

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/08/2025

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		1,169.37900		1,169.37900	0.00000	1,171.18900	1,171.18900		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,190.99700		1,190.99700	0.00000	1,192.83900	1,192.83900		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,213.26000		1,213.26000	0.00000	1,215.13500	1,215.13500		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,235.62800		1,235.62800	0.00000	1,237.53500	1,237.53500		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,257.99000		1,257.99000	0.00000	1,259.92700	1,259.92700		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,419.95200		1,419.95200	0.00000	1,425.78000	1,425.78000		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,446.20200		1,446.20200	0.00000	1,452.13600	1,452.13600		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,473.23500		1,473.23500	0.00000	1,479.28000	1,479.28000		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,500.39600		1,500.39600	0.00000	1,506.54800	1,506.54800		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,527.54900		1,527.54900	0.00000	1,533.80800	1,533.80800		0.00		0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,205.44200		1,205.44200	0.00000	1,210.43900	1,210.43900		0.00		0.00	0	1.00
ALBI	On 06/11/2025	Index Future	0.00		1,227.72600		1,227.72600	0.00000	1,232.81400	1,232.81400		0.00		0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,250.67600		1,250.67600	0.00000	1,255.85800	1,255.85800		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,273.73400		1,273.73400	0.00000	1,279.00800	1,279.00800		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,296.78500		1,296.78500	0.00000	1,302.15100	1,302.15100		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		10.31503		87.84516	0.00000	10.24612	88.18073		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.43583		85.69671	0.00000	10.36380	86.03841		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.56507		87.31892	0.00000	10.48963	87.66705		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.70310		85.15241	0.00000	10.62411	85.50677		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.85793		86.72574	0.00000	10.77506	87.08642		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		11.16485		82.52363	0.00000	11.08090	83.05739		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.27819		79.80462	0.00000	11.19119	80.34820		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.39341		81.31509	0.00000	11.30324	81.86896		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.51894		78.56657	0.00000	11.42540	79.13055		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.65274		80.01648	0.00000	11.55569	80.59066		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		1,186.12500		1,186.12500	0.00000	1,190.80700	1,190.80700		0.00		0.00	0	14.00
GOVI	On 06/11/2025	GOVI	0.00		1,208.05300		1,208.05300	0.00000	1,212.81900	1,212.81900		0.00		0.00	0	609.00
GOVI	On 05/02/2026	GOVI	0.00		1,230.63500		1,230.63500	0.00000	1,235.48900	1,235.48900		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,253.32300		1,253.32300	0.00000	1,258.26400	1,258.26400		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,276.00500		1,276.00500	0.00000	1,281.03200	1,281.03200		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		139.67413		139.67413	0.00000	139.53310	139.53310		0.00		0.00	0	2,978.00
I2029	On 06/11/2025	Bond Future	0.00		140.85217		140.85217	0.00000	140.70828	140.70828		0.00		0.00	0	3,158.00
I2029	On 05/02/2026	Bond Future	0.00		143.51865		143.51865	0.00000	143.37192	143.37192		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.73523		144.73523	0.00000	144.58456	144.58456		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.41345		147.41345	0.00000	147.25951	147.25951		0.00		0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
I2031	On 07/08/2025	Bond Future	0.00		108.02767		108.02767	0.00000	107.97698	107.97698		1.33	0.00	0.00		0	0.00
I2031	On 06/11/2025	Bond Future	0.00		110.05128		110.05128	0.00000	109.99947	109.99947		1.06	0.00	0.00		0	680.00
I2031	On 05/02/2026	Bond Future	0.00		109.74940		109.74940	0.00000	109.69553	109.69553		1.06	0.00	0.00		0	0.00
I2031	On 07/05/2026	Bond Future	0.00		111.79654		111.79654	0.00000	111.74134	111.74134		0.79	0.00	0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		111.43858		111.43858	0.00000	111.38019	111.38019		0.27	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		130.44174		130.44174	0.00000	130.26564	130.26564		0.00	0.00	0.00		0	388.00
I2033	On 06/11/2025	Bond Future	0.00		131.34714		131.34714	0.00000	131.16756	131.16756		0.00	0.00	0.00		0	6,548.00
I2033	On 05/02/2026	Bond Future	0.00		133.83373		133.83373	0.00000	133.65059	133.65059		0.00	0.00	0.00		0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.76779		134.76779	0.00000	134.58009	134.58009		0.00	0.00	0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		137.26167		137.26167	0.00000	137.07004	137.07004		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		139.18661		139.18661	0.00000	139.11469	139.11469		0.00	0.00	0.00		0	308.00
I2038	On 06/11/2025	Bond Future	0.00		141.79389		141.79389	0.00000	141.72048	141.72048		0.00	0.00	0.00		0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		142.31258		142.31258	0.00000	142.23681	142.23681		0.00	0.00	0.00		0	0.00
I2038	On 07/05/2026	Bond Future	0.00		144.96757		144.96757	0.00000	144.88995	144.88995		0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.44722		145.44722	0.00000	145.36610	145.36610		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		120.02931		120.02931	0.00000	119.94273	119.94273		0.00	0.00	0.00		0	4,963.00
I2046	On 06/11/2025	Bond Future	0.00		120.01763		120.01763	0.00000	119.92926	119.92926		0.00	0.00	162,863,923.91		1,357	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		122.28970		122.28970	0.00000	122.19950	122.19950		0.00	0.00	0.00		0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.27489		122.27489	0.00000	122.18137	122.18137		0.00	0.00	0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.53659		124.53659	0.00000	124.44087	124.44087		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		118.71073		118.71073	0.00000	118.61352	118.61352		0.00	0.00	0.00		0	3,227.00
I2050	On 06/11/2025	Bond Future	0.00		120.93451		120.93451	0.00000	120.83531	120.83531		0.00	0.00	0.00		0	17,677.00
I2050	On 05/02/2026	Bond Future	0.00		120.81105		120.81105	0.00000	120.70917	120.70917		0.00	0.00	0.00		0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.06470		123.06470	0.00000	122.96067	122.96067		0.00	0.00	0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		122.88707		122.88707	0.00000	122.77880	122.77880		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		382.16800		382.16800	0.00000	381.87700	381.87700		0.00	0.00	0.00		0	23.00
IGOV	On 06/11/2025	Index Future	0.00		389.32800		389.32800	0.00000	389.03200	389.03200		0.00	0.00	0.00		0	754.00
IGOV	On 05/02/2026	Index Future	0.00		396.69900		396.69900	0.00000	396.39700	396.39700		0.00	0.00	0.00		0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.10400		404.10400	0.00000	403.79500	403.79500		0.00	0.00	0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		411.50700		411.50700	0.00000	411.19200	411.19200		0.00	0.00	0.00		0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000		80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00		0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000		76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00		0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000		75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00		0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00		0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00		0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00		0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00		0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00		0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00		0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00		0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00		8.34000	91.66000	0.00000	8.34000	91.66000			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000	91.60000	0.00000	8.40000	91.60000			0.00	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		7.66143	105.06767	0.00000	7.67191	105.05404			0.78	0.00	1,368,506,401.75		13,025	78,342.00
R186	On 07/08/2025	Bond Future	9.22	Call	2,000.46000	2.00046	0.00000	1,986.83000	1.98683	2,000.460	2.31	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		2.31	0.00	0.00			0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		7.69931	107.00969	0.00000	7.71246	106.99564		0.73	0.00	0.00			0	103,516.00
R186	On 05/02/2026	Bond Future	0.00		7.74071	103.70464	0.00000	7.75797	103.69025		0.74	0.00	0.00			0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.87200	105.61433	0.00000	7.89708	105.59941		0.58	0.00	0.00			0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.21195	102.23677	0.00000	8.25548	102.22126		0.41	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		268.89303	268.89303	0.00000	268.79886	268.79886		0.00	0.00	0.00			0	320.00
R202	On 06/11/2025	Bond Future	0.00		273.93005	273.93005	0.00000	273.83369	273.83369		0.00	0.00	0.00			0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		273.77910	273.77910	0.00000	273.67949	273.67949		0.00	0.00	0.00			0	0.00
R202	On 07/05/2026	Bond Future	0.00		278.88689	278.88689	0.00000	278.78474	278.78474		0.00	0.00	0.00			0	0.00
R202	On 06/08/2026	Bond Future	0.00		278.61960	278.61960	0.00000	278.51062	278.51062		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		8.20691	99.49499	0.00000	8.17728	99.60355		4.25	0.00	1,290,549,515.29			12,971	65,166.00
R2030	On 07/08/2025	Bond Future	8.72	Call	1,857.01000	1.85701	0.00000	1,965.79000	1.96579	1,857.010	7.35	1.00	0.00			0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	3,625.69000	3.62569	0.00000	3,734.25000	3.73425	3,625.690	7.35	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		7.35	0.00	0.00			0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	7,910.71000	7.91071	0.00000	8,019.27000	8.01927	7,910.710	7.35	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		7.35	0.00	0.00			0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		8.25265	101.33400	0.00000	8.22101	101.44440		3.95	0.00	5,439,609,120.00			53,680	136,049.00
R2030	On 06/11/2025	Bond Future	8.72	Call	1,882.80000	1.88280	0.00000	1,973.10000	1.97310	1,882.800	4.16	0.78	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,372.69000	3.37269	0.00000	3,477.41000	3.47741	3,372.690	4.44	0.93	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	5.19000	0.00519	0.00000	4.76000	0.00476	5.190	4.98	(0.01)	0.00			0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.29973	99.21986	0.00000	8.26576	99.33224		3.98	0.00	0.00			0	50,700.00
R2030	On 07/05/2026	Bond Future	0.00		8.37081	101.04687	0.00000	8.33424	101.16110		3.75	0.00	0.00			0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.46525	98.88267	0.00000	8.42565	98.99866		3.68	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		8.88802	99.85612	0.00000	8.84867	100.04665		5.96	0.00	299,568,360.00			3,000	9,564.00
R2032	On 07/08/2025	Bond Future	9.40	Call	2,436.77000	2.43677	0.00000	2,627.34000	2.62734	2,436.770	8.35	1.00	0.00			0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	4,742.62000	4.74262	0.00000	4,933.15000	4.93315	4,742.620	8.35	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		8.35	0.00	0.00			0	300.00
R2032	On 06/11/2025	Bond Future	0.00		8.95963	97.54162	0.00000	8.91828	97.73550		5.96	0.00	390,556,646.48			4,004	132,722.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,524.46000	2.52446	0.00000	2,676.34000	2.67634	2,524.460	6.45	0.75	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 06/11/2025	Bond Future	9.90	Call	4,433.04	0000	4.43304	0.00000	4,612.31	0000	4.61231	4,433.040	6.87	0.91	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	10.13	0000	0.01013	0.00000	9.07000	0.00907	10.130		7.60	(0.01)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.03409	99.36462	0.00000	8.99054	99.56207			5.76	0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		9.12010	97.03455	0.00000	9.07420	97.23539			5.76	0.00	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.22178	98.80544	0.00000	9.17330	99.00966			5.46	0.00	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		9.04816	108.80595	0.00000	9.00885	109.02679			6.35	0.00	0.00	0.00	0	1,277.00
R2033	On 06/11/2025	Bond Future	0.00		9.12268	105.77437	0.00000	9.08148	105.99915			6.05	0.00	558,065,576.12		5,276	12,180.00
R2033	On 05/02/2026	Bond Future	0.00		9.19978	107.75127	0.00000	9.15654	107.98016			5.89	0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.28772	104.69198	0.00000	9.24231	104.92481			5.70	0.00	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.38971	106.60213	0.00000	9.34195	106.83888			5.48	0.00	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	0.00		9.67371	99.06199	0.00000	9.61451	99.41469			7.65	0.00	46,063,825.35		465	10,526.00
R2035	On 07/08/2025	Bond Future	10.08	Call	2,374.86	0000	2.37486	0.00000	2,728.16	0000	2.72816	2,374.860	11.36	1.00	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.20	Put	0.02	0000	0.00002	0.00000	0.09000	0.00009	0.020	11.36	0.00	0.00	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.35	Put	0.00	0000	0.00000	0.00000	0.00000	0.00000		11.36	0.00	0.00	0.00	0	8,000.00
R2035	On 07/08/2025	Bond Future	10.40	Put	0.00	0000	0.00000	0.00000	0.00000	0.00000		11.36	0.00	0.00	0.00	0	50.00
R2035	On 07/08/2025	Bond Future	10.58	Call	5,189.03	0000	5.18903	0.00000	5,541.73	0000	5.54173	5,189.030	11.36	1.00	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	0.00	0000	0.00000	0.00000	0.00000	0.00000		11.36	0.00	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	0.00000	0.00000		11.36	0.00	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	0.00000	0.00000		11.36	0.00	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		9.76328	96.39058	0.00000	9.70162	96.74967			7.75	0.00	95,523,064.78		991	116,417.00
R2035	On 06/11/2025	Bond Future	9.77	Call	1,584.45	0000	1.58445	0.00000	1,783.22	0000	1.78322	1,584.450	8.06	0.51	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,050.15	0000	2.05015	0.00000	2,277.17	0000	2.27717	2,050.150	8.23	0.59	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	2,689.35	0000	2.68935	0.00000	2,946.67	0000	2.94667	2,689.350	8.44	0.68	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	761.30	0000	0.76130	0.00000	670.56	0000	0.67056	761.300	8.52	(0.29)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	563.08	0000	0.56308	0.00000	493.05	0000	0.49305	563.080	8.70	(0.23)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,108.49	0000	4.10849	0.00000	4,410.26	0000	4.41026	4,108.490	8.83	0.81	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,246.30	0000	4.24630	0.00000	4,551.19	0000	4.55119	4,246.300	8.87	0.82	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	370.74	0000	0.37074	0.00000	322.38	0000	0.32238	370.740	8.94	(0.16)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	4,902.77	0000	4.90277	0.00000	5,220.48	0000	5.22048	4,902.770	9.03	0.86	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	250.43	0000	0.25043	0.00000	216.55	0000	0.21655	250.430	9.15	(0.11)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	6,659.89	0000	6.65989	0.00000	6,999.31	0000	6.99931	6,659.890	9.45	0.93	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	6,709.50	0000	6.70950	0.00000	7,049.35	0000	7.04935	6,709.500	9.46	0.93	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	44.57	0000	0.04457	0.00000	37.97	0000	0.03797	44.570	10.01	(0.02)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	42.51	0000	0.04251	0.00000	36.21	0000	0.03621	42.510	10.03	(0.02)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	21.97	0000	0.02197	0.00000	18.57	0000	0.01857	21.970	10.09	(0.01)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	8.45	0000	0.00845	0.00000	7.06	0000	0.00706	8.450	10.09	(0.01)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	7.32	0000	0.00732	0.00000	6.11	0000	0.00611	7.320	10.09	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.85746	98.19219	0.00000	9.79313	98.55793			7.65	0.00	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,210.01	0000	3.21001	0.00000	3,451.94	0000	3.45194	3,210.010	8.08	0.63	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,253.32	0000	4.25332	0.00000	4,526.81	0000	4.52681	4,253.320	8.36	0.72	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	751.87	0000	0.75187	0.00000	681.33	0000	0.68133	751.870	8.60	(0.21)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	6,401.49	0000	6.40149	0.00000	6,716.60	0000	6.71660	6,401.490	8.87	0.84	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	375.57	0000	0.37557	0.00000	337.82	0000	0.33782	375.570	9.11	(0.12)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	40.11	0000	0.04011	0.00000	35.24	0000	0.03524	40.110	9.70	(0.02)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.95542	95.49702	0.00000	9.88836	95.86926			7.88	0.00	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		10.06704	97.24036	0.00000	9.99701	97.61908			7.69	0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark	Price	Spot	Rate	Previous MTM	Previous Price	Premium	On	Volatility	Delta	Delta Value		Contracts	Traded	Open Interest		
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000		0.00000		100.00000		0.00000			0.00		0.00		0		0.00	
R2037	On 07/08/2025	Bond Future	0.00		10.21404		88.84387		0.00000		10.14491		89.26923			9.07		0.00	330,943,415.75		3,725		117,474.00
R2037	On 07/08/2025	Bond Future	10.34	Call	881.93000		0.88193		0.00000		1,287.73000		1.28773	881.930		14.59		0.79	0.00		0		2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,742.87000		1.74287		0.00000		2,170.11000		2.17011	1,742.870		14.59		0.97	0.00		0		300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	2,033.20000		2.03320		0.00000		2,460.44000		2.46044	2,033.200		14.59		0.98	0.00		0		2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	2,560.93000		2.56093		0.00000		2,987.17000		2.98717	2,560.930		14.59		1.00	0.00		0		200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	4,644.18000		4.64418		0.00000		5,069.54000		5.06954	4,644.180		14.59		1.00	0.00		0		300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	0.00000		0.00000		0.00000		0.00000		0.00000			14.59		0.00	0.00		0		2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	0.00000		0.00000		0.00000		0.00000		0.00000			14.59		0.00	0.00		0		2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	7,151.73000		7.15173		0.00000		7,577.09000		7.57709	7,151.730		14.59		1.00	0.00		0		7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	0.00000		0.00000		0.00000		0.00000		0.00000			14.59		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			14.59		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			14.59		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			14.59		0.00	0.00		0		2,541.00
R2037	On 06/11/2025	Bond Future	0.00		10.30893		90.48606		0.00000		10.23721		90.91909			8.85		0.00	705,157,865.58		7,793		182,825.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,295.35000		2.29535		0.00000		2,579.08000		2.57908	2,295.350		9.19		0.62	0.00		0		300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	4,460.21000		4.46021		0.00000		4,828.64000		4.82864	4,460.210		9.89		0.83	0.00		0		300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	33.44000		0.03344		0.00000		27.65000		0.02765	33.440		11.42		(0.02)	0.00		0		300.00
R2037	On 05/02/2026	Bond Future	0.00		10.40804		87.91863		0.00000		10.33351		88.35970			9.19		0.00	0.00		0		5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,162.83000		3.16283		0.00000		3,442.61000		3.44261	3,162.830		9.68		0.61	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,124.48000		4.12448		0.00000		4,440.27000		4.44027	4,124.480		10.00		0.69	0.00		0		1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	715.17000		0.71517		0.00000		639.90000		0.63990	715.170		10.57		(0.19)	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,270.72000		6.27072		0.00000		6,639.93000		6.63993	6,270.720		10.62		0.82	0.00		0		1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	369.89000		0.36989		0.00000		328.54000		0.32854	369.890		11.18		(0.11)	0.00		0		1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	212.93000		0.21293		0.00000		188.25000		0.18825	212.930		11.66		(0.06)	0.00		0		1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	89.94000		0.08994		0.00000		78.46000		0.07846	89.940		11.66		(0.03)	0.00		0		1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.52047		89.53724		0.00000		10.44300		89.98625			9.08		0.00	0.00		0		0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,298.04000		4.29804		0.00000		4,597.88000		4.59788	4,298.040		9.56		0.65	0.00		0		142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	432.20000		0.43220		0.00000		391.38000		0.39138	432.200		11.11		(0.10)	0.00		0		142.00
R2037	On 06/08/2026	Bond Future	0.00		10.64732		86.91176		0.00000		10.56665		87.36867			9.43		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		10.30442		107.93598		0.00000		10.21533		108.57846			8.55		0.00	0.00		0		1,151.00
R2038	On 06/11/2025	Bond Future	0.00		10.40702		104.44715		0.00000		10.31445		105.10128			8.56		0.00	5,117,910.35		49		6,407.00
R2038	On 06/11/2025	Bond Future	10.98	Call	4,518.50000		4.51850		0.00000		5,056.14000		5.05614	4,518.500		9.54		0.79	0.00		0		1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	24.97000		0.02497		0.00000		18.92000		0.01892	24.970		11.18		(0.01)	0.00		0		1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.51258		106.39914		0.00000		10.41632		107.06545			8.53		0.00	0.00		0		0.00
R2038	On 07/05/2026	Bond Future	0.00		10.62724		102.87355		0.00000		10.52711		103.55183			8.47		0.00	0.00		0		0.00
R2038	On 06/08/2026	Bond Future	0.00		10.75340		104.75001		0.00000		10.64914		105.44040			8.45		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		10.61925		88.45099		0.00000		10.53015		89.04772			9.91		0.00	996,488,853.34		11,266		51,381.00
R2040	On 07/08/2025	Bond Future	10.80	Call	1,253.93000		1.25393		0.00000		1,832.91000		1.83291	1,253.930		15.72		0.88	3,730,638.47		400		0.00
R2040	On 07/08/2025	Bond Future	10.90	Call	1,856.29000		1.85629		0.00000		2,450.98000		2.45098	1,856.290		15.72		0.97	6,960,069.17		680		0.00
R2040	On 07/08/2025	Bond Future	11.20	Put	0.02000		0.00002		0.00000		0.07000		0.00007	0.020		15.72		0.00	(721.10)		680		0.00
R2040	On 07/08/2025	Bond Future	11.40	Call	4,984.16000																		

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 05/02/2026	Bond Future	0.00		10.82309	87.26039	0.00000	10.72738	87.87939		10.11	0.00	0.00		0	36,550.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,170.93000	1.17093	0.00000	1,383.71000	1.38371	1,170.930	9.62	0.32	2,324,192.96		680	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,748.21000	2.74821	0.00000	2,448.01000	2.44801	2,748.210	10.11	(0.52)	(3,801,415.51)		680	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,699.06000	1.69906	0.00000	1,492.54000	1.49254	1,699.060	10.66	(0.36)	(2,664,750.26)		680	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	6,806.13000	6.80613	0.00000	7,325.76000	7.32576	6,806.130	11.60	0.82	0.00		0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	88.39000	0.08839	0.00000	73.73000	0.07373	88.390	12.85	(0.03)	0.00		0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.93902	88.86682	0.00000	10.83975	89.49698		10.02	0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,388.37000	2.38837	0.00000	2,680.72000	2.68072	2,388.370	9.97	0.44	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,791.61000	3.79161	0.00000	4,168.61000	4.16861	3,791.610	10.45	0.57	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	1,497.87000	1.49787	0.00000	1,340.15000	1.34015	1,497.870	11.17	(0.27)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	1,106.99000	1.10699	0.00000	985.77000	0.98577	1,106.990	11.54	(0.21)	0.00		0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	919.36000	0.91936	0.00000	816.60000	0.81660	919.360	11.77	(0.18)	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	679.83000	0.67983	0.00000	601.69000	0.60169	679.830	12.14	(0.14)	0.00		0	820.00
R2040	On 06/08/2026	Bond Future	0.00		11.06844	85.97831	0.00000	10.96529	86.61967		10.47	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		10.85921	83.61061	0.00000	10.76009	84.29406		10.79	0.00	0.00		0	12,905.00
R2044	On 07/08/2025	Bond Future	10.63	Call	31.24000	0.03124	0.00000	188.03000	0.18803	31.240	17.02	0.07	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	2,935.84000	2.93584	0.00000	3,619.43000	3.61943	2,935.840	17.02	1.00	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	0.00000	0.00000	0.00000	0.00000	0.00000		17.02	0.00	0.00		0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	0.00000	0.00000	0.00000	0.00000	0.00000		17.02	0.00	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		10.95789	85.15600	0.00000	10.85538	85.85198		10.55	0.00	36,276,456.00		426	129,844.00
R2044	On 06/11/2025	Bond Future	11.25	Call	3,048.06000	3.04806	0.00000	3,538.07000	3.53807	3,048.060	11.38	0.67	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	426.36000	0.42636	0.00000	336.75000	0.33675	426.360	12.22	(0.15)	0.00		0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	256.19000	0.25619	0.00000	199.77000	0.19977	256.190	12.62	(0.10)	0.00		0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	169.39000	0.16939	0.00000	130.96000	0.13096	169.390	12.93	(0.07)	0.00		0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	152.65000	0.15265	0.00000	117.79000	0.11779	152.650	13.01	(0.06)	0.00		0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		11.06047	82.36370	0.00000	10.95432	83.07266		11.05	0.00	0.00		0	16.00
R2044	On 07/05/2026	Bond Future	0.00		11.17364	83.87987	0.00000	11.06371	84.60166		10.96	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.29911	81.02553	0.00000	11.18505	81.76029		11.48	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		10.85918	86.27853	0.00000	10.76004	86.98954		10.77	0.00	21,569,632.50		250	34,705.00
R2048	On 06/11/2025	Bond Future	0.00		10.95728	83.43425	0.00000	10.85475	84.15829		11.09	0.00	75,674,864.75		907	219,094.00
R2048	On 05/02/2026	Bond Future	0.00		11.05926	84.99364	0.00000	10.95310	85.73118		11.03	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.16254	82.11870	0.00000	11.05273	82.86958		11.53	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.27593	83.61740	0.00000	11.16217	84.38173		11.47	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		10.77910	111.64242	0.00000	10.67493	112.62374		10.79	0.00	15,629,938.80		140	20,000.00
R2053	On 06/11/2025	Bond Future	0.00		10.87362	107.84390	0.00000	10.76583	108.84317		11.08	0.00	26,313,911.60		244	25,971.00
R2053	On 05/02/2026	Bond Future	0.00		10.96991	109.85936	0.00000	10.85833	110.87724		11.17	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.07258	106.02031	0.00000	10.95702	107.05674		11.23	0.00	0.00		0	0.00
R2053	On 06/08/2026	Bond Future	0.00		11.18364	107.95399	0.00000	11.06387	109.00897		11.32	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		9.96374	78.25439	0.00000	9.89454	78.62934		8.84	0.00	0.00		0	1,335.00
R209	On 06/11/2025	Bond Future	0.00		10.05103	76.54913	0.00000	9.97929	76.93090		8.97	0.00	16,611,161.21		217	20,090.00
R209	On 05/02/2026	Bond Future	0.00		10.14079	77.97979	0.00000	10.06636	78.36864		8.89	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.23871	76.26443	0.00000	10.16146	76.66026		9.14	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.34744	77.65638	0.00000	10.26720	78.05917		9.03	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

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
R209/R157	On	31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R186	On	31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R204	On	31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R208	On	31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R210	On	07/08/2025	Bond Future	0.00		251.18332	251.18332	0.00000	251.18873	251.18873			0.00	0.00	0.00	0	123.00
R210	On	06/11/2025	Bond Future	0.00		252.46245	252.46245	0.00000	252.46749	252.46749			0.00	0.00	0.00	0	2,129.00
R210	On	05/02/2026	Bond Future	0.00		257.24172	257.24172	0.00000	257.24666	257.24666			0.00	0.00	0.00	0	0.00
R210	On	07/05/2026	Bond Future	0.00		258.56050	258.56050	0.00000	258.56278	258.56278			0.00	0.00	0.00	0	0.00
R210	On	06/08/2026	Bond Future	0.00		263.34411	263.34411	0.00000	263.34565	263.34565			0.00	0.00	0.00	0	0.00
R210	On	31/03/2028	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R213	On	07/08/2025	Bond Future	0.00		8.52239	96.50778	0.00000	8.48286	96.67292		5.30	0.00	8,685,700.20		90	7,560.00
R213	On	06/11/2025	Bond Future	0.00		8.58398	94.74038	0.00000	8.54221	94.90840		5.21	0.00	37,801,411.62		399	94,169.00
R213	On	05/02/2026	Bond Future	0.00		8.64924	96.51118	0.00000	8.60495	96.68225		4.96	0.00	0.00		0	23.00
R213	On	07/05/2026	Bond Future	0.00		8.72047	94.73679	0.00000	8.67349	94.91079		4.87	0.00	0.00		0	0.00
R213	On	06/08/2026	Bond Future	0.00		8.80895	96.46686	0.00000	8.75895	96.64373		4.58	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		10.56392	72.19639	0.00000	10.47975	72.68681		10.39	0.00	10,829,458.50		150	5,054.00
R214	On	06/11/2025	Bond Future	0.00		10.65652	70.23325	0.00000	10.56957	70.73269		10.64	0.00	220,602,638.25		3,141	36,355.00
R214	On	05/02/2026	Bond Future	0.00		10.75270	71.54600	0.00000	10.66280	72.05468		10.57	0.00	0.00		0	0.00
R214	On	07/05/2026	Bond Future	0.00		10.85059	69.56523	0.00000	10.75771	70.08311		11.00	0.00	0.00		0	0.00
R214	On	06/08/2026	Bond Future	0.00		10.95846	70.83516	0.00000	10.86238	71.36228		10.95	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 :													13,225,876,091.88		139,889	2,044,514.00	
Grand Total:													13,225,876,091.88		139,889	2,044,514.00	