

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/07/2025

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		1,163.12700		1,163.12700	0.00000	1,162.26700	1,162.26700		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,184.70700		1,184.70700	0.00000	1,183.83000	1,183.83000		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,206.77000		1,206.77000	0.00000	1,205.87400	1,205.87400		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,228.99000		1,228.99000	0.00000	1,228.07500	1,228.07500		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,251.19000		1,251.19000	0.00000	1,250.25500	1,250.25500		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,407.30000		1,407.30000	0.00000	1,406.37600	1,406.37600		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,433.41100		1,433.41100	0.00000	1,432.46800	1,432.46800		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,460.10500		1,460.10500	0.00000	1,459.14200	1,459.14200		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,486.98900		1,486.98900	0.00000	1,486.00500	1,486.00500		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,513.85100		1,513.85100	0.00000	1,512.84500	1,512.84500		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,194.69600		1,194.69600	0.00000	1,193.07400	1,193.07400		0.00		0.00 549,560,160.00	46	41.00
ALBI	On 06/11/2025	Index Future	0.00		1,216.86200		1,216.86200	0.00000	1,215.20900	1,215.20900		0.00		0.00 559,756,520.00	46	36.00
ALBI	On 05/02/2026	Index Future	0.00		1,239.52300		1,239.52300	0.00000	1,237.83800	1,237.83800		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,262.34600		1,262.34600	0.00000	1,260.62700	1,260.62700		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,285.15000		1,285.15000	0.00000	1,283.39500	1,283.39500		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		10.44939		87.19573	0.00000	10.44568	87.21357		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.57516		85.04073	0.00000	10.57130	85.05881		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.71241		86.64423	0.00000	10.70840	86.66250		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.85801		84.46295	0.00000	10.85386	84.48132		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		11.02130		86.02041	0.00000	11.01700	86.03888		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		11.29882		81.68307	0.00000	11.31515	81.58155		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.41623		78.95374	0.00000	11.43319	78.85017		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.53752		80.44213	0.00000	11.55513	80.33648		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.66890		77.67527	0.00000	11.68722	77.56746		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.80895		79.10577	0.00000	11.82802	78.99572		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		1,175.92900		1,175.92900	0.00000	1,174.30300	1,174.30300		0.00		0.00	0	38.00
GOVI	On 06/11/2025	GOVI	0.00		1,197.74700		1,197.74700	0.00000	1,196.08900	1,196.08900		0.00		0.00	0	582.00
GOVI	On 05/02/2026	GOVI	0.00		1,220.05300		1,220.05300	0.00000	1,218.36200	1,218.36200		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,242.51700		1,242.51700	0.00000	1,240.79200	1,240.79200		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,264.96200		1,264.96200	0.00000	1,263.20300	1,263.20300		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		138.87818		138.87818	0.00000	139.11593	139.11593		0.00		0.00	0	3,706.00
I2029	On 06/11/2025	Bond Future	0.00		140.05059		140.05059	0.00000	140.29262	140.29262		0.00		0.00	0	1,939.00
I2029	On 05/02/2026	Bond Future	0.00		142.69162		142.69162	0.00000	142.93801	142.93801		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		143.88859		143.88859	0.00000	144.13925	144.13925		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.54615		146.54615	0.00000	146.80100	146.80100		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
I2031	On 07/08/2025	Bond Future	0.00		107.72517		107.72517	0.00000	107.67098	107.67098		1.44	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		109.75033		109.75033	0.00000	109.69492	109.69492		1.16	0.00	0.00	0	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.43393		109.43393	0.00000	109.37723	109.37723		0.90	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.47241		111.47241	0.00000	111.41438	111.41438		0.63	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.10319		111.10319	0.00000	111.04374	111.04374		0.11	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		130.04780		130.04780	0.00000	130.08813	130.08813		0.00	0.00	0.00	0	388.00
I2033	On 06/11/2025	Bond Future	0.00		130.95437		130.95437	0.00000	130.99529	130.99529		0.00	0.00	0.00	0	6,548.00
I2033	On 05/02/2026	Bond Future	0.00		133.42393		133.42393	0.00000	133.46538	133.46538		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.34646		134.34646	0.00000	134.38837	134.38837		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.82793		136.82793	0.00000	136.87014	136.87014		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	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		138.68510		138.68510	0.00000	138.68082	138.68082		0.00	0.00	0.00	0	308.00
I2038	On 06/11/2025	Bond Future	0.00		141.29230		141.29230	0.00000	141.28776	141.28776		0.00	0.00	0.00	0	2,548.00
I2038	On 05/02/2026	Bond Future	0.00		141.79038		141.79038	0.00000	141.78561	141.78561		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.43216		144.43216	0.00000	144.42681	144.42681		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		144.89572		144.89572	0.00000	144.88984	144.88984		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		119.25266		119.25266	0.00000	119.24887	119.24887		0.00	0.00	0.00	0	4,963.00
I2046	On 06/11/2025	Bond Future	0.00		119.23426		119.23426	0.00000	119.23023	119.23023		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		121.48276		121.48276	0.00000	121.47839	121.47839		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		121.44885		121.44885	0.00000	121.44414	121.44414		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		123.69087		123.69087	0.00000	123.68586	123.68586		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	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		118.22686		118.22686	0.00000	116.87643	116.87643		0.00	0.00	0.00	0	4,295.00
I2050	On 06/11/2025	Bond Future	0.00		120.44939		120.44939	0.00000	119.07349	119.07349		0.00	0.00	0.00	0	16,609.00
I2050	On 05/02/2026	Bond Future	0.00		120.30737		120.30737	0.00000	118.90523	118.90523		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		122.54874		122.54874	0.00000	121.12019	121.12019		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.35582		122.35582	0.00000	120.90051	120.90051		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		380.71700		380.71700	0.00000	380.85900	380.85900		0.00	0.00	0.00	0	234.00
IGOV	On 06/11/2025	Index Future	0.00		387.87500		387.87500	0.00000	388.01900	388.01900		0.00	0.00	0.00	0	520.00
IGOV	On 05/02/2026	Index Future	0.00		395.19100		395.19100	0.00000	395.33800	395.33800		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		402.55900		402.55900	0.00000	402.70700	402.70700		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		409.92000		409.92000	0.00000	410.07000	410.07000		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000		80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000		76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000		75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00		8.34000		91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000		91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		7.74021		104.96523	0.00000	7.73559	104.97124		0.78	0.00	2,984,266,454.13		28,431	94,425.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,898.02000		1.89802	0.00000	1,904.03000	1.90403	1,898.020	1.52	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		1.52	0.00	0.00		0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.79035		106.91246	0.00000	7.78476	106.91842		0.75	0.00	0.00		0	84,463.00
R186	On 05/02/2026	Bond Future	0.00		7.86883		103.59788	0.00000	7.86171	103.60381		0.75	0.00	0.00		0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.05931		105.50304	0.00000	8.04959	105.50881		0.60	0.00	0.00		0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.54055		102.11978	0.00000	8.52496	102.12533		0.43	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		268.32920		268.32920	0.00000	268.32058	268.32058		0.00	0.00	0.00		0	320.00
R202	On 06/11/2025	Bond Future	0.00		273.37354		273.37354	0.00000	273.36443	273.36443		0.00	0.00	0.00		0	780.00
R202	On 05/02/2026	Bond Future	0.00		273.19120		273.19120	0.00000	273.18111	273.18111		0.00	0.00	0.00		0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.28118		278.28118	0.00000	278.27035	278.27035		0.00	0.00	0.00		0	0.00
R202	On 06/08/2026	Bond Future	0.00		277.98985		277.98985	0.00000	277.97797	277.97797		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		8.32599		99.06018	0.00000	8.32654	99.05817		3.79	0.00	2,379,524,583.78		24,021	92,311.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,434.75000		1.43475	0.00000	1,436.81000	1.43681	1,434.750	5.22	0.96	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,190.89000		3.19089	0.00000	3,188.89000	3.18889	3,190.890	5.22	1.00	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	0.00000		0.00000	0.00000	0.00000	0.00000		5.22	0.00	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,475.90000		7.47590	0.00000	7,473.89000	7.47389	7,475.900	5.22	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		5.22	0.00	0.00		0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.37807		100.89786	0.00000	8.37870	100.89567		3.52	0.00	2,322,870,532.92		23,022	91,231.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,595.85000		1.59585	0.00000	1,598.14000	1.59814	1,595.850	4.23	0.71	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	2,993.03000		2.99303	0.00000	2,993.29000	2.99329	2,993.030	4.50	0.89	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	5.35000		0.00535	0.00000	5.59000	0.00559	5.350	4.52	(0.01)	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.43670		98.76828	0.00000	8.43742	98.76591		3.50	0.00	625,203,212.40		6,330	6,330.00
R2030	On 07/05/2026	Bond Future	0.00		8.51934		100.58458	0.00000	8.52020	100.58191		3.26	0.00	0.00		0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.62776		98.40842	0.00000	8.62880	98.40539		3.16	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		9.00888		99.27384	0.00000	9.00970	99.26990		6.04	0.00	387,167,976.00		3,900	91,226.00
R2032	On 07/08/2025	Bond Future	9.40	Call	1,880.99000		1.88099	0.00000	1,884.65000	1.88465	1,880.990	7.48	0.95	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	4,160.55000		4.16055	0.00000	4,156.81000	4.15681	4,160.550	8.43	1.00	0.00		0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	0.00000		0.00000	0.00000	0.00000	0.00000		9.57	0.00	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.08536		96.95510	0.00000	9.08624	96.95101		6.05	0.00	378,124,890.00		3,900	49,197.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,162.57000		2.16257	0.00000	2,165.76000	2.16576	2,162.570	6.54	0.68	0.00		0	300.00

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						
R2032	On 06/11/2025	Bond Future	9.90	Call	3,948.09	0000	3.94809	0.00000	3,948.49	0000	3.94849	3,948.090	6.96	0.86	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	22.80	0000	0.02280	0.00000	23.66	0000	0.02366	22.800	7.70	(0.02)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.16814		98.76001	0.00000	9.16911		98.75565		5.84	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.26213		96.41639	0.00000	9.26321		96.41170		5.85	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.37284		98.17253	0.00000	9.37406		98.16744		5.55	0.00	0.00	0	0.00
R2032	On 31/03/2032	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
R2033	On 07/08/2025	Bond Future	0.00		9.17930		108.07354	0.00000	9.18518		108.04085		6.43	0.00	0.00	0	7,150.00
R2033	On 06/11/2025	Bond Future	0.00		9.25890		105.03558	0.00000	9.26510		105.00211		6.15	0.00	0.00	0	6,231.00
R2033	On 05/02/2026	Bond Future	0.00		9.34431		106.99088	0.00000	9.35085		106.95664		5.99	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.44022		103.91493	0.00000	9.44715		103.87980		5.80	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.55112		105.80714	0.00000	9.55849		105.77102		5.58	0.00	0.00	0	0.00
R2033	On 31/03/2033	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
R2035	On 07/08/2025	Bond Future	0.00		9.81076		98.25211	0.00000	9.80671		98.27591		7.76	0.00	162,115,981.50	1,650	20,609.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,634.87	0000	1.63487	0.00000	1,669.61	0000	1.66961	1,634.870	8.42	0.89	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	23.83	0000	0.02383	0.00000	29.78	0000	0.02978	23.830	8.65	(0.04)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	5.19	0000	0.00519	0.00000	7.31	0000	0.00731	5.190	8.93	(0.01)	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	3.01	0000	0.00301	0.00000	4.43	0000	0.00443	3.010	9.02	(0.01)	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	4,379.52	0000	4.37952	0.00000	4,403.60	0000	4.40360	4,379.520	9.35	1.00	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	0.01	0000	0.00001	0.00000	0.02	0000	0.00002	0.010	9.92	0.00	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		10.62	0.00	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		10.69	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.90499		95.57208	0.00000	9.90079		95.59620		7.89	0.00	1,832,307,917.76	19,172	109,580.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,226.17	0000	1.22617	0.00000	1,244.35	0000	1.24435	1,226.170	7.91	0.43	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	1,625.80	0000	1.62580	0.00000	1,646.19	0000	1.64619	1,625.800	8.08	0.51	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,189.84	0000	2.18984	0.00000	2,212.39	0000	2.21239	2,189.840	8.28	0.60	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	1,051.90	0000	1.05190	0.00000	1,051.03	0000	1.05103	1,051.900	8.36	(0.36)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	798.10	0000	0.79810	0.00000	798.40	0000	0.79840	798.100	8.54	(0.29)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	3,489.12	0000	3.48912	0.00000	3,514.13	0000	3.51413	3,489.120	8.67	0.75	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	3,617.87	0000	3.61787	0.00000	3,643.01	0000	3.64301	3,617.870	8.71	0.77	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	543.64	0000	0.54364	0.00000	544.87	0000	0.54487	543.640	8.78	(0.21)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,236.57	0000	4.23657	0.00000	4,262.14	0000	4.26214	4,236.570	8.88	0.81	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	379.81	0000	0.37981	0.00000	381.42	0000	0.38142	379.810	9.00	(0.16)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	5,923.60	0000	5.92360	0.00000	5,949.38	0000	5.94938	5,923.600	9.30	0.90	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	5,971.81	0000	5.97181	0.00000	5,997.58	0000	5.99758	5,971.810	9.31	0.90	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	77.17	0000	0.07717	0.00000	78.30	0000	0.07830	77.170	9.87	(0.04)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	73.86	0000	0.07386	0.00000	74.96	0000	0.07496	73.860	9.89	(0.04)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	45.53	0000	0.04553	0.00000	46.37	0000	0.04637	45.530	10.15	(0.02)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	20.82	0000	0.02082	0.00000	21.32	0000	0.02132	20.820	10.24	(0.01)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	18.36	0000	0.01836	0.00000	18.82	0000	0.01882	18.360	10.24	(0.01)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.00660		97.35143	0.00000	10.00225		97.37581		7.79	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	2,709.98	0000	2.70998	0.00000	2,729.78	0000	2.72978	2,709.980	7.96	0.58	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	3,675.04	0000	3.67504	0.00000	3,696.92	0000	3.69692	3,675.040	8.24	0.67	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	958.76	0000	0.95876	0.00000	957.51	0000	0.95751	958.760	8.48	(0.26)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	5,715.23	0000	5.71523	0.00000	5,739.34	0000	5.73934	5,715.230	8.76	0.81	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	494.86	0000	0.49486	0.00000	495.09	0000	0.49509	494.860	9.00	(0.15)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	69.05	0000	0.06905	0.00000	69.51	0000	0.06951	69.050	9.85	(0.03)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.11145		94.63840	0.00000	10.10696		94.66296		8.02	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		10.23079		96.36262	0.00000	10.22615	96.38734			7.83	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		10.36163		87.94510	0.00000	10.35767	87.96905			8.75	0.00	307,807,850.00	3,500	125,966.00
R2037	On 07/08/2025	Bond Future	10.34	Call	465.73000		0.46573	0.00000	505.43000	0.50543	465.730		9.59	0.46	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,052.84000		1.05284	0.00000	1,094.54000	1.09454	1,052.840		9.82	0.73	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,282.90000		1.28290	0.00000	1,322.89000	1.32289	1,282.900		9.89	0.80	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,736.02000		1.73602	0.00000	1,771.77000	1.77177	1,736.020		10.01	0.89	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	3,747.37000		3.74737	0.00000	3,772.37000	3.77237	3,747.370		10.58	1.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	0.85000		0.00085	0.00000	1.40000	0.00140	0.850		10.69	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	0.00000		0.00000	0.00000	0.01000	0.00001			10.94	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	6,252.96000		6.25296	0.00000	6,276.92000	6.27692	6,252.960		10.94	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	0.00000		0.00000	0.00000	0.01000	0.00001			10.94	0.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	0.00000		0.00000	0.00000	0.00000	0.00000			10.94	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	0.00000		0.00000	0.00000	0.00000	0.00000			10.94	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	0.00000		0.00000	0.00000	0.00000	0.00000			10.94	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.46115		89.57657	0.00000	10.45706	89.60083			8.55	0.00	29,470,691.53	329	88,989.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,900.31000		1.90031	0.00000	1,922.08000	1.92208	1,900.310		9.55	0.53	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	3,830.47000		3.83047	0.00000	3,856.29000	3.85629	3,830.470		10.20	0.76	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	56.83000		0.05683	0.00000	57.83000	0.05783	56.830		11.14	(0.03)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.56739		86.98569	0.00000	10.56316	87.01028			8.86	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	2,733.81000		2.73381	0.00000	2,753.71000	2.75371	2,733.810		9.94	0.54	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	3,605.13000		3.60513	0.00000	3,627.02000	3.62702	3,605.130		10.24	0.63	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	987.53000		0.98753	0.00000	987.16000	0.98716	987.530		10.77	(0.24)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	5,599.87000		5.59987	0.00000	5,624.23000	5.62423	5,599.870		10.82	0.77	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	516.38000		0.51638	0.00000	517.05000	0.51705	516.380		11.23	(0.14)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	261.33000		0.26133	0.00000	262.11000	0.26211	261.330		11.23	(0.08)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	111.73000		0.11173	0.00000	112.32000	0.11232	111.730		11.23	(0.04)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.68659		88.58497	0.00000	10.68223	88.60978			8.76	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	3,794.20000		3.79420	0.00000	3,814.17000	3.81417	3,794.200		9.73	0.59	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	511.14000		0.51114	0.00000	511.16000	0.51116	511.140		10.80	(0.12)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.82101		85.93899	0.00000	10.81651	85.96401			9.07	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		10.43765		106.98575	0.00000	10.43880	106.97760			8.65	0.00	0.00	0	6,386.00
R2038	On 06/11/2025	Bond Future	0.00		10.54453		103.48635	0.00000	10.54575	103.47788			8.69	0.00	0.00	0	1,127.00
R2038	On 06/11/2025	Bond Future	10.98	Call	3,809.54000		3.80954	0.00000	3,811.68000	3.81168	3,809.540		9.34	0.73	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	47.81000		0.04781	0.00000	49.53000	0.04953	47.810		11.11	(0.02)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.65674		105.41275	0.00000	10.65804	105.40392			8.66	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.77771		101.86629	0.00000	10.77910	101.85706			8.61	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.91075		103.72068	0.00000	10.91225	103.71094			8.58	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		10.80738		87.21029	0.00000	10.82860	87.07197			9.68	0.00	1,120,739,436.79	12,851	52,457.00
R2040	On 07/08/2025	Bond Future	10.80	Call	552.16000		0.55216	0.00000	517.90000	0.51790	552.160		10.54	0.49	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	10.90	Call	931.79000		0.93179	0.00000	872.52000	0.87252	931.790		10.70	0.66	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.20	Put	30.14000		0.03014	0.00000	47.39000	0.04739	30.140		11.17	(0.05)	0.00	0	680.00
R2040	On 07/08/2025	Bond Future	11.40	Call	3,747.35000		3.74735	0.00000	3,612.70000	3.61270	3,747.350		11.52	0.99	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	0.00000		0.00000	0.00000	0.01000	0.00001			12.42	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		10.91307		88.82819	0.00000	10.93509	88.68713		9.47	0.00	91,581,863.89		1,031	33,572.00
R2040	On 05/02/2026	Bond Future	0.00		11.02541		85.97283	0.00000	11.04828	85.82905		9.87	0.00	0.00		0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	5,891.41000		5.89141	0.00000	5,788.68000	5.78868	5,891.410	11.96	0.76	0.00		0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	127.02000		0.12702	0.00000	134.56000	0.13456	127.020	12.52	(0.04)	0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.14938		87.55334	0.00000	11.17316	87.40671		9.79	0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	1,903.26000		1.90326	0.00000	1,853.97000	1.85397	1,903.260	10.01	0.37	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,132.47000		3.13247	0.00000	3,064.00000	3.06400	3,132.470	10.49	0.51	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,927.92000		1.92792	0.00000	1,981.51000	1.98151	1,927.920	11.18	(0.32)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,445.76000		1.44576	0.00000	1,488.92000	1.48892	1,445.760	11.54	(0.26)	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1,210.38000		1.21038	0.00000	1,247.98000	1.24798	1,210.380	11.76	(0.22)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	898.79000		0.89879	0.00000	928.51000	0.92851	898.790	12.08	(0.17)	0.00		0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.28772		84.63776	0.00000	11.31250	84.48821		10.20	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		11.04724		82.33806	0.00000	11.06845	82.19645		10.62	0.00	477,890,100.24		5,804	17,905.00
R2044	On 07/08/2025	Bond Future	10.63	Call	11.80000		0.01180	0.00000	12.67000	0.01267	11.800	10.84	0.02	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,771.74000		1.77174	0.00000	1,671.86000	1.67186	1,771.740	12.00	0.86	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	0.41000		0.00041	0.00000	1.00000	0.00100	0.410	13.05	0.00	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	0.00000		0.00000	0.00000	0.02000	0.00002		13.75	0.00	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.15162		83.86548	0.00000	11.17358	83.72120		10.41	0.00	91,245,642.24		1,088	123,363.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,366.37000		2.36637	0.00000	2,296.10000	2.29610	2,366.370	11.63	0.56	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	746.97000		0.74697	0.00000	788.91000	0.78891	746.970	12.43	(0.23)	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	478.07000		0.47807	0.00000	508.14000	0.50814	478.070	12.81	(0.16)	0.00		0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	331.79000		0.33179	0.00000	354.45000	0.35445	331.790	13.12	(0.11)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	302.59000		0.30259	0.00000	323.66000	0.32366	302.590	13.20	(0.11)	0.00		0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.26211		81.04306	0.00000	11.28490	80.89591		10.88	0.00	0.00		0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.38295		82.53285	0.00000	11.40661	82.38280		10.81	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.51693		79.65098	0.00000	11.54154	79.49800		11.29	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		11.03714		85.02756	0.00000	11.05834	84.88066		10.86	0.00	1,232,049,344.40		14,490	35,055.00
R2048	On 06/11/2025	Bond Future	0.00		11.14065		82.16562	0.00000	11.16261	82.01590		11.21	0.00	1,266,993,860.40		15,420	217,610.00
R2048	On 05/02/2026	Bond Future	0.00		11.25012		83.69533	0.00000	11.27291	83.54264		11.14	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.36046		80.79432	0.00000	11.38409	80.63865		11.66	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.48162		82.26587	0.00000	11.50617	82.10712		11.59	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		10.95692		110.00313	0.00000	10.97810	109.81083		10.85	0.00	52,031,480.49		473	22,239.00
R2053	On 06/11/2025	Bond Future	0.00		11.05696		106.18146	0.00000	11.07892	105.98542		11.18	0.00	50,330,012.04		474	23,628.00
R2053	On 05/02/2026	Bond Future	0.00		11.16072		108.15797	0.00000	11.18349	107.95818		11.27	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.27067		104.28490	0.00000	11.29432	104.08112		11.33	0.00	0.00		0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.38961		106.18302	0.00000	11.41420	105.97517		11.42	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		10.09577		77.54567	0.00000	10.09172	77.56728		8.96	0.00	1,304,085,532.39		16,817	1,335.00
R209	On 06/11/2025	Bond Future	0.00		10.18699		75.83245	0.00000	10.18281	75.85436		9.12	0.00	1,272,847,673.25		16,785	16,409.00
R209	On 05/02/2026	Bond Future	0.00		10.28297		77.24416	0.00000	10.27866	77.26632		9.03	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.38674		75.51337	0.00000	10.38231	75.53570		9.30	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.50188		76.88887	0.00000	10.49732	76.91138		9.18	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	On 31/03/2036	Price Contribution	0.00		6.25000	93.75000	0.00000	6.25000	93.75000		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	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	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	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		251.09643	251.09643	0.00000	250.90460	250.90460		0.00		0.00	0	123.00
R210	On 06/11/2025	Bond Future	0.00		252.39060	252.39060	0.00000	252.19475	252.19475		0.00		0.00	0	2,147.00
R210	On 05/02/2026	Bond Future	0.00		257.15005	257.15005	0.00000	256.95009	256.95009		0.00		0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.45905	258.45905	0.00000	258.25490	258.25490		0.00		0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.23184	263.23184	0.00000	263.02307	263.02307		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		8.65729	95.94690	0.00000	8.66803	95.90242		5.38		0.00 1,802,554,410.30	18,787	7,958.00
R213	On 06/11/2025	Bond Future	0.00		8.72511	94.17538	0.00000	8.73650	94.12996		5.30		0.00 1,954,044,959.62	20,749	96,758.00
R213	On 05/02/2026	Bond Future	0.00		8.80078	95.92875	0.00000	8.81291	95.88232		5.05		0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		8.88206	94.14128	0.00000	8.89501	94.09375		4.96		0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.98220	95.85717	0.00000	8.99610	95.80847		4.67		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		10.76649	71.03656	0.00000	10.78260	70.94554		10.52		0.00 205,650,841.20	2,895	5,070.00
R214	On 06/11/2025	Bond Future	0.00		10.86504	69.05663	0.00000	10.88172	68.96378		10.80		0.00 126,857,029.31	1,837	38,083.00
R214	On 05/02/2026	Bond Future	0.00		10.96934	70.34230	0.00000	10.98662	70.24762		10.74		0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.07489	68.33761	0.00000	11.09279	68.24103		11.18		0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.19114	69.58264	0.00000	11.20972	69.48407		11.13		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 :												23,567,078,956.58		243,848	1,845,534.00
Grand Total:												23,567,078,956.58		243,848	1,845,534.00