

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/09/2025

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		1,204.91800		1,204.91800	0.00000	1,205.97600	1,205.97600		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,227.00500		1,227.00500	0.00000	1,228.12000	1,228.12000		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,249.54600		1,249.54600	0.00000	1,250.63300	1,250.63300		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,272.14000		1,272.14000	0.00000	1,273.30200	1,273.30200		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,294.63100		1,294.63100	0.00000	1,295.82400	1,295.82400		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,480.80800		1,480.80800	0.00000	1,478.00700	1,478.00700		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,507.95100		1,507.95100	0.00000	1,505.14500	1,505.14500		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,535.65400		1,535.65400	0.00000	1,532.73700	1,532.73700		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,563.42200		1,563.42200	0.00000	1,560.51800	1,560.51800		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,591.06200		1,591.06200	0.00000	1,588.12100	1,588.12100		0.00		0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,250.52000		1,250.52000	0.00000	1,249.32400	1,249.32400		0.00		0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,273.44200		1,273.44200	0.00000	1,272.26300	1,272.26300		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,296.83600		1,296.83600	0.00000	1,295.58600	1,295.58600		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,320.28600		1,320.28600	0.00000	1,319.06900	1,319.06900		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,343.62800		1,343.62800	0.00000	1,342.40100	1,342.40100		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		9.98708		87.85448	0.00000	10.01861	87.70059		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.10171		89.48633	0.00000	10.13415	89.33230		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.21854		87.35629	0.00000	10.25327	87.19591		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.34919		88.97123	0.00000	10.38477	88.81173		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.49975		86.75015	0.00000	10.53696	86.58845		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		10.66420		83.76621	0.00000	10.69045	83.59072		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.76201		85.32208	0.00000	10.78879	85.14589		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.86480		82.64442	0.00000	10.89308	82.46150		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.97412		84.17106	0.00000	11.00284	83.98846		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.09337		81.39319	0.00000	11.12305	81.20798		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		1,229.44800		1,229.44800	0.00000	1,228.38700	1,228.38700		0.00		0.00	0	606.00
GOVI	On 05/02/2026	GOVI	0.00		1,251.98400		1,251.98400	0.00000	1,250.94100	1,250.94100		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,274.98400		1,274.98400	0.00000	1,273.87300	1,273.87300		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,298.03800		1,298.03800	0.00000	1,296.96300	1,296.96300		0.00		0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,320.98700		1,320.98700	0.00000	1,319.90400	1,319.90400		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		141.15693		141.15693	0.00000	141.15878	141.15878		0.00		0.00	0	4,646.00
I2029	On 05/02/2026	Bond Future	0.00		143.77883		143.77883	0.00000	143.78505	143.78505		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.98376		144.98376	0.00000	144.98462	144.98462		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.66615		147.66615	0.00000	147.67335	147.67335		0.00		0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.78443		148.78443	0.00000	148.79325	148.79325		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	Contracts	Traded	Open Interest
											Option						
I2031	On 06/11/2025	Bond Future	0.00		111.56895		111.56895	0.00000	110.96578	110.96578		1.14	0.00	0.00		0	2,266.00
I2031	On 05/02/2026	Bond Future	0.00		111.24127		111.24127	0.00000	110.63044	110.63044		1.15	0.00	0.00		0	0.00
I2031	On 07/05/2026	Bond Future	0.00		113.31058		113.31058	0.00000	112.68392	112.68392		0.87	0.00	0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		112.96410		112.96410	0.00000	112.33124	112.33124		0.34	0.00	0.00		0	0.00
I2031	On 05/11/2026	Bond Future	0.00		114.96008		114.96008	0.00000	114.31685	114.31685		0.08	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		134.06203		134.06203	0.00000	133.70001	133.70001		0.00	0.00	0.00		0	18,714.00
I2033	On 05/02/2026	Bond Future	0.00		136.55214		136.55214	0.00000	136.18748	136.18748		0.00	0.00	0.00		0	0.00
I2033	On 07/05/2026	Bond Future	0.00		137.52034		137.52034	0.00000	137.14372	137.14372		0.00	0.00	0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		140.06474		140.06474	0.00000	139.68713	139.68713		0.00	0.00	0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		140.94420		140.94420	0.00000	140.56130	140.56130		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		144.61845		144.61845	0.00000	143.06732	143.06732		0.00	0.00	44,831,719.50		310	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		145.12555		145.12555	0.00000	143.55030	143.55030		0.00	0.00	0.00		0	0.00
I2038	On 07/05/2026	Bond Future	0.00		147.82540		147.82540	0.00000	146.21498	146.21498		0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		148.34274		148.34274	0.00000	146.70937	146.70937		0.00	0.00	0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		150.96523		150.96523	0.00000	149.30405	149.30405		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		123.44252		123.44252	0.00000	122.35802	122.35802		0.00	0.00	0.00		0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		125.73534		125.73534	0.00000	124.63452	124.63452		0.00	0.00	0.00		0	0.00
I2046	On 07/05/2026	Bond Future	0.00		125.76467		125.76467	0.00000	124.63862	124.63862		0.00	0.00	0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		128.09097		128.09097	0.00000	126.94969	126.94969		0.00	0.00	0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		128.00839		128.00839	0.00000	126.84829	126.84829		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		122.25364		122.25364	0.00000	122.65363	122.65363		0.00	0.00	0.00		0	16,919.00
I2050	On 05/02/2026	Bond Future	0.00		122.09647		122.09647	0.00000	122.50782	122.50782		0.00	0.00	0.00		0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.36782		124.36782	0.00000	124.78199	124.78199		0.00	0.00	0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		124.19823		124.19823	0.00000	124.62559	124.62559		0.00	0.00	0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		126.39358		126.39358	0.00000	126.82945	126.82945		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		395.32200		395.32200	0.00000	394.13600	394.13600		0.00	0.00	0.00		0	762.00
IGOV	On 05/02/2026	Index Future	0.00		402.66500		402.66500	0.00000	401.46900	401.46900		0.00	0.00	0.00		0	0.00
IGOV	On 07/05/2026	Index Future	0.00		410.15600		410.15600	0.00000	408.92300	408.92300		0.00	0.00	0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		417.66600		417.66600	0.00000	416.42700	416.42700		0.00	0.00	0.00		0	0.00
IGOV	On 05/11/2026	Index Future	0.00		425.14100		425.14100	0.00000	423.88400	423.88400		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		7.46637	107.25909	0.00000	7.43508	107.29266			0.61	0.00	1,149,817,444.80		10,720	79,325.00
R186	On 05/02/2026	Bond Future	0.00		7.48143	103.92122	0.00000	7.43674	103.95863			0.64	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.51054	105.82970	0.00000	7.45381	105.86358			0.52	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.59597	102.45680	0.00000	7.48687	102.49587			0.35	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.60760	104.24210	0.00000	8.25843	104.28261			0.13	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		278.78296	278.78296	0.00000	278.78219	278.78219			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		278.59148	278.59148	0.00000	278.59922	278.59922			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		283.77427	283.77427	0.00000	283.77108	283.77108			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		283.56279	283.56279	0.00000	283.57273	283.57273			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		288.57604	288.57604	0.00000	288.58836	288.58836			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		7.97909	102.29352	0.00000	7.94219	102.42382			3.89	0.00	96,565,082.88		944	138,789.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,592.81000	2.59281	0.00000	2,724.80000	2.72480	2,592.810	3.63	0.97	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,263.76000	4.26376	0.00000	4,394.14000	4.39414	4,263.760	3.57	1.00	0.00	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			3.58	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.01685	100.16055	0.00000	7.97627	100.29639			3.85	0.00	0.00	0.00	0	53,679.00
R2030	On 07/05/2026	Bond Future	0.00		8.06729	101.99988	0.00000	8.02482	102.13413			3.65	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.13573	99.85301	0.00000	8.08812	99.99418			3.54	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.21722	101.59322	0.00000	8.16521	101.73762			3.31	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		8.67027	98.90856	0.00000	8.66008	98.95714			6.07	0.00	39,068,881.20		395	156,059.00
R2032	On 06/11/2025	Bond Future	9.40	Call	3,455.81000	3.45581	0.00000	3,512.81000	3.51281	3,455.810	5.74	0.94	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	5,650.40000	5.65040	0.00000	5,699.65000	5.69965	5,650.400	5.74	1.00	0.00	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			5.78	0.00	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.73701	100.72160	0.00000	8.72562	100.77410			5.87	0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.80777	98.41152	0.00000	8.79665	98.46100			5.87	0.00	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.89136	100.20811	0.00000	8.87858	100.26287			5.60	0.00	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.99237	97.79771	0.00000	8.97866	97.85418			5.57	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		8.85263	107.25915	0.00000	8.84770	107.28651			6.14	0.00	0.00	0.00	0	28,645.00
R2033	On 05/02/2026	Bond Future	0.00		8.92345	109.22521	0.00000	8.91766	109.25638			5.96	0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.99824	106.18783	0.00000	8.99298	106.21526			5.79	0.00	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.08470	108.12613	0.00000	9.07823	108.15877			5.58	0.00	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.18681	104.97128	0.00000	9.17983	105.00528			5.20	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	Volatility	Delta	Delta Value		Contracts	Traded	Open Interest	
															Option									
R2035	On 06/11/2025	Bond Future	0.00		9.38492		98.62272		0.00000		9.41611		98.43610				7.84		0.00	49,903,096.32		506		121,104.00
R2035	On 06/11/2025	Bond Future	9.77	Call	2,633.58000		2.63358		0.00000		2,534.28000		2.53428		2,633.580		7.69		0.79	0.00		0		250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	3,289.86000		3.28986		0.00000		3,163.30000		3.16330		3,289.860		7.65		0.86	0.00		0		2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	4,149.16000		4.14916		0.00000		3,996.80000		3.99680		4,149.160		7.62		0.92	0.00		0		300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	72.58000		0.07258		0.00000		98.85000		0.09885		72.580		7.61		(0.06)	0.00		0		250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	34.19000		0.03419		0.00000		48.41000		0.04841		34.190		7.60		(0.03)	0.00		0		50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	5,911.03000		5.91103		0.00000		5,733.33000		5.73333		5,911.030		7.60		0.98	0.00		0		2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	6,073.29000		6.07329		0.00000		5,894.46000		5.89446		6,073.290		7.59		0.98	0.00		0		2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	11.15000		0.01115		0.00000		17.05000		0.01705		11.150		7.59		(0.01)	0.00		0		250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	6,830.10000		6.83010		0.00000		6,647.25000		6.64725		6,830.100		7.61		0.99	0.00		0		300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	3.91000		0.00391		0.00000		5.98000		0.00598		3.910		7.64		0.00	0.00		0		8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	8,753.27000		8.75327		0.00000		8,567.10000		8.56710		8,753.270		7.72		1.00	0.00		0		2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	8,806.02000		8.80602		0.00000		8,619.83000		8.61983		8,806.020		7.72		1.00	0.00		0		250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.02000		0.00002		0.00000		0.04000		0.00004		0.020		7.86		0.00	0.00		0		2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	0.02000		0.00002		0.00000		0.04000		0.00004		0.020		7.87		0.00	0.00		0		250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.00000		0.00000		0.00000		0.01000		0.00001				7.88		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				7.88		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				7.88		0.00	0.00		0		2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.46882		100.43053		0.00000		9.50083		100.24354				7.69		0.00	0.00		0		0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	4,500.37000		4.50037		0.00000		4,392.33000		4.39233		4,500.370		7.51		0.81	0.00		0		250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	5,737.63000		5.73763		0.00000		5,601.05000		5.60105		5,737.630		7.50		0.89	0.00		0		2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	152.55000		0.15255		0.00000		181.83000		0.18183		152.550		7.54		(0.07)	0.00		0		250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	8,195.86000		8.19586		0.00000		8,024.71000		8.02471		8,195.860		7.61		0.96	0.00		0		2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	38.58000		0.03858		0.00000		48.14000		0.04814		38.580		7.66		(0.02)	0.00		0		250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.36000		0.00036		0.00000		0.61000		0.00061		0.360		7.74		0.00	0.00		0		2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.55094		97.77193		0.00000		9.58500		97.57759				7.92		0.00	0.00		0		0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	2,728.57000		2.72857		0.00000		2,783.77000		2.78377		2,728.570		7.87		0.55	0.00		0		250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	2,785.46000		2.78546		0.00000		2,836.47000		2.83647		2,785.460		7.86		0.55	0.00		0		200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	2,931.58000		2.93158		0.00000		2,971.94000		2.97194		2,931.580		7.84		0.57	0.00		0		350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	1,109.20000		1.10920		0.00000		1,248.73000		1.24873		1,109.200		7.78		(0.28)	0.00		0		250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1,076.44000		1.07644		0.00000		1,211.77000		1.21177		1,076.440		7.78		(0.28)	0.00		0		200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	998.06000		0.99806		0.00000		1,122.80000		1.12280		998.060		7.78		(0.26)	0.00		0		350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	501.33000		0.50133		0.00000		563.32000		0.56332		501.330		7.84		(0.15)	0.00		0		250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	485.11000		0.48511		0.00000		544.62000		0.54462		485.110		7.84		(0.15)	0.00		0		200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	446.88000		0.44688		0.00000		500.44000		0.50044		446.880		7.86		(0.14)	0.00		0		350.00
R2035	On 06/08/2026	Bond Future	0.00		9.64434		99.55719		0.00000		9.67915		99.36357				7.75		0.00	0.00		0		0.00
R2035	On 05/11/2026	Bond Future	0.00		9.75345		96.79335		0.00000		9.78969		96.59703				7.91		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		9.93332		92.78666		0.00000		9.96455		92.59226				8.84		0.00	507,543,030.20		5,470		188,874.00
R2037	On 06/11/2025	Bond Future	10.50	Call	3,637.45000		3.63745		0.00000		3,494.88000		3.49488		3,637.450		8.62		0.87	0.00		0		300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	6,346.44000		6.34644		0.00000		6,159.86000		6.15986		6,346.440		8.62		0.98	0.00		0		300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.01000		0.00001		0.00000		0.02000		0.00002		0.010		9.03		0.00	0.00		0		300.00
R2037	On 05/02/2026	Bond Future	0.00		10.02323		90.22891		0.00000		10.05521		90.03377				9.19		0.00	0.00		0		5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	4,396.39000		4.39639		0.00000		4,288.14000		4.28814		4,396.390		9.02		0.78	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	5,541.50000		5.54150		0.00000		5,405.15000		5.40515		5,541.500		9.03		0.85	0.00		0		1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	134.33000		0.13433		0.00000		156.00000		0.15600		134.330		9.16		(0.06)	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	8,023.86000		8.02386		0.00000		7,848.80000		7.84880		8,023.860		9.17		0.95	0.00		0		1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	36.16000		0.03616		0.00000		44.10000		0.04410		36.160		9.33		(0.02)	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
											Option						
R2037	On	05/02/2026	Bond Future	12.27 Put	10.15	0000	0.01015	0.00000	14.05	0000	0.01405	10.150	9.38	(0.01)	0.00	0	1,970.00
R2037	On	05/02/2026	Bond Future	12.73 Put	1.96	0000	0.00196	0.00000	2.95	0000	0.00295	1.960	9.38	0.00	0.00	0	1,030.00
R2037	On	07/05/2026	Bond Future	0.00	10.12	115	91.88573	0.00000	10.15	500	91.68334		9.11	0.00	0.00	0	0.00
R2037	On	07/05/2026	Bond Future	10.95 Call	5,658.90	0000	5.65890	0.00000	5,543.33	000	5.54333	5,658.900	9.03	0.78	0.00	0	142.00
R2037	On	07/05/2026	Bond Future	12.40 Put	79.72	0000	0.07972	0.00000	95.98	000	0.09598	79.720	9.59	(0.03)	0.00	0	142.00
R2037	On	06/08/2026	Bond Future	0.00	10.23	135	89.30328	0.00000	10.26	591	89.10120		9.43	0.00	0.00	0	0.00
R2037	On	06/08/2026	Bond Future	10.02 Call	2,660.17	0000	2.66017	0.00000	2,715.28	000	2.71528	2,660.170	9.55	0.46	0.00	0	2,541.00
R2037	On	06/08/2026	Bond Future	10.70 Put	1,953.69	0000	1.95369	0.00000	2,097.33	000	2.09733	1,953.690	9.37	(0.35)	0.00	0	2,541.00
R2037	On	06/08/2026	Bond Future	11.30 Put	1,010.01	0000	1.01001	0.00000	1,082.54	000	1.08254	1,010.010	9.60	(0.21)	0.00	0	2,541.00
R2037	On	05/11/2026	Bond Future	0.00	10.34	433	90.85867	0.00000	10.38	014	90.65376		9.29	0.00	0.00	0	0.00
R2037	On	31/01/2037	Price Contribution	0.00	100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On	06/11/2025	Bond Future	0.00	9.99	139	107.43127	0.00000	10.02	271	107.20213		8.61	0.00	0.00	0	6,697.00
R2038	On	06/11/2025	Bond Future	10.98 Call	6,929.97	0000	6.92997	0.00000	6,711.56	000	6.71156	6,929.970	8.40	0.98	0.00	0	1,770.00
R2038	On	06/11/2025	Bond Future	12.33 Put	0.00	0000	0.00000	0.00000	0.01	000	0.00001		8.81	0.00	0.00	0	1,770.00
R2038	On	05/02/2026	Bond Future	0.00	10.08	587	109.40055	0.00000	10.11	797	109.17043		8.59	0.00	0.00	0	0.00
R2038	On	07/05/2026	Bond Future	0.00	10.18	409	105.92499	0.00000	10.21	807	105.68643		8.56	0.00	0.00	0	0.00
R2038	On	06/08/2026	Bond Future	0.00	10.29	180	107.85830	0.00000	10.32	649	107.62001		8.50	0.00	0.00	0	0.00
R2038	On	05/11/2026	Bond Future	0.00	10.41	061	104.25726	0.00000	10.44	661	104.01556		8.56	0.00	0.00	0	0.00
R2038	On	31/03/2038	Price Contribution	0.00	100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On	06/10/2015	Price Contribution	0.00	100.00	0000	0.00000	0.00000	100.00	0000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On	06/11/2025	Bond Future	0.00	10.39	244	92.26460	0.00000	10.41	863	92.08698		9.74	0.00	105,181,644.00	1,140	36,656.00
R2040	On	05/02/2026	Bond Future	0.00	10.48	939	89.44678	0.00000	10.51	612	89.26871		10.18	0.00	0.00	0	36,614.00
R2040	On	05/02/2026	Bond Future	10.35 Call	1,893.58	0000	1.89358	0.00000	1,912.29	000	1.91229	1,893.580	10.28	0.45	0.00	0	680.00
R2040	On	05/02/2026	Bond Future	10.75 Put	1,494.29	0000	1.49429	0.00000	1,635.32	000	1.63532	1,494.290	10.06	(0.37)	0.00	0	680.00
R2040	On	05/02/2026	Bond Future	11.15 Put	699.46	0000	0.69946	0.00000	779.37	000	0.77937	699.460	10.00	(0.21)	0.00	0	680.00
R2040	On	05/02/2026	Bond Future	11.82 Call	8,423.58	0000	8.42358	0.00000	8,266.51	000	8.26651	8,423.580	10.14	0.94	0.00	0	475.00
R2040	On	05/02/2026	Bond Future	13.23 Put	2.37	0000	0.00237	0.00000	3.40	000	0.00340	2.370	10.42	0.00	0.00	0	475.00
R2040	On	07/05/2026	Bond Future	0.00	10.59	352	91.08924	0.00000	10.62	181	90.90415		10.12	0.00	0.00	0	0.00
R2040	On	07/05/2026	Bond Future	10.70 Call	3,290.18	0000	3.29018	0.00000	3,331.02	000	3.33102	3,290.180	10.05	0.55	0.00	0	1,460.00
R2040	On	07/05/2026	Bond Future	11.12 Call	4,862.59	0000	4.86259	0.00000	4,804.21	000	4.80421	4,862.590	10.02	0.69	0.00	0	820.00
R2040	On	07/05/2026	Bond Future	11.72 Put	643.57	0000	0.64357	0.00000	678.99	000	0.67899	643.570	10.23	(0.16)	0.00	0	1,460.00
R2040	On	07/05/2026	Bond Future	12.03 Put	406.43	0000	0.40643	0.00000	417.33	000	0.41733	406.430	10.41	(0.11)	0.00	0	820.00
R2040	On	07/05/2026	Bond Future	12.22 Put	304.02	0000	0.30402	0.00000	312.62	000	0.31262	304.020	10.52	(0.08)	0.00	0	1,460.00
R2040	On	07/05/2026	Bond Future	12.53 Put	185.41	0000	0.18541	0.00000	192.79	000	0.19279	185.410	10.68	(0.05)	0.00	0	820.00
R2040	On	06/08/2026	Bond Future	0.00	10.70	935	88.24154	0.00000	10.73	811	88.05709		10.53	0.00	0.00	0	0.00
R2040	On	05/11/2026	Bond Future	0.00	10.82	668	89.77805	0.00000	10.85	641	89.59101		10.41	0.00	0.00	0	0.00
R2040	On	31/01/2040	Price Contribution	0.00	100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On	06/11/2025	Bond Future	0.00	10.67	256	87.11630	0.00000	10.69	877	86.93320		10.66	0.00	174,232,600.00	2,000	131,875.00
R2044	On	06/11/2025	Bond Future	11.25 Call	4,116.39	0000	4.11639	0.00000	3,980.08	000	3.98008	4,116.390	10.42	0.88	0.00	0	11,000.00
R2044	On	06/11/2025	Bond Future	11.75 Put	23.00	0000	0.02300	0.00000	30.09	000	0.03009	23.000	10.43	(0.02)	0.00	0	11,000.00
R2044	On	06/11/2025	Bond Future	12.00 Put	6.43	0000	0.00643	0.00000	8.07	000	0.00807	6.430	10.56	(0.01)	0.00	0	5,800.00
R2044	On	06/11/2025	Bond Future	12.20 Put	2.15	0000	0.00215	0.00000	2.76	000	0.00276	2.150	10.66	0.00	0.00	0	5,600.00
R2044	On	06/11/2025	Bond Future	12.25 Put	1.62	0000	0.00162	0.00000	2.09	000	0.00209	1.620	10.69	0.00	0.00	0	5,800.00
R2044	On	05/02/2026	Bond Future	0.00	10.76	962	84.32939	0.00000	10.79	636	84.14560		11.17	0.00	0.00	0	16.00
R2044	On	05/02/2026	Bond Future	10.07 Call	818.13	0000	0.81813	0.00000	865.26	000	0.86526	818.130	11.86	0.23	0.00	0	9,000.00
R2044	On	05/02/2026	Bond Future	10.90 Call	2,820.30	0000	2.82030	0.00000	2,788.75	000	2.78875	2,820.300	11.10	0.57	0.00	0	9,000.00
R2044	On	05/02/2026	Bond Future	11.25 Put	1,035.53	0000	1.03553	0.00000	1,136.13	000	1.13613	1,035.530	10.98	(0.28)	0.00	0	4,500.00
R2044	On	05/02/2026	Bond Future	11.45 Put	701.36	0000	0.70136	0.00000	771.88	000	0.77188	701.360	10.99	(0.21)	0.00	0	9,000.00

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	
R2044	On 05/02/2026	Bond Future	11.50	Put	633.17	000	0.63317	0.00000	696.92	000	0.69692	633.170	10.99	(0.19)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.87	301	85.87778	0.00000	10.90	120	85.68720		11.12	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.98	716	83.06018	0.00000	11.01	583	82.86985		11.61	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.10	191	84.50631	0.00000	11.13	151	84.31322		11.49	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 06/11/2025	Bond Future	0.00		10.66	188	85.54965	0.00000	10.68	809	85.35828		11.25	0.00	9,410,461.50	110	218,846.00
R2048	On 05/02/2026	Bond Future	0.00		10.75	778	87.11776	0.00000	10.78	453	86.92556		11.21	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		10.85	124	84.27812	0.00000	10.87	939	84.07890		11.75	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.95	338	85.81670	0.00000	10.98	199	85.61756		11.66	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.06	495	82.87608	0.00000	11.09	449	82.67402		12.16	0.00	0.00	0	0.00
R2048	On 28/02/2048	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
R2053	On 06/11/2025	Bond Future	0.00		10.54	843	110.90957	0.00000	10.57	972	110.60787		11.23	0.00	0.00	0	28,906.00
R2053	On 05/02/2026	Bond Future	0.00		10.63	760	112.94248	0.00000	10.66	960	112.63874		11.34	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		10.72	907	109.15495	0.00000	10.76	266	108.84119		11.44	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.82	753	111.14708	0.00000	10.86	179	110.83241		11.50	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.93	359	107.22516	0.00000	10.96	900	106.90571		11.94	0.00	0.00	0	0.00
R2053	On 31/03/2053	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
R209	On 06/11/2025	Bond Future	0.00		9.63	772	78.78332	0.00000	9.66	885	78.61208		9.03	0.00	0.00	0	19,984.00
R209	On 05/02/2026	Bond Future	0.00		9.71	727	80.22742	0.00000	9.74	910	80.05552		8.97	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.79	982	78.54944	0.00000	9.83	345	78.37121		9.24	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.89	130	79.98355	0.00000	9.92	557	79.80552		9.11	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.99	335	78.22864	0.00000	10.02	885	78.04804		9.29	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000	0.00000	6.25	000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	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
R209/R186	On 31/03/2036	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
R209/R204	On 31/03/2036	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
R209/R208	On 31/03/2036	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
R210	On 06/11/2025	Bond Future	0.00		253.36	058	253.36058	0.00000	253.24	198	253.24198		0.00	0.00	0.00	0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		258.06	650	258.06650	0.00000	257.95	354	257.95354		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.36	606	259.36606	0.00000	259.24	124	259.24124		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.16	425	264.16425	0.00000	264.04	840	264.04840		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.27	785	265.27785	0.00000	265.16	277	265.16277		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	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
R213	On 06/11/2025	Bond Future	0.00		8.29	454	95.91229	0.00000	8.27	378	95.99703		5.27	0.00	0.00	0	84,626.00
R213	On 05/02/2026	Bond Future	0.00		8.35	103	97.67039	0.00000	8.32	825	97.75966		5.02	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.40	507	95.91258	0.00000	8.38	190	95.99966		4.92	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.47	268	97.66423	0.00000	8.44	681	97.75711		4.61	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.56	511	95.81889	0.00000	8.53	727	95.91412		4.52	0.00	0.00	0	0.00
R213	On 28/02/2031	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
R213/R186	On 28/02/2031	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
R214	On 06/11/2025	Bond Future	0.00		10.32	828	72.14645	0.00000	10.35	440	71.99141		10.73	0.00	0.00	0	36,892.00
R214	On 05/02/2026	Bond Future	0.00		10.41	781	73.46891	0.00000	10.44	442	73.31329		10.69	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.50	517	71.52018	0.00000	10.53	315	71.35885		11.14	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.60	106	72.82608	0.00000	10.62	944	72.66494		11.07	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.70	712	70.80028	0.00000	10.73	638	70.63680		11.48	0.00	0.00	0	0.00
R214	On 28/02/2041	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
R214/R209	On 28/02/2041	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
SIVC038	On 31/01/2038	Bond Future	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00

Total for Derivatives :	2,176,553,960.40	21,595	1,589,773.00
Grand Total:	2,176,553,960.40	21,595	1,589,773.00