,788.75	000	2.78875	0.00000	2,351.35000	2.35135	2,788.750	11.41	0.56	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1,136.13	000	1.13613	0.00000	1,407.27000	1.40727	1,136.130	11.21	(0.29)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	771.88	000	0.77188	0.00000	978.97000	0.97897	771.880	11.15	(0.22)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	696.92	000	0.69692	0.00000	889.36000	0.88936	696.920	11.14	(0.20)	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
R2044	On 07/05/2026	Bond Future	0.00		10.90120	85.68720	0.00000	11.02829	84.83636		11.28	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.01583	82.86985	0.00000	11.14769	82.00324		11.78	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.13151	84.31322	0.00000	11.26812	83.43117		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		10.68809	85.35828	0.00000	10.80147	84.53878		11.34	0.00	0.00	0	218,736.00
R2048	On 05/02/2026	Bond Future	0.00		10.78453	86.92556	0.00000	10.90189	86.09098		11.32	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		10.87939	84.07890	0.00000	11.00078	83.22890		11.88	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.98199	85.61756	0.00000	11.10773	84.75183		11.77	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.09449	82.67402	0.00000	11.22475	81.79286		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		10.57972	110.60787	0.00000	10.69308	109.52699		11.31	0.00	0.00	0	28,906.00
R2053	On 05/02/2026	Bond Future	0.00		10.66960	112.63874	0.00000	10.78689	111.53807		11.44	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		10.76266	108.84119	0.00000	10.88410	107.72009		11.54	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.86179	110.83241	0.00000	10.98763	109.69042		11.60	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.96900	106.90571	0.00000	11.09943	105.74348		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		9.66885	78.61208	0.00000	9.77714	78.02020		9.21	0.00	0.00	0	19,984.00
R209	On 05/02/2026	Bond Future	0.00		9.74910	80.05552	0.00000	9.86143	79.45276		9.16	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.83345	78.37121	0.00000	9.95007	77.75725		9.44	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.92557	79.80552	0.00000	10.04676	79.18014		9.31	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.02885	78.04804	0.00000	10.15483	77.41149		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		253.24198	253.24198	0.00000	252.99292	252.99292		0.00	0.00	0.00	0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.95354	257.95354	0.00000	257.69977	257.69977		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.24124	259.24124	0.00000	258.98301	258.98301		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.04840	264.04840	0.00000	263.78472	263.78472		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.16277	265.16277	0.00000	264.89532	264.89532		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		8.27378	95.99703	0.00000	8.37282	95.59358		5.42	0.00	89,373,234.93	931	84,626.00
R213	On 05/02/2026	Bond Future	0.00		8.32825	97.75966	0.00000	8.43332	97.34877		5.17	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.38190	95.99966	0.00000	8.49351	95.58107		5.07	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.44681	97.75711	0.00000	8.56584	97.33065		4.76	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.53727	95.91412	0.00000	8.66448	95.47991		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		10.35440	71.99141	0.00000	10.46763	71.32494		10.90	0.00	0.00	0	36,892.00
R214	On 05/02/2026	Bond Future	0.00		10.44442	73.31329	0.00000	10.56148	72.63455		10.88	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.53315	71.35885	0.00000	10.65410	70.66753		11.35	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.62944	72.66494	0.00000	10.75457	71.96080		11.27	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.73638	70.63680	0.00000	10.86583	69.92014		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 :	830,143,840.70	6,918	1,592,059.00
Grand Total:	830,143,840.70	6,918	1,592,059.00