

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/06/2025

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 07/08/2025	Index Future	0.00		1,148.71900		1,148.71900	0.00000	1,149.52500	1,149.52500		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,170.42200		1,170.42200	0.00000	1,171.24200	1,171.24200		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,192.55600		1,192.55600	0.00000	1,193.38700	1,193.38700		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,214.75500		1,214.75500	0.00000	1,215.59200	1,215.59200		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,236.95600		1,236.95600	0.00000	1,237.79700	1,237.79700		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,382.73700		1,382.73700	0.00000	1,383.78400	1,383.78400		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,408.86000		1,408.86000	0.00000	1,409.92600	1,409.92600		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,435.50400		1,435.50400	0.00000	1,436.58500	1,436.58500		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,462.22500		1,462.22500	0.00000	1,463.31400	1,463.31400		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,488.94900		1,488.94900	0.00000	1,490.04500	1,490.04500		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,177.71600		1,177.71600	0.00000	1,179.09700	1,179.09700		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,199.96600		1,199.96600	0.00000	1,201.37200	1,201.37200		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,222.66000		1,222.66000	0.00000	1,224.08700	1,224.08700		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,245.41900		1,245.41900	0.00000	1,246.86300	1,246.86300		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,268.18000		1,268.18000	0.00000	1,269.63900	1,269.63900		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 07/08/2025	Bond Future	0.00		10.76631		85.68897	0.00000	10.75238	85.75447		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.90057		83.53380	0.00000	10.88601	83.60048		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.04812		85.13250	0.00000	11.03289	85.20032		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.20635		82.93862	0.00000	11.19044	83.00747		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.38324		84.48441	0.00000	11.36659	84.55427		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 07/08/2025	Bond Future	0.00		11.49082		80.50203	0.00000	11.45645	80.71143		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.61093		77.77734	0.00000	11.57528	77.99069		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.73574		79.26553	0.00000	11.69878	79.48283		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.87221		76.49163	0.00000	11.83385	76.71281		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.01752		77.91517	0.00000	11.97771	78.14022		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 07/08/2025	GOVI	0.00		1,159.42500		1,159.42500	0.00000	1,160.72700	1,160.72700		0.00		0.00	0	604.00
GOVI	On 06/11/2025	GOVI	0.00		1,181.33000		1,181.33000	0.00000	1,182.65500	1,182.65500		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,203.67100		1,203.67100	0.00000	1,205.01600	1,205.01600		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,226.07600		1,226.07600	0.00000	1,227.43700	1,227.43700		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,248.48400		1,248.48400	0.00000	1,249.85900	1,249.85900		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 07/08/2025	Bond Future	0.00		138.66496		138.66496	0.00000	138.65781	138.65781		0.00		0.00	0	5,425.00
I2029	On 06/11/2025	Bond Future	0.00		139.88089		139.88089	0.00000	139.87355	139.87355		0.00		0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00		142.55856		142.55856	0.00000	142.55087	142.55087		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.78225		143.78225	0.00000	143.77394	143.77394		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.46768		146.46768	0.00000	146.45874	146.45874		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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			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	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.21072	130.21072	0.00000	130.29214	130.29214			0.00		0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.16393	131.16393	0.00000	131.24683	131.24683			0.00		0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.67477	133.67477	0.00000	133.75905	133.75905			0.00		0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.62908	134.62908	0.00000	134.71452	134.71452			0.00		0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.14366	137.14366	0.00000	137.23026	137.23026			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	0.00
I2038	On 07/08/2025	Bond Future	0.00		139.37654	139.37654	0.00000	139.29414	139.29414			0.00		0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		142.04365	142.04365	0.00000	141.95973	141.95973			0.00		0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.59781	142.59781	0.00000	142.51177	142.51177			0.00		0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.28214	145.28214	0.00000	145.19427	145.19427			0.00		0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.79461	145.79461	0.00000	145.70431	145.70431			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	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	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.62492	119.62492	0.00000	120.14080	120.14080			0.00		0.00	0	12,424.00
I2046	On 06/11/2025	Bond Future	0.00		119.65521	119.65521	0.00000	120.18079	120.18079			0.00		0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		121.94560	121.94560	0.00000	122.48115	122.48115			0.00		0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.94606	121.94606	0.00000	122.49109	122.49109			0.00		0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.22225	124.22225	0.00000	124.77711	124.77711			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	0.00
I2050	On 07/08/2025	Bond Future	0.00		118.27892	118.27892	0.00000	118.66211	118.66211			0.00		0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		120.54244	120.54244	0.00000	120.93274	120.93274			0.00		0.00	0	4,109.00
I2050	On 05/02/2026	Bond Future	0.00		120.43772	120.43772	0.00000	120.83530	120.83530			0.00		0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.70490	122.70490	0.00000	123.10967	123.10967			0.00		0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.54295	122.54295	0.00000	122.95464	122.95464			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	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	0.00
IGOV	On 07/08/2025	Index Future	0.00		381.05100	381.05100	0.00000	381.51000	381.51000			0.00		0.00	0	746.00
IGOV	On 06/11/2025	Index Future	0.00		388.34400	388.34400	0.00000	388.81000	388.81000			0.00		0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		395.77900	395.77900	0.00000	396.25300	396.25300			0.00		0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		403.23600	403.23600	0.00000	403.71600	403.71600			0.00		0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		410.69400	410.69400	0.00000	411.17900	411.17900			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	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	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	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	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	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	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	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	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	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	0.00
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	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	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	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	0.00
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00		8.29500	91.70500	0.00000	8.29500	8.29500			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
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	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	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	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	0.00
R186	On 07/08/2025	Bond Future	0.00		7.83358		104.84401	0.00000	7.80110	104.88616			0.87	0.00	104,844,010.00	1,000	175,920.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,776.92000		1.77692	0.00000	1,819.09000	1.81909	1,776.920		1.54	1.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.00000		0.00000	0.00000	0.00000	0.00000			1.74	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.87260		106.82473	0.00000	7.83236	106.86763			0.87	0.00	5,020,762.31	47	7,266.00
R186	On 05/02/2026	Bond Future	0.00		7.94031		103.53840	0.00000	7.88796	103.58196			0.81	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.12744		105.46262	0.00000	8.05313	105.50671			0.64	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.59764		102.09949	0.00000	8.47232	102.14405			0.44	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 07/08/2025	Bond Future	0.00		268.75640		268.75640	0.00000	269.12152	269.12152			0.00	0.00	0.00	0	573.00
R202	On 06/11/2025	Bond Future	0.00		273.89937		273.89937	0.00000	274.27148	274.27148			0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		273.80722		273.80722	0.00000	274.18566	274.18566			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.96218		278.96218	0.00000	279.34705	279.34705			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.74555		278.74555	0.00000	279.13642	279.13642			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 07/08/2025	Bond Future	0.00		8.60148		98.06316	0.00000	8.58160	98.13469			4.46	0.00	0.00	0	127,058.00
R2030	On 07/08/2025	Bond Future	8.72	Call	873.95000		0.87395	0.00000	938.04000	0.93804	873.950		4.66	0.61	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	2,281.76000		2.28176	0.00000	2,356.34000	2.35634	2,281.760		5.14	0.90	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	9.16000		0.00916	0.00000	10.45000	0.01045	9.160		5.69	(0.01)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	6,479.45000		6.47945	0.00000	6,551.16000	6.55116	6,479.450		6.29	1.00	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.00000		0.00000	0.00000	0.00000	0.00000			6.31	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.66300		99.91572	0.00000	8.64174	99.98859			4.24	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,154.58000		1.15458	0.00000	1,205.44000	1.20544	1,154.580		4.34	0.53	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,300.49000		2.30049	0.00000	2,365.37000	2.36537	2,300.490		4.62	0.75	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	83.09000		0.08309	0.00000	82.83000	0.08283	83.090		5.16	(0.06)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.73411		97.79642	0.00000	8.71131	97.87051			4.21	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.83413		99.61357	0.00000	8.80962	99.68875			3.96	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.96269		97.43982	0.00000	8.93617	97.51608			3.88	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 07/08/2025	Bond Future	0.00		9.30827		97.85024	0.00000	9.28868	97.94257			6.24	0.00	0.00	0	134,014.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,183.99000		1.18399	0.00000	1,268.46000	1.26846	1,183.990		6.97	0.58	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	2,944.01000		2.94401	0.00000	3,043.05000	3.04305	2,944.010		7.82	0.85	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	27.55000		0.02755	0.00000	31.05000	0.03105	27.550		8.86	(0.02)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.39318		95.53784	0.00000	9.37257	95.63191			6.29	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	1,547.04000		1.54704	0.00000	1,612.39000	1.61239	1,547.040		6.58	0.51	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,996.43000		2.99643	0.00000	3,079.50000	3.07950	2,996.430		7.00	0.72	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	136.61000		0.13661	0.00000	136.84000	0.13684	136.610		7.85	(0.07)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.48632		97.34374	0.00000	9.46463	97.43945			6.06	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.59367		94.99255	0.00000	9.57084	95.08974			6.05	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.71894		96.74192	0.00000	9.69485	96.84063			5.78	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 07/08/2025	Bond Future	0.00		9.52077		106.19723	0.00000	9.49613	106.33115			6.84	0.00	0.00	0	7,257.00

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
R2033	On 06/11/2025	Bond Future	0.00		9.61044		103.15990	0.00000	9.58460	103.29627			7.00	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		9.70782		105.10980	0.00000	9.68070	105.24861			6.80	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.81860		102.01903	0.00000	9.79012	102.16016			6.89	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.94556		103.89720	0.00000	9.91562	104.04056			6.65	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 07/08/2025	Bond Future	0.00		10.11030		96.51371	0.00000	10.09095	96.62471			7.98	0.00	176,427,061.88	1,828	94,238.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,014.11000		1.01411	0.00000	1,104.39000	1.10439	1,014.110		8.12	0.48	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.40	Put	522.24000		0.52224	0.00000	523.73000	0.52373	522.240		8.68	(0.28)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,953.70000		2.95370	0.00000	3,070.85000	3.07085	2,953.700		8.98	0.81	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	117.80000		0.11780	0.00000	124.66000	0.12466	117.800		9.51	(0.08)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	31.34000		0.03134	0.00000	35.14000	0.03514	31.340		10.13	(0.02)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	27.34000		0.02734	0.00000	30.84000	0.03084	27.340		10.19	(0.02)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.21157		93.83317	0.00000	10.19140	93.94625			8.20	0.00	0.00	0	11,545.00
R2035	On 06/11/2025	Bond Future	9.77	Call	849.47000		0.84947	0.00000	901.67000	0.90167	849.470		7.95	0.30	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,136.32000		1.13632	0.00000	1,197.67000	1.19767	1,136.320		8.10	0.37	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,553.99000		1.55399	0.00000	1,625.89000	1.62589	1,553.990		8.29	0.45	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	2,093.26000		2.09326	0.00000	2,056.15000	2.05615	2,093.260		8.37	(0.52)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.41	Call	2,568.62000		2.56862	0.00000	2,657.77000	2.65777	2,568.620		8.67	0.60	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	2,672.66000		2.67266	0.00000	2,763.13000	2.76313	2,672.660		8.70	0.61	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	1,289.39000		1.28939	0.00000	1,269.26000	1.26926	1,289.390		8.77	(0.36)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	3,181.97000		3.18197	0.00000	3,277.95000	3.27795	3,181.970		8.86	0.67	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	991.60000		0.99160	0.00000	977.84000	0.97784	991.600		8.98	(0.30)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	4,632.85000		4.63285	0.00000	4,738.81000	4.73881	4,632.850		9.29	0.79	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	4,675.48000		4.67548	0.00000	4,781.64000	4.78164	4,675.480		9.30	0.79	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	309.45000		0.30945	0.00000	308.67000	0.30867	309.450		9.86	(0.11)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	299.66000		0.29966	0.00000	299.02000	0.29902	299.660		9.88	(0.11)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	210.05000		0.21005	0.00000	210.52000	0.21052	210.050		10.13	(0.08)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	133.25000		0.13325	0.00000	134.36000	0.13436	133.250		10.45	(0.05)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	124.85000		0.12485	0.00000	126.01000	0.12601	124.850		10.50	(0.05)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.32178		95.60702	0.00000	10.30075	95.72206			8.09	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,097.71000		2.09771	0.00000	2,167.34000	2.16734	2,097.710		8.25	0.46	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	2,888.10000		2.88810	0.00000	2,968.87000	2.96887	2,888.100		8.52	0.55	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,774.56000		1.77456	0.00000	1,748.34000	1.74834	1,774.560		8.75	(0.37)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	4,635.16000		4.63516	0.00000	4,731.63000	4.73163	4,635.160		9.03	0.70	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	1,045.34000		1.04534	0.00000	1,031.89000	1.03189	1,045.340		9.26	(0.24)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	217.47000		0.21747	0.00000	216.43000	0.21643	217.470		10.10	(0.06)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.43711		92.87940	0.00000	10.41520	92.99636			8.30	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.56775		94.59028	0.00000	10.54489	94.70909			8.08	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 07/08/2025	Bond Future	0.00		10.62215		86.38912	0.00000	10.61321	86.44188			9.42	0.00	9,330,024.96	108	140,391.00
R2037	On 07/08/2025	Bond Future	10.34	Call	475.88000		0.47588	0.00000	522.14000	0.52214	475.880		9.20	0.28	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	818.60000		0.81860	0.00000	876.81000	0.87681	818.600		9.42	0.41	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	950.72000		0.95072	0.00000	1,012.00000	1.01200	950.720		9.49	0.45	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,217.58000		1.21758	0.00000	1,283.40000	1.28340	1,217.580		9.63	0.52	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,609.87000		2.60987	0.00000	2,681.23000	2.68123	2,609.870		10.16	0.77	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	341.25000		0.34125	0.00000	359.16000	0.35916	341.250		10.27	(0.19)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	111.14000		0.11114	0.00000	122.57000	0.12257	111.140		10.79	(0.07)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	4,797.39000		4.79739	0.00000	4,860.98000	4.86098	4,797.390		10.84	0.93	0.00	0	7,500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark	Price	Spot	Rate	Previous MTM	Previous Price	Premium	On	Volatility	Delta	Delta Value		Contracts	Traded	Open Interest	
R2037	On 07/08/2025	Bond Future	11.45	Put	100.41	000	0.10	0041	0.00	0000	111.24	000	0.11	1124	100.41	10.84	(0.07)	0.00		0	7,500.00	
R2037	On 07/08/2025	Bond Future	11.82	Put	26.75	000	0.02	675	0.00	0000	31.53	000	0.03	153	26.75	11.36	(0.02)	0.00		0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.83	Put	25.78	000	0.02	578	0.00	0000	30.44	000	0.03	044	25.78	11.37	(0.02)	0.00		0	300.00	
R2037	On 07/08/2025	Bond Future	12.17	Put	7.09	000	0.00	709	0.00	0000	8.93	000	0.00	893	7.09	11.85	(0.01)	0.00		0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00		10.72	661	88.02	115	0.00	0000	10.71	733	88.07	488		9.27	0.00	0.00		0	0.00	
R2037	On 06/11/2025	Bond Future	10.50	Call	1,341.99	000	1.34	199	0.00	0000	1,384.24	000	1.38	424	1,341.99	8.95	0.40	0.00		0	300.00	
R2037	On 06/11/2025	Bond Future	11.00	Call	2,914.49	000	2.91	449	0.00	0000	2,969.80	000	2.96	980	2,914.49	9.60	0.63	0.00		0	300.00	
R2037	On 06/11/2025	Bond Future	12.16	Put	230.40	000	0.23	040	0.00	0000	235.97	000	0.23	597	230.40	11.15	(0.08)	0.00		0	300.00	
R2037	On 05/02/2026	Bond Future	0.00		10.83	905	85.42	638	0.00	0000	10.82	942	85.48	099		9.65	0.00	0.00		0	0.00	
R2037	On 05/02/2026	Bond Future	10.65	Call	2,074.50	000	2.07	450	0.00	0000	2,115.85	000	2.11	585	2,074.50	9.54	0.45	0.00		0	1,930.00	
R2037	On 05/02/2026	Bond Future	10.90	Call	2,810.20	000	2.81	020	0.00	0000	2,856.88	000	2.85	688	2,810.20	9.82	0.54	0.00		0	1,970.00	
R2037	On 05/02/2026	Bond Future	11.36	Put	1,539.30	000	1.53	930	0.00	0000	1,538.26	000	1.53	826	1,539.30	10.39	(0.32)	0.00		0	1,930.00	
R2037	On 05/02/2026	Bond Future	11.40	Call	4,575.85	000	4.57	585	0.00	0000	4,629.84	000	4.62	984	4,575.85	10.44	0.69	0.00		0	1,030.00	
R2037	On 05/02/2026	Bond Future	11.86	Put	906.45	000	0.90	645	0.00	0000	909.10	000	0.90	910	906.45	11.00	(0.21)	0.00		0	1,930.00	
R2037	On 05/02/2026	Bond Future	12.27	Put	582.50	000	0.58	250	0.00	0000	586.21	000	0.58	621	582.50	11.49	(0.14)	0.00		0	1,970.00	
R2037	On 05/02/2026	Bond Future	12.73	Put	355.27	000	0.35	527	0.00	0000	359.05	000	0.35	905	355.27	12.05	(0.09)	0.00		0	1,030.00	
R2037	On 07/05/2026	Bond Future	0.00		10.96	635	87.01	314	0.00	0000	10.95	637	87.06	854		9.55	0.00	0.00		0	0.00	
R2037	On 07/05/2026	Bond Future	10.95	Call	3,034.85	000	3.03	485	0.00	0000	3,077.84	000	3.07	784	3,034.85	9.50	0.51	0.00		0	142.00	
R2037	On 07/05/2026	Bond Future	12.40	Put	899.36	000	0.89	936	0.00	0000	900.48	000	0.90	048	899.36	11.00	(0.18)	0.00		0	142.00	
R2037	On 06/08/2026	Bond Future	0.00		11.10	951	84.35	588	0.00	0000	11.09	915	84.41	203		9.88	0.00	0.00		0	0.00	
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00	000	0.00	0000	100.00	000	0.00	000		0.00	0.00	0.00		0	0.00	
R2038	On 07/08/2025	Bond Future	0.00		10.66	159	105.41	659	0.00	0000	10.65	260	105.47	891		9.03	0.00	0.00		0	6,513.00	
R2038	On 06/11/2025	Bond Future	0.00		10.77	227	101.92	321	0.00	0000	10.76	292	101.98	670		9.34	0.00	0.00		0	0.00	
R2038	On 06/11/2025	Bond Future	10.98	Call	3,141.68	000	3.14	168	0.00	0000	3,205.49	000	3.20	549	3,141.68	9.65	0.60	0.00		0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33	Put	224.30	000	0.22	430	0.00	0000	230.35	000	0.23	035	224.30	11.47	(0.07)	0.00		0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00		10.88	936	103.84	963	0.00	0000	10.87	965	103.91	419		9.26	0.00	0.00		0	0.00	
R2038	On 07/05/2026	Bond Future	0.00		11.01	697	100.29	388	0.00	0000	11.00	691	100.35	928		9.65	0.00	0.00		0	0.00	
R2038	On 06/08/2026	Bond Future	0.00		11.15	701	102.13	963	0.00	0000	11.14	657	102.20	593		9.51	0.00	0.00		0	0.00	
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00	000	0.00	0000	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	0000	100.00	000	100.00	000		0.00	0.00	0.00		0	0.00	
R2040	On 07/08/2025	Bond Future	0.00		11.01	943	85.84	256	0.00	0000	10.99	015	86.02	951		10.26	0.00	0.00		0	60,872.00	
R2040	On 07/08/2025	Bond Future	10.80	Call	627.96	000	0.62	796	0.00	0000	727.58	000	0.72	758	627.96	9.95	0.33	0.00		0	400.00	
R2040	On 07/08/2025	Bond Future	10.90	Call	875.24	000	0.87	524	0.00	0000	993.11	000	0.99	311	875.24	10.10	0.41	0.00		0	680.00	
R2040	On 07/08/2025	Bond Future	11.20	Put	774.77	000	0.77	477	0.00	0000	748.98	000	0.74	898	774.77	10.58	(0.35)	0.00		0	680.00	
R2040	On 07/08/2025	Bond Future	11.40	Call	2,813.55	000	2.81	355	0.00	0000	2,991.21	000	2.99	121	2,813.55	10.91	0.77	0.00		0	400.00	
R2040	On 07/08/2025	Bond Future	12.00	Put	60.95	000	0.06	095	0.00	0000	63.63	000	0.06	363	60.95	11.88	(0.04)	0.00		0	400.00	
R2040	On 06/11/2025	Bond Future	0.00		11.12	825	87.46	424	0.00	0000	11.09	789	87.65	474		10.11	0.00	13,906,814.16		159	1,568.00	
R2040	On 05/02/2026	Bond Future	0.00		11.24	474	84.60	844	0.00	0000	11.21	325	84.80	235		10.58	0.00	0.00		0	0.00	
R2040	On 05/02/2026	Bond Future	11.82	Call	4,980.93	000	4.98	093	0.00	0000	5,133.69	000	5.13	369	4,980.93	11.34	0.69	0.00		0	475.00	
R2040	On 05/02/2026	Bond Future	13.23	Put	346.69	000	0.34	669	0.00	0000	339.65	000	0.33	965	346.69	13.22	(0.08)	0.00		0	475.00	
R2040	On 07/05/2026	Bond Future	0.00		11.37	452	86.17	978	0.00	0000	11.34	184	86.37	713		10.50	0.00	0.00		0	0.00	
R2040	On 07/05/2026	Bond Future	10.70	Call	1,598.60	000	1.59	860	0.00	0000	1,676.54	000	1.67	654	1,598.60	10.00	0.32	0.00		0	1,460.00	
R2040	On 07/05/2026	Bond Future	11.12	Call	2,636.01	000	2.63	601	0.00	0000	2,740.50	000	2.74	050	2,636.01	10.37	0.45	0.00		0	820.00	
R2040	On 07/05/2026	Bond Future	11.72	Put	2,564.15	000	2.56	415	0.00	0000	2,504.36	000	2.50	436	2,564.15	11.02	(0.39)	0.0				

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	
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	0.00000		100.00000	0.00000			0.00		0.00		0.00		0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.29951	80.67864	0.00000	11.26515	80.90150		11.26515	80.90150			11.15		0.00		0.00		0	46,805.00
R2044	On 07/08/2025	Bond Future	10.63	Call	82.58000	0.08258	0.00000	112.61000	0.11261	82.580	10.21		82.580	10.21		0.07		0.00		0	9,000.00	
R2044	On 07/08/2025	Bond Future	11.30	Call	1,271.53000	1.27153	0.00000	1,429.50000	1.42950	1,271.530	11.24		1,271.530	11.24		0.51		0.00		0	9,000.00	
R2044	On 07/08/2025	Bond Future	11.85	Put	273.71000	0.27371	0.00000	267.17000	0.26717	273.710	12.22		273.710	12.22		(0.15)		0.00		0	9,000.00	
R2044	On 07/08/2025	Bond Future	12.20	Put	87.76000	0.08776	0.00000	88.77000	0.08877	87.760	12.83		87.760	12.83		(0.06)		0.00		0	5,600.00	
R2044	On 06/11/2025	Bond Future	0.00		11.40852	82.20274	0.00000	11.37293	82.42985		11.37293	82.42985			11.00		0.00	5,096,569.88		62	72,330.00	
R2044	On 06/11/2025	Bond Future	11.25	Call	1,742.65000	1.74265	0.00000	1,868.59000	1.86859	1,742.650	11.00		1,742.650	11.00		0.44		0.00		0	11,000.00	
R2044	On 06/11/2025	Bond Future	11.75	Put	1,420.09000	1.42009	0.00000	1,367.06000	1.36706	1,420.090	11.80		1,420.090	11.80		(0.34)		0.00		0	11,000.00	
R2044	On 06/11/2025	Bond Future	12.00	Put	1,000.63000	1.00063	0.00000	964.29000	0.96429	1,000.630	12.21		1,000.630	12.21		(0.26)		0.00		0	5,800.00	
R2044	On 06/11/2025	Bond Future	12.20	Put	752.62000	0.75262	0.00000	726.34000	0.72634	752.620	12.54		752.620	12.54		(0.21)		0.00		0	5,600.00	
R2044	On 06/11/2025	Bond Future	12.25	Put	700.59000	0.70059	0.00000	676.43000	0.67643	700.590	12.62		700.590	12.62		(0.19)		0.00		0	5,800.00	
R2044	On 05/02/2026	Bond Future	0.00		11.52475	79.37269	0.00000	11.48787	79.60392		11.48787	79.60392			11.54		0.00		0.00		0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.65293	80.84670	0.00000	11.61470	81.08203		11.61470	81.08203			11.46		0.00		0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.79485	77.95011	0.00000	11.75515	78.18952		11.75515	78.18952			11.95		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		0.00000	100.00000			0.00		0.00		0.00		0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.27457	83.40768	0.00000	11.24518	83.60522		11.24518	83.60522			11.08		0.00	50,044,608.00		600	208,239.00	
R2048	On 06/11/2025	Bond Future	0.00		11.38240	80.54300	0.00000	11.35197	80.74419		11.35197	80.74419			11.53		0.00		0.00		0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.49725	82.06547	0.00000	11.46570	82.27040		11.46570	82.27040			11.46		0.00		0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.61418	79.14938	0.00000	11.58152	79.35788		11.58152	79.35788			12.01		0.00		0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.74242	80.60675	0.00000	11.70855	80.81886		11.70855	80.81886			11.88		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		0.00000	100.00000			0.00		0.00		0.00		0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.17332	108.06716	0.00000	11.14390	108.32665		11.14390	108.32665			11.13		0.00		0.00		0	22,800.00
R2053	On 06/11/2025	Bond Future	0.00		11.27707	104.24552	0.00000	11.24658	104.50988		11.24658	104.50988			11.59		0.00		0.00		0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.38541	106.21588	0.00000	11.35382	106.48501		11.35382	106.48501			11.53		0.00		0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.50141	102.32684	0.00000	11.46865	102.60079		11.46865	102.60079			12.08		0.00		0.00		0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.62673	104.20967	0.00000	11.59275	104.48826		11.59275	104.48826			11.95		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		0.00000	100.00000			0.00		0.00		0.00		0	0.00
R209	On 07/08/2025	Bond Future	0.00		10.36936	76.10449	0.00000	10.35513	76.17855		10.35513	76.17855			9.21		0.00		0.00		0	11,125.00
R209	On 06/11/2025	Bond Future	0.00		10.46585	74.39002	0.00000	10.45110	74.46540		10.45110	74.46540			9.44		0.00		0.00		0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		10.56822	75.79617	0.00000	10.55292	75.87290		10.55292	75.87290			9.36		0.00		0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.68015	74.05313	0.00000	10.66430	74.13106		10.66430	74.13106			9.64		0.00		0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.80389	75.41699	0.00000	10.78745	75.49614		10.78745	75.49614			9.47		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		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		0.00000	100.00000			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		0.00000	100.00000			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		0.00000	100.00000			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		0.00000	100.00000			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
R213	On 06/08/2026	Bond Future	0.00		9.36152	94.53913	0.00000	9.34313	94.60250		4.88	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 07/08/2025	Bond Future	0.00		10.95069	70.00643	0.00000	10.91616	70.19779		10.72	0.00	0.00	0	6,536.00
R214	On 06/11/2025	Bond Future	0.00		11.05128	68.03036	0.00000	11.01557	68.22537		11.08	0.00	0.00	0	31,324.00
R214	On 05/02/2026	Bond Future	0.00		11.15847	69.31644	0.00000	11.12154	69.51495		11.02	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.26811	67.30562	0.00000	11.22993	67.50770		11.49	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.38868	68.54537	0.00000	11.34917	68.75095		11.38	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 :												364,669,851.19		3,804	1,539,632.00
Grand Total:												364,669,851.19		3,804	1,539,632.00