

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/07/2025

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		1,161.18000		1,161.18000	0.00000	1,156.03200	1,156.03200		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,182.83800		1,182.83800	0.00000	1,177.59200	1,177.59200		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,204.86200		1,204.86200	0.00000	1,199.51600	1,199.51600		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,227.03300		1,227.03300	0.00000	1,221.58500	1,221.58500		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,249.44500		1,249.44500	0.00000	1,243.89500	1,243.89500		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,402.63500		1,402.63500	0.00000	1,390.39900	1,390.39900		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,428.79700		1,428.79700	0.00000	1,416.33000	1,416.33000		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,455.40000		1,455.40000	0.00000	1,442.69800	1,442.69800		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,482.18100		1,482.18100	0.00000	1,469.24200	1,469.24200		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,509.25400		1,509.25400	0.00000	1,496.07400	1,496.07400		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,189.92000		1,189.92000	0.00000	1,179.91800	1,179.91800		0.00		0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,212.11400		1,212.11400	0.00000	1,201.92400	1,201.92400		0.00		0.00	0	15.00
ALBI	On 05/02/2026	Index Future	0.00		1,234.68300		1,234.68300	0.00000	1,224.30000	1,224.30000		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,257.40300		1,257.40300	0.00000	1,246.82600	1,246.82600		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,280.36900		1,280.36900	0.00000	1,269.59600	1,269.59600		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		10.49338		86.98449	0.00000	10.64609	86.25643		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.61943		84.83366	0.00000	10.77922	84.09167		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.75893		86.43264	0.00000	10.92642	85.67647		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.90707		84.24609	0.00000	11.08270	83.47562		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.06877		85.81688	0.00000	11.25328	85.03175		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		11.38280		81.16310	0.00000	11.56544	80.05038		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.50207		78.43169	0.00000	11.69162	77.29778		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.62667		79.90953	0.00000	11.82337	78.75410		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.76168		77.13163	0.00000	11.96611	75.95438		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.90252		78.56809	0.00000	12.11496	77.36869		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		1,171.45600		1,171.45600	0.00000	1,161.97600	1,161.97600		0.00		0.00	0	27.00
GOVI	On 06/11/2025	GOVI	0.00		1,193.30600		1,193.30600	0.00000	1,183.64700	1,183.64700		0.00		0.00	0	582.00
GOVI	On 05/02/2026	GOVI	0.00		1,215.52400		1,215.52400	0.00000	1,205.68300	1,205.68300		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,237.89200		1,237.89200	0.00000	1,227.86600	1,227.86600		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,260.50200		1,260.50200	0.00000	1,250.29000	1,250.29000		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		138.81916		138.81916	0.00000	138.67273	138.67273		0.00		0.00	0	4,314.00
I2029	On 06/11/2025	Bond Future	0.00		140.00456		140.00456	0.00000	139.85517	139.85517		0.00		0.00	0	1,331.00
I2029	On 05/02/2026	Bond Future	0.00		142.64390		142.64390	0.00000	142.49140	142.49140		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.83880		143.83880	0.00000	143.68303	143.68303		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.52457		146.52457	0.00000	146.36549	146.36549		0.00		0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
											Option						
I2031	On 07/08/2025	Bond Future	0.00		107.50300		107.50300	0.00000	107.39631	107.39631			1.45	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.53431		109.53431	0.00000	109.42546	109.42546			1.18	0.00	0.00	0	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.21341		109.21341	0.00000	109.10236	109.10236			0.91	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.24637		111.24637	0.00000	111.13289	111.13289			0.63	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		110.89750		110.89750	0.00000	110.78181	110.78181			0.10	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 07/08/2025	Bond Future	0.00		129.98059		129.98059	0.00000	130.06536	130.06536			0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.89827		130.89827	0.00000	130.98445	130.98445			0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.36603		133.36603	0.00000	133.45354	133.45354			0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.28606		134.28606	0.00000	134.37489	134.37489			0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.79354		136.79354	0.00000	136.88371	136.88371			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 07/08/2025	Bond Future	0.00		138.58543		138.58543	0.00000	138.58100	138.58100			0.00	0.00	0.00	0	1,020.00
I2038	On 06/11/2025	Bond Future	0.00		141.20399		141.20399	0.00000	141.19937	141.19937			0.00	0.00	0.00	0	1,528.00
I2038	On 05/02/2026	Bond Future	0.00		141.69994		141.69994	0.00000	141.69494	141.69494			0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.33809		144.33809	0.00000	144.33264	144.33264			0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.83102		144.83102	0.00000	144.82504	144.82504			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 07/08/2025	Bond Future	0.00		119.31573		119.31573	0.00000	118.36776	118.36776			0.00	0.00	0.00	0	4,963.00
I2046	On 06/11/2025	Bond Future	0.00		119.31128		119.31128	0.00000	118.34521	118.34521			0.00	0.00	0.00	0	19,493.00
I2046	On 05/02/2026	Bond Future	0.00		121.56030		121.56030	0.00000	120.57592	120.57592			0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.52732		121.52732	0.00000	120.52404	120.52404			0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.79552		123.79552	0.00000	122.77322	122.77322			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 07/08/2025	Bond Future	0.00		117.72118		117.72118	0.00000	116.85357	116.85357			0.00	0.00	0.00	0	4,295.00
I2050	On 06/11/2025	Bond Future	0.00		119.94551		119.94551	0.00000	119.06127	119.06127			0.00	0.00	0.00	0	16,609.00
I2050	On 05/02/2026	Bond Future	0.00		119.79371		119.79371	0.00000	118.89260	118.89260			0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.02406		122.02406	0.00000	121.10568	121.10568			0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		121.84786		121.84786	0.00000	120.91202	120.91202			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 07/08/2025	Index Future	0.00		380.32400		380.32400	0.00000	379.17800	379.17800			0.00	0.00	0.00	0	234.00
IGOV	On 06/11/2025	Index Future	0.00		387.51200		387.51200	0.00000	386.34400	386.34400			0.00	0.00	0.00	0	520.00
IGOV	On 05/02/2026	Index Future	0.00		394.82000		394.82000	0.00000	393.62800	393.62800			0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.17600		402.17600	0.00000	400.96100	400.96100			0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.61100		409.61100	0.00000	408.37200	408.37200			0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000		80.28000	0.00000	80.28000	80.28000			0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000		76.82000	0.00000	76.82000	76.82000			0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000		75.24000	0.00000	75.24000	75.24000			0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000			0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000			0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000			0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000			0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000			0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000			0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000			0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00		0.00	0.00	0	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	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		7.72579		104.98397	0.00000	7.75735	104.94297		0.82		0.00	3,725,356,175.45	35,485	134,548.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,916.76000		1.91676	0.00000	1,875.76000	1.87576	1,916.760	1.50		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		1.50		0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.76293		106.94173	0.00000	7.80225	106.89976		0.80		0.00	873,606,992.37	8,169	35,102.00
R186	On 05/02/2026	Bond Future	0.00		7.83386		103.62700	0.00000	7.88546	103.58404		0.78		0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.01182		105.53124	0.00000	8.08602	105.48719		0.62		0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.39998		102.16980	0.00000	8.52684	102.12466		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		268.46537		268.46537	0.00000	267.51420	267.51420		0.00		0.00	0.00	0	320.00
R202	On 06/11/2025	Bond Future	0.00		273.53828		273.53828	0.00000	272.56847	272.56847		0.00		0.00	0.00	0	780.00
R202	On 05/02/2026	Bond Future	0.00		273.35900		273.35900	0.00000	272.37058	272.37058		0.00		0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.44846		278.44846	0.00000	277.44102	277.44102		0.00		0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.21990		278.21990	0.00000	277.19227	277.19227		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		8.34993		98.97304	0.00000	8.45699	98.58453		3.91		0.00	6,136,328.48	62	130,644.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,393.83000		1.39383	0.00000	1,072.21000	1.07221	1,393.830	5.31		0.89	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,105.23000		3.10523	0.00000	2,720.35000	2.72035	3,105.230	5.75		1.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.00000		0.00000	0.00000	0.01000	0.00001		5.78		0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,388.76000		7.38876	0.00000	7,000.25000	7.00025	7,388.760	5.78		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		5.78		0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.40091		100.81868	0.00000	8.51547	100.42275		3.65		0.00	899,504,262.96	8,922	56,402.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,595.61000		1.59561	0.00000	1,341.67000	1.34167	1,595.610	4.37		0.68	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,955.88000		2.95588	0.00000	2,621.33000	2.62133	2,955.880	4.65		0.87	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	10.03000		0.01003	0.00000	16.06000	0.01606	10.030	4.67		(0.01)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.46139		98.68715	0.00000	8.58456	98.28363		3.62		0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		8.54642		100.50059	0.00000	8.67940	100.08938		3.38		0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.65011		98.34341	0.00000	8.79463	97.92436		3.28		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		9.04933		99.07994	0.00000	9.15623	98.56986		6.22		0.00	0.00	0	91,754.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,779.54000		1.77954	0.00000	1,378.84000	1.37884	1,779.540	7.67		0.86	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	3,973.67000		3.97367	0.00000	3,475.53000	3.47553	3,973.670	8.64		0.99	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	0.08000		0.00008	0.00000	0.33000	0.00033	0.080	9.82		0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.12588		96.76703	0.00000	9.23839	96.24723		6.26		0.00	4,644,817.44	48	44,973.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,080.93000		2.08093	0.00000	1,763.64000	1.76364	2,080.930	6.54		0.65	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	3,816.74000		3.81674	0.00000	3,393.82000	3.39382	3,816.740	6.96		0.84	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	35.88000		0.03588	0.00000	51.18000	0.05118	35.880	7.82		(0.02)	0.00	0	300.00

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	
R2032	On 05/02/2026	Bond Future	0.00		9.21098		98.56779	0.00000	9.32959	98.03808			6.03	0.00	0.00		0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.30766		96.21927	0.00000	9.43293	95.67954			6.03	0.00	0.00		0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.41624		97.99166	0.00000	9.54883	97.44171			5.71	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		9.24021		107.73560	0.00000	9.35721	107.09045			6.64	0.00	0.00		0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.32090		104.70155	0.00000	9.44368	104.04415			6.38	0.00	0.00		0	1,484.00
R2033	On 05/02/2026	Bond Future	0.00		9.40957		106.64989	0.00000	9.53858	105.98004			6.21	0.00	0.00		0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.50915		103.56616	0.00000	9.64490	102.88374			6.01	0.00	0.00		0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.61935		105.47344	0.00000	9.76245	104.77810			5.78	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		9.86252		97.94862	0.00000	9.98959	97.20907			7.98	0.00	2,183,666,534.28		22,294	39,298.00
R2035	On 07/08/2025	Bond Future	9.98	Put	400.24000		0.40024	0.00000	735.53000	0.73553	400.240	8.45	(0.34)	0.00			0	100.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,506.10000		1.50610	0.00000	1,012.26000	1.01226	1,506.100	8.65	0.77	0.00			0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	128.77000		0.12877	0.00000	286.68000	0.28668	128.770	8.88	(0.14)	0.00			0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	53.17000		0.05317	0.00000	135.55000	0.13555	53.170	9.16	(0.06)	0.00			0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	38.89000		0.03889	0.00000	103.75000	0.10375	38.890	9.26	(0.05)	0.00			0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	4,087.52000		4.08752	0.00000	3,373.34000	3.37334	4,087.520	9.59	0.98	0.00			0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	1.16000		0.00116	0.00000	4.83000	0.00483	1.160	10.14	0.00	0.00			0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	0.05000		0.00005	0.00000	0.28000	0.00028	0.050	10.80	0.00	0.00			0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	0.03000		0.00003	0.00000	0.21000	0.00021	0.030	10.86	0.00	0.00			0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.95735		95.27203	0.00000	10.08982	94.51856			8.16	0.00	4,227,219,971.10		44,370	88,434.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,153.83000		1.15383	0.00000	882.45000	0.88245	1,153.830	7.91	0.40	0.00			0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,529.38000		1.52938	0.00000	1,200.27000	1.20027	1,529.380	8.06	0.48	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,063.80000		2.06380	0.00000	1,665.51000	1.66551	2,063.800	8.25	0.57	0.00			0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,213.95000		1.21395	0.00000	1,541.75000	1.54175	1,213.950	8.33	(0.39)	0.00			0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	935.73000		0.93573	0.00000	1,208.33000	1.20833	935.730	8.51	(0.32)	0.00			0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,310.32000		3.31032	0.00000	2,792.62000	2.79262	3,310.320	8.64	0.73	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,434.78000		3.43478	0.00000	2,907.61000	2.90761	3,434.780	8.68	0.74	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	652.27000		0.65227	0.00000	860.43000	0.86043	652.270	8.75	(0.24)	0.00			0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,034.93000		4.03493	0.00000	3,467.07000	3.46707	4,034.930	8.85	0.79	0.00			0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	466.25000		0.46625	0.00000	626.30000	0.62630	466.250	8.97	(0.18)	0.00			0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,684.48000		5.68448	0.00000	5,037.47000	5.03747	5,684.480	9.29	0.88	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,731.79000		5.73179	0.00000	5,083.06000	5.08306	5,731.790	9.30	0.88	0.00			0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	105.53000		0.10553	0.00000	151.50000	0.15150	105.530	9.86	(0.05)	0.00			0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	101.34000		0.10134	0.00000	145.70000	0.14570	101.340	9.89	(0.05)	0.00			0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	64.51000		0.06451	0.00000	94.30000	0.09430	64.510	10.14	(0.03)	0.00			0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	36.25000		0.03625	0.00000	54.01000	0.05401	36.250	10.47	(0.02)	0.00			0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	33.37000		0.03337	0.00000	49.85000	0.04985	33.370	10.52	(0.02)	0.00			0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.06136		97.04522	0.00000	10.19971	96.27747			8.04	0.00	0.00		0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,647.63000		2.64763	0.00000	2,248.88000	2.24888	2,647.630	8.21	0.55	0.00			0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,577.16000		3.57716	0.00000	3,104.42000	3.10442	3,577.160	8.49	0.65	0.00			0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1,136.79000		1.13679	0.00000	1,376.35000	1.37635	1,136.790	8.73	(0.28)	0.00			0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,553.70000		5.55370	0.00000	4,970.43000	4.97043	5,553.700	9.01	0.78	0.00			0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	614.47000		0.61447	0.00000	760.43000	0.76043	614.470	9.25	(0.17)	0.00			0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	99.14000		0.09914	0.00000	130.10000	0.13010	99.140	10.11	(0.03)	0.00			0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.16886		94.32508	0.00000	10.31329	93.54298			8.26	0.00	0.00		0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2035	On 06/08/2026	Bond Future	0.00		10.28715		96.06302	0.00000	10.43823	95.26619			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		10.41941		87.59666	0.00000	10.57170	86.68744			8.98	0.00	3,023,661,509.88	34,518	127,143.00
R2037	On 07/08/2025	Bond Future	10.34	Call	506.56000		0.50656	0.00000	243.41000	0.24341	506.560		9.83	0.40	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,000.18000		1.00018	0.00000	558.23000	0.55823	1,000.180		10.06	0.61	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,192.56000		1.19256	0.00000	693.67000	0.69367	1,192.560		10.13	0.67	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,577.85000		1.57785	0.00000	982.11000	0.98211	1,577.850		10.25	0.76	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,427.63000		3.42763	0.00000	2,586.85000	2.58685	3,427.630		10.75	0.96	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	18.83000		0.01883	0.00000	65.96000	0.06596	18.830		10.84	(0.02)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1.24000		0.00124	0.00000	6.53000	0.00653	1.240		11.32	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	5,905.48000		5.90548	0.00000	5,000.55000	5.00055	5,905.480		11.36	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	0.96000		0.00096	0.00000	5.25000	0.00525	0.960		11.36	0.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	0.03000		0.00003	0.00000	0.26000	0.00026	0.030		11.76	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	0.03000		0.00003	0.00000	0.24000	0.00024	0.030		11.76	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.00000		0.00000	0.00000	0.01000	0.00001			11.76	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.51970		89.23018	0.00000	10.67788	88.30379			8.84	0.00	7,673,795.48	86	81,990.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,774.43000		1.77443	0.00000	1,356.66000	1.35666	1,774.430		9.50	0.50	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,621.63000		3.62163	0.00000	2,987.55000	2.98755	3,621.630		10.16	0.73	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	92.69000		0.09269	0.00000	140.72000	0.14072	92.690		11.43	(0.04)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.62835		86.63239	0.00000	10.79289	85.68860			9.14	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,585.77000		2.58577	0.00000	2,127.11000	2.12711	2,585.770		9.92	0.52	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,426.71000		3.42671	0.00000	2,884.69000	2.88469	3,426.710		10.22	0.61	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	1,112.25000		1.11225	0.00000	1,383.36000	1.38336	1,112.250		10.77	(0.26)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,367.31000		5.36731	0.00000	4,684.88000	4.68488	5,367.310		10.81	0.75	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	616.43000		0.61643	0.00000	784.46000	0.78446	616.430		11.36	(0.16)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	341.93000		0.34193	0.00000	446.81000	0.44681	341.930		11.52	(0.10)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	156.17000		0.15617	0.00000	211.70000	0.21170	156.170		11.52	(0.05)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.75023		88.22392	0.00000	10.92149	87.26253			9.04	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,702.30000		3.70230	0.00000	3,178.56000	3.17856	3,702.300		10.00	0.57	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	624.58000		0.62458	0.00000	770.90000	0.77090	624.580		11.08	(0.14)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.88409		85.58939	0.00000	11.06269	84.61007			9.37	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 07/08/2025	Bond Future	0.00		10.49064		106.61129	0.00000	10.63295	105.61533			8.87	0.00	0.00	0	6,386.00
R2038	On 06/11/2025	Bond Future	0.00		10.59818		103.11498	0.00000	10.74622	102.10026			8.98	0.00	0.00	0	127.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,592.50000		3.59250	0.00000	2,924.76000	2.92476	3,592.500		9.29	0.70	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	68.04000		0.06804	0.00000	104.96000	0.10496	68.040		11.09	(0.03)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.71268		105.03366	0.00000	10.86677	103.99990			8.94	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.83618		101.47874	0.00000	10.99671	100.42566			8.88	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.96843		103.34711	0.00000	11.13581	102.27432			8.86	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 07/08/2025	Bond Future	0.00		10.87066		86.79876	0.00000	11.05823	85.59576			9.91	0.00	155,022,585.36	1,786	67,169.00
R2040	On 07/08/2025	Bond Future	10.80	Call	575.11000		0.57511	0.00000	230.41000	0.23041	575.110		10.78	0.41	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	890.79000		0.89079	0.00000	403.08000	0.40308	890.790		10.94	0.54	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	163.64000		0.16364	0.00000	465.34000	0.46534	163.640		11.42	(0.15)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,381.12000		3.38112	0.00000	2,308.70000	2.30870	3,381.120		11.73	0.95	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	0.54000		0.00054	0.00000	4.25000	0.00425	0.540		12.63	0.00	0.00	0	400.00

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
R2040	On 06/11/2025	Bond Future	0.00		10.97735		88.41737	0.00000	11.17184	87.19182		9.78	0.00	0.00	0	11,995.00
R2040	On 05/02/2026	Bond Future	0.00		11.09219		85.55398	0.00000	11.29417	84.30537		10.18	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,615.40000		5.61540	0.00000	4,733.96000	4.73396	5,615.400	11.93	0.74	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	177.57000		0.17757	0.00000	254.42000	0.25442	177.570	12.83	(0.05)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.21893		87.12551	0.00000	11.42876	85.85374		10.08	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,866.58000		1.86658	0.00000	1,449.81000	1.44981	1,866.580	10.30	0.36	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,048.22000		3.04822	0.00000	2,469.12000	2.46912	3,048.220	10.78	0.49	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	2,193.07000		2.19307	0.00000	2,674.67000	2.67467	2,193.070	11.48	(0.35)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,671.80000		1.67180	0.00000	2,062.48000	2.06248	1,671.800	11.84	(0.28)	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,413.92000		1.41392	0.00000	1,755.75000	1.75575	1,413.920	12.06	(0.24)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	1,068.14000		1.06814	0.00000	1,340.51000	1.34051	1,068.140	12.38	(0.19)	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.35710		84.22000	0.00000	11.57551	82.92451		10.52	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 07/08/2025	Bond Future	0.00		11.17084		81.51828	0.00000	11.34830	80.36388		10.88	0.00	0.00	0	19,706.00
R2044	On 07/08/2025	Bond Future	10.63	Call	21.28000		0.02128	0.00000	4.77000	0.00477	21.280	11.10	0.03	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,319.55000		1.31955	0.00000	703.79000	0.70379	1,319.550	12.27	0.66	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	21.17000		0.02117	0.00000	83.63000	0.08363	21.170	13.20	(0.02)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	1.66000		0.00166	0.00000	9.90000	0.00990	1.660	13.78	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.27835		83.03843	0.00000	11.46217	81.86232		10.74	0.00	709,231,230.63	8,541	118,102.00
R2044	On 06/11/2025	Bond Future	11.25	Call	1,982.98000		1.98298	0.00000	1,459.25000	1.45925	1,982.980	11.55	0.50	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1,008.40000		1.00840	0.00000	1,393.63000	1.39363	1,008.400	12.36	(0.28)	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	669.51000		0.66951	0.00000	951.60000	0.95160	669.510	12.75	(0.20)	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	478.69000		0.47869	0.00000	694.76000	0.69476	478.690	13.06	(0.15)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	439.79000		0.43979	0.00000	641.53000	0.64153	439.790	13.14	(0.14)	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.39356		80.20012	0.00000	11.58424	79.00196		11.21	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.51945		81.67325	0.00000	11.71732	80.45286		11.12	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.65602		78.79246	0.00000	11.86175	77.54931		11.65	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/08/2025	Bond Future	0.00		11.15028		84.24877	0.00000	11.34282	82.95214		11.09	0.00	0.00	0	37,949.00
R2048	On 06/11/2025	Bond Future	0.00		11.25663		81.38020	0.00000	11.45612	80.05916		11.54	0.00	0.00	0	218,072.00
R2048	On 05/02/2026	Bond Future	0.00		11.37043		82.89478	0.00000	11.57739	81.54897		11.44	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.48528		79.97780	0.00000	11.69984	78.60702		11.98	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.60855		81.45091	0.00000	11.83133	80.05464		11.80	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 07/08/2025	Bond Future	0.00		11.06993		108.98419	0.00000	11.25240	107.37536		11.07	0.00	0.00	0	22,750.00
R2053	On 06/11/2025	Bond Future	0.00		11.17288		105.15392	0.00000	11.36207	103.51486		11.49	0.00	0.00	0	23,170.00
R2053	On 05/02/2026	Bond Future	0.00		11.28097		107.11050	0.00000	11.47723	105.44074		11.56	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.39558		103.21662	0.00000	11.59933	101.51582		11.63	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.51672		105.11666	0.00000	11.72840	103.38427		11.73	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 07/08/2025	Bond Future	0.00		10.13748		77.32359	0.00000	10.28961	76.52082		9.20	0.00	0.00	0	9,813.00
R209	On 06/11/2025	Bond Future	0.00		10.22885		75.61358	0.00000	10.38670	74.79571		9.43	0.00	0.00	0	7,867.00
R209	On 05/02/2026	Bond Future	0.00		10.32652		77.02070	0.00000	10.49042	76.18745		9.33	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.43219		75.28471	0.00000	10.60250	74.43594		9.60	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.54598		76.67156	0.00000	10.72312	75.80692		9.49	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

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	
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	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	0.00	
R210	On 07/08/2025	Bond Future	0.00		250.60938	250.60938	0.00000	250.44807	250.44807			0.00		0.00	0	123.00	
R210	On 06/11/2025	Bond Future	0.00		251.92031	251.92031	0.00000	251.75551	251.75551			0.00		0.00	0	1,174.00	
R210	On 05/02/2026	Bond Future	0.00		256.66937	256.66937	0.00000	256.50096	256.50096			0.00		0.00	0	0.00	
R210	On 07/05/2026	Bond Future	0.00		257.96764	257.96764	0.00000	257.79526	257.79526			0.00		0.00	0	0.00	
R210	On 06/08/2026	Bond Future	0.00		262.78364	262.78364	0.00000	262.60736	262.60736			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	0.00	
R213	On 07/08/2025	Bond Future	0.00		8.71692	95.70028	0.00000	8.81875	95.28098			5.54		0.00	0	21,010.00	
R213	On 06/11/2025	Bond Future	0.00		8.78593	93.93317	0.00000	8.89370	93.50589			5.49		0.00	158,747,057.30	1,690	81,901.00
R213	On 05/02/2026	Bond Future	0.00		8.86546	95.68150	0.00000	8.97989	95.24605			5.23		0.00	0	0.00	
R213	On 07/05/2026	Bond Future	0.00		8.95113	93.88814	0.00000	9.07276	93.44442			5.12		0.00	0	0.00	
R213	On 06/08/2026	Bond Future	0.00		9.05036	95.61864	0.00000	9.18016	95.16644			4.83		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	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	0.00	
R214	On 07/08/2025	Bond Future	0.00		10.84896	70.57250	0.00000	11.03130	69.56282			10.79		0.00	1,411,450.00	20	6,115.00
R214	On 06/11/2025	Bond Future	0.00		10.94912	68.59047	0.00000	11.13770	67.56186			11.16		0.00	0	31,589.00	
R214	On 05/02/2026	Bond Future	0.00		11.05644	69.86701	0.00000	11.25170	68.81913			11.07		0.00	0	0.00	
R214	On 07/05/2026	Bond Future	0.00		11.16515	67.85264	0.00000	11.36721	66.78528			11.53		0.00	0	0.00	
R214	On 06/08/2026	Bond Future	0.00		11.28197	69.10277	0.00000	11.49135	68.01549			11.49		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	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	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	0.00	
Total for Derivatives :													15,975,882,710.73		165,991	1,800,200.00	
Grand Total:													15,975,882,710.73		165,991	1,800,200.00	