

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/09/2025

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
Derivatives																
AL37	On 06/11/2025	Index Future	0.00		1,199.10000		1,199.10000	0.00000	1,197.57700	1,197.57700		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,221.11600		1,221.11600	0.00000	1,219.56400	1,219.56400		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,243.49500		1,243.49500	0.00000	1,241.91000	1,241.91000		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,266.02600		1,266.02600	0.00000	1,264.40300	1,264.40300		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,288.40800		1,288.40800	0.00000	1,286.74500	1,286.74500		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,462.29600		1,462.29600	0.00000	1,459.89800	1,459.89800		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,489.14500		1,489.14500	0.00000	1,486.70200	1,486.70200		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,516.43700		1,516.43700	0.00000	1,513.94200	1,513.94200		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,543.91300		1,543.91300	0.00000	1,541.36300	1,541.36300		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,571.20800		1,571.20800	0.00000	1,568.59900	1,568.59900		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,237.43200		1,237.43200	0.00000	1,235.44200	1,235.44200		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,260.15200		1,260.15200	0.00000	1,258.12500	1,258.12500		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,283.24700		1,283.24700	0.00000	1,281.17700	1,281.17700		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,306.49800		1,306.49800	0.00000	1,304.38100	1,304.38100		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,329.59600		1,329.59600	0.00000	1,327.43000	1,327.43000		0.00	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	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		10.18420		86.89811	0.00000	10.20606	86.79288		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		10.30758		88.51471	0.00000	10.33048	88.40749		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		10.43509		86.36244	0.00000	10.45911	86.25309		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.57580		87.96173	0.00000	10.60106	87.85014		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.73787		85.72201	0.00000	10.76446	85.60817		0.00	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	0.00	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	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.15167		80.59702	0.00000	11.17345	80.45975		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		11.26650		82.09635	0.00000	11.28908	81.95648		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		11.38851		79.35468	0.00000	11.41196	79.21209		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		11.51674		80.82292	0.00000	11.54111	80.67748		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		11.65654		77.98507	0.00000	11.68190	77.83675		0.00	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	0.00	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	0.00	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	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,217.20600		1,217.20600	0.00000	1,215.29200	1,215.29200		0.00	0.00	24,344,120.00	2	606.00
GOVI	On 05/02/2026	GOVI	0.00		1,239.55400		1,239.55400	0.00000	1,237.60500	1,237.60500		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,262.27200		1,262.27200	0.00000	1,260.28100	1,260.28100		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,285.14300		1,285.14300	0.00000	1,283.10700	1,283.10700		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,307.86300		1,307.86300	0.00000	1,305.78000	1,305.78000		0.00	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	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.76617		140.76617	0.00000	140.71596	140.71596		0.00	0.00	35,191,542.50	250	4,646.00
I2029	On 05/02/2026	Bond Future	0.00		143.38491		143.38491	0.00000	143.33371	143.33371		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.57633		144.57633	0.00000	144.52394	144.52394		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.25574		147.25574	0.00000	147.20202	147.20202		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.36672		148.36672	0.00000	148.31175	148.31175		0.00	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	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
I2031	On 06/11/2025	Bond Future	0.00		110.95386		110.95386	0.00000	110.79391	110.79391			1.15	0.00	0.00	0	1,416.00
I2031	On 05/02/2026	Bond Future	0.00		110.61858		110.61858	0.00000	110.45562	110.45562			1.16	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		112.67089		112.67089	0.00000	112.50476	112.50476			0.88	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		112.31777		112.31777	0.00000	112.14858	112.14858			0.35	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		114.30142		114.30142	0.00000	114.12888	114.12888			0.09	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 06/11/2025	Bond Future	0.00		133.18214	133.18214	0.00000	132.95256	132.95256				0.00	0.00	341,745,371.24	2,566	18,706.00
I2033	On 05/02/2026	Bond Future	0.00		135.65982	135.65982	0.00000	135.42590	135.42590				0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		136.60556	136.60556	0.00000	136.36702	136.36702				0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		139.13729	139.13729	0.00000	138.89409	138.89409				0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		140.00043	140.00043	0.00000	139.75267	139.75267				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 06/11/2025	Bond Future	0.00		142.96845	142.96845	0.00000	142.74331	142.74331				0.00	0.00	0.00	0	2,621.00
I2038	On 05/02/2026	Bond Future	0.00		143.44979	143.44979	0.00000	143.22044	143.22044				0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		146.11147	146.11147	0.00000	145.87751	145.87751				0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		146.60317	146.60317	0.00000	146.36490	146.36490				0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		149.19377	149.19377	0.00000	148.95076	148.95076				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 06/11/2025	Bond Future	0.00		120.99695	120.99695	0.00000	120.99240	120.99240				0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		123.24803	123.24803	0.00000	123.24327	123.24327				0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		123.22613	123.22613	0.00000	123.22108	123.22108				0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.50931	125.50931	0.00000	125.50379	125.50379				0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		125.38158	125.38158	0.00000	125.37600	125.37600				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 06/11/2025	Bond Future	0.00		122.13086	122.13086	0.00000	122.22641	122.22641				0.00	0.00	102,101,398.96	836	17,419.00
I2050	On 05/02/2026	Bond Future	0.00		121.97541	121.97541	0.00000	122.07279	122.07279				0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		124.23858	124.23858	0.00000	124.33750	124.33750				0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		124.07193	124.07193	0.00000	124.17258	124.17258				0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		126.26399	126.26399	0.00000	126.36614	126.36614				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 06/11/2025	Index Future	0.00		392.52200	392.52200	0.00000	392.19300	392.19300				0.00	0.00	0.00	0	754.00
IGOV	On 05/02/2026	Index Future	0.00		399.82500	399.82500	0.00000	399.48900	399.48900				0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		407.24600	407.24600	0.00000	406.90200	406.90200				0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		414.71700	414.71700	0.00000	414.36400	414.36400				0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		422.14000	422.14000	0.00000	421.77600	421.77600				0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000				0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000				0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000				0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000				0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000				0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000				0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000				0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000				0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000				0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000				0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00		8.34000		91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000		91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0.00	0	0.00
R186	On 06/11/2025	Bond Future	0.00		7.52364		107.19769	0.00000	7.54741	107.17222		0.64	0.00	225,115,149.00		2,100	89,658.00
R186	On 05/02/2026	Bond Future	0.00		7.55248		103.86180	0.00000	7.58354	103.83584		0.67	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.62044		105.76413	0.00000	7.66507	105.73752		0.54	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.77339		102.39333	0.00000	7.84990	102.36598		0.38	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		9.17255		104.17662	0.00000	9.41572	104.14847		0.16	0.00	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		277.58033		277.58033	0.00000	277.09047	277.09047		0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		277.37507		277.37507	0.00000	276.87594	276.87594		0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		282.52184		282.52184	0.00000	282.01304	282.01304		0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		282.29924		282.29924	0.00000	281.78057	281.78057		0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		287.28781		287.28781	0.00000	286.75917	286.75917		0.00	0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	0.00		8.07515		101.95530	0.00000	8.10710	101.84312		4.00	0.00	1,631,284.80		16	139,289.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,285.15000		2.28515	0.00000	2,187.78000	2.18778	2,285.150	3.80	0.93	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	3,926.99000		3.92699	0.00000	3,815.89000	3.81589	3,926.990	3.69	1.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	0.00000		0.00000	0.00000	0.00000	0.00000		3.71	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		8.11914		99.81913	0.00000	8.15346	99.70490		3.98	0.00	83,049,516.16		832	53,679.00
R2030	On 07/05/2026	Bond Future	0.00		8.17916		101.64732	0.00000	8.21623	101.53083		3.77	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.25608		99.49726	0.00000	8.29641	99.37839		3.67	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.34831		101.23043	0.00000	8.39226	101.10916		3.44	0.00	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		8.80344		98.27649	0.00000	8.83013	98.15042		6.20	0.00	982,764.90		10	155,785.00
R2032	On 06/11/2025	Bond Future	9.40	Call	2,900.10000		2.90010	0.00000	2,801.20000	2.80120	2,900.100	5.94	0.89	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	5,025.97000		5.02597	0.00000	4,903.93000	4.90393	5,025.970	5.87	0.99	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.01000		0.00001	0.00000	0.02000	0.00002	0.010	5.92	0.00	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.87664		100.08087	0.00000	8.90477	99.95242		6.01	0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.95616		97.75428	0.00000	8.98588	97.62331		6.01	0.00	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		9.04754		99.54195	0.00000	9.07902	99.40837		5.74	0.00	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		9.15791		97.11909	0.00000	9.19132	96.98285		5.72	0.00	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		8.99103		106.49483	0.00000	9.02288	106.31995		6.28	0.00	6,283,194.97		59	28,645.00
R2033	On 05/02/2026	Bond Future	0.00		9.06814		108.45011	0.00000	9.10159	108.27196		6.11	0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		9.15133		105.39333	0.00000	9.18653	105.21174		5.94	0.00	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		9.24524		107.32042	0.00000	9.28236	107.13525		5.73	0.00	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.35618		104.15055	0.00000	9.39538	103.96177		5.36	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 06/11/2025	Bond Future	0.00		9.59549		97.37198	0.00000	9.62221	97.21480		8.02	0.00	1,947,439.60		20	119,969.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium	On Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
R2035	On 06/11/2025	Bond Future	9.77	Call	1,820.45	000	1.82045	0.00000	1,752.30	000	1.75230	1,820.450	8.01	0.63	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	2,351.86	000	2.35186	0.00000	2,265.21	000	2.26521	2,351.860	7.93	0.73	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	3,089.38	000	3.08938	0.00000	2,981.50	000	2.98150	3,089.380	7.85	0.83	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	224.29	000	0.22429	0.00000	265.81	000	0.26581	224.290	7.83	(0.14)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	122.36	000	0.12236	0.00000	149.70	000	0.14970	122.360	7.80	(0.09)	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	4,717.44	000	4.71744	0.00000	4,579.60	000	4.57960	4,717.440	7.79	0.94	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	4,872.98	000	4.87298	0.00000	4,733.29	000	4.73329	4,872.980	7.79	0.95	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	50.08	000	0.05008	0.00000	64.24	000	0.06424	50.080	7.78	(0.04)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	5,606.21	000	5.60621	0.00000	5,459.55	000	5.45955	5,606.210	7.77	0.97	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	20.29	000	0.02029	0.00000	27.32	000	0.02732	20.290	7.77	(0.02)	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	7,506.79	000	7.50679	0.00000	7,351.88	000	7.35188	7,506.790	7.82	0.99	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	7,559.32	000	7.55932	0.00000	7,404.30	000	7.40430	7,559.320	7.82	1.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.25	000	0.00025	0.00000	0.43	000	0.00043	0.250	7.96	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	0.22	000	0.00022	0.00000	0.38	000	0.00038	0.220	7.96	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.05	000	0.00005	0.00000	0.09	000	0.00009	0.050	8.03	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	0.01	000	0.00001	0.00000	0.01	000	0.00001	0.010	8.05	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	0.00	000	0.00000	0.00000	0.01	000	0.00001		8.05	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.68799		99.15973	0.00000	9.71587		98.99966		7.88	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	3,586.86	000	3.58686	0.00000	3,489.03	000	3.48903	3,586.860	7.72	0.72	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	4,697.12	000	4.69712	0.00000	4,580.49	000	4.58049	4,697.120	7.69	0.82	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	298.74	000	0.29874	0.00000	328.93	000	0.32893	298.740	7.68	(0.12)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	7,007.85	000	7.00785	0.00000	6,866.46	000	6.86646	7,007.850	7.73	0.93	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	88.07	000	0.08807	0.00000	99.97	000	0.09997	88.070	7.79	(0.04)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	1.52	000	0.00152	0.00000	1.91	000	0.00191	1.520	7.93	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.78030		96.47317	0.00000	9.80941		96.30998		8.13	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	2,249.06	000	2.24906	0.00000	2,189.98	000	2.18998	2,249.060	8.36	0.47	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	2,294.20	000	2.29420	0.00000	2,234.02	000	2.23402	2,294.200	8.35	0.47	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	2,410.65	000	2.41065	0.00000	2,347.69	000	2.34769	2,410.650	8.31	0.49	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	1,628.24	000	1.62824	0.00000	1,703.10	000	1.70310	1,628.240	8.07	(0.36)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1,583.97	000	1.58397	0.00000	1,657.63	000	1.65763	1,583.970	8.07	(0.36)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	1,476.91	000	1.47691	0.00000	1,547.57	000	1.54757	1,476.910	8.05	(0.34)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	781.33	000	0.78133	0.00000	828.20	000	0.82820	781.330	7.99	(0.21)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	757.25	000	0.75725	0.00000	803.13	000	0.80313	757.250	7.99	(0.21)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	700.06	000	0.70006	0.00000	743.51	000	0.74351	700.060	7.99	(0.20)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.88340		98.23777	0.00000	9.91386		98.07137		7.95	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		10.00340		95.44999	0.00000	10.03529		95.28038		8.12	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	0.00		10.13356		91.55009	0.00000	10.15513		91.41827		9.00	0.00	467,088,559.18	5,102	183,350.00
R2037	On 06/11/2025	Bond Future	10.50	Call	2,676.48	000	2.67648	0.00000	2,603.66	000	2.60366	2,676.480	8.86	0.76	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	5,160.53	000	5.16053	0.00000	5,044.98	000	5.04498	5,160.530	8.78	0.95	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.13	000	0.00013	0.00000	0.22	000	0.00022	0.130	9.14	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		10.23082		88.97241	0.00000	10.25324		88.83815		9.38	0.00	0.00	0	5.00
R2037	On 05/02/2026	Bond Future	10.65	Call	3,533.23	000	3.53323	0.00000	3,459.43	000	3.45943	3,533.230	9.23	0.69	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	4,556.24	000	4.55624	0.00000	4,467.09	000	4.46709	4,556.240	9.21	0.78	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	250.12	000	0.25012	0.00000	273.01	000	0.27301	250.120	9.26	(0.10)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	6,874.58	000	6.87458	0.00000	6,761.76	000	6.76176	6,874.580	9.28	0.91	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	77.38	000	0.07738	0.00000	86.70	000	0.08670	77.380	9.45	(0.04)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	26.58	000	0.02658	0.00000	30.51	000	0.03051	26.580	9.59	(0.01)	0.00	0	1,970.00

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
R2037	On 05/02/2026	Bond Future	12.73	Put	6.20000	0.00620	0.00000	7.36000	0.00736	6.200	9.59	0.00	0.00	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		10.33767	90.60179	0.00000	10.36101	90.46489		9.30	0.00	0.00	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	4,756.17000	4.75617	0.00000	4,673.38000	4.67338	4,756.170	9.20	0.71	0.00	0.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	142.43000	0.14243	0.00000	153.44000	0.15344	142.430	9.77	(0.05)	0.00	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		10.45634	87.99879	0.00000	10.48069	87.85916		9.63	0.00	0.00	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	2,261.26000	2.26126	0.00000	2,220.35000	2.22035	2,261.260	9.97	0.40	0.00	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	2,537.76000	2.53776	0.00000	2,610.09000	2.61009	2,537.760	9.58	(0.41)	0.00	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	1,359.62000	1.35962	0.00000	1,408.77000	1.40877	1,359.620	9.70	(0.26)	0.00	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.57843	89.53062	0.00000	10.60381	89.38826		9.49	0.00	0.00	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	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		10.20247	105.90054	0.00000	10.23442	105.67160		8.76	0.00	3,177,016.20	0.00	0.00	30	6,697.00
R2038	On 06/11/2025	Bond Future	10.98	Call	5,474.21000	5.47421	0.00000	5,273.35000	5.27335	5,474.210	8.56	0.94	0.00	0.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.04000	0.00004	0.00000	0.08000	0.00008	0.040	8.94	0.00	0.00	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		10.30484	107.84489	0.00000	10.33806	107.61174		8.76	0.00	0.00	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		10.41257	104.33567	0.00000	10.44716	104.09806		8.74	0.00	0.00	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.52917	106.24317	0.00000	10.56522	106.00100		8.68	0.00	0.00	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.65791	102.61293	0.00000	10.69551	102.36618		8.75	0.00	0.00	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	0.00	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	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.60314	90.85012	0.00000	10.62989	90.67288		9.89	0.00	24,166,131.92	0.00	0.00	266	35,838.00
R2040	On 05/02/2026	Bond Future	0.00		10.70746	88.00903	0.00000	10.73521	87.82851		10.37	0.00	0.00	0.00	0.00	0	36,614.00
R2040	On 05/02/2026	Bond Future	10.35	Call	1,431.08000	1.43108	0.00000	1,389.03000	1.38903	1,431.080	10.68	0.36	0.00	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	2,194.34000	2.19434	0.00000	2,303.07000	2.30307	2,194.340	10.37	(0.47)	0.00	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.15	Put	1,127.27000	1.12727	0.00000	1,202.30000	1.20230	1,127.270	10.21	(0.30)	0.00	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	7,122.25000	7.12225	0.00000	6,971.66000	6.97166	7,122.250	10.24	0.90	0.00	0.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	7.47000	0.00747	0.00000	9.00000	0.00900	7.470	10.63	0.00	0.00	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.82038	89.62072	0.00000	10.84919	89.43676		10.31	0.00	0.00	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	2,695.55000	2.69555	0.00000	2,627.56000	2.62756	2,695.550	10.52	0.48	0.00	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.12	Call	3,988.68000	3.98868	0.00000	3,893.92000	3.89392	3,988.680	10.27	0.62	0.00	0.00	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	11.72	Put	931.93000	0.93193	0.00000	985.17000	0.98517	931.930	10.24	(0.21)	0.00	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.03	Put	591.39000	0.59139	0.00000	629.97000	0.62997	591.390	10.32	(0.15)	0.00	0.00	0.00	0	820.00
R2040	On 07/05/2026	Bond Future	12.22	Put	450.32000	0.45032	0.00000	481.79000	0.48179	450.320	10.43	(0.12)	0.00	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.53	Put	285.02000	0.28502	0.00000	307.14000	0.30714	285.020	10.62	(0.08)	0.00	0.00	0.00	0	820.00
R2040	On 06/08/2026	Bond Future	0.00		10.94462	86.74904	0.00000	10.97460	86.56150		10.73	0.00	0.00	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		11.07089	88.25864	0.00000	11.10205	88.06753		10.61	0.00	0.00	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	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.88312	85.66273	0.00000	10.90984	85.48109		10.79	0.00	3,597,834.66	0.00	0.00	42	129,695.00
R2044	On 06/11/2025	Bond Future	11.25	Call	2,976.99000	2.97699	0.00000	2,870.67000	2.87067	2,976.990	10.63	0.76	0.00	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	83.33000	0.08333	0.00000	104.58000	0.10458	83.330	10.55	(0.05)	0.00	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	26.79000	0.02679	0.00000	35.70000	0.03570	26.790	10.55	(0.02)	0.00	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	10.48000	0.01048	0.00000	14.67000	0.01467	10.480	10.65	(0.01)	0.00	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	8.21000	0.00821	0.00000	11.64000	0.01164	8.210	10.68	(0.01)	0.00	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.98725	82.85170	0.00000	11.01493	82.66668		11.33	0.00	0.00	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	617.86000	0.61786	0.00000	601.99000	0.60199	617.860	12.37	0.18	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	2,142.41000	2.14241	0.00000	2,079.35000	2.07935	2,142.410	11.41	0.48	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	1,585.41000	1.58541	0.00000	1,677.68000	1.67768	1,585.410	11.21	(0.37)	0.00	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	1,119.02000	1.11902	0.00000	1,194.19000	1.19419	1,119.020	11.15	(0.29)	0.00	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	1,020.47000	1.02047	0.00000	1,091.48000	1.09148	1,020.470	11.14	(0.27)	0.00	0.00	0.00	0	4,500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
R2044	On 07/05/2026	Bond Future	0.00		11.09899		84.36892	0.00000	11.12769	84.18036		11.28	0.00	0.00		0	0.00
R2044	On 06/08/2026	Bond Future	0.00		11.22118		81.52642	0.00000	11.25099	81.33424		11.78	0.00	0.00		0	0.00
R2044	On 05/11/2026	Bond Future	0.00		11.34442		82.94497	0.00000	11.37536	82.74911		11.66	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 06/11/2025	Bond Future	0.00		10.86211		84.10596	0.00000	10.88881	83.91658		11.34	0.00	10,429,139.04		124	218,736.00
R2048	On 05/02/2026	Bond Future	0.00		10.96468		85.65019	0.00000	10.99233	85.45733		11.32	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.06582		82.77946	0.00000	11.09445	82.58292		11.88	0.00	0.00		0	260.00
R2048	On 06/08/2026	Bond Future	0.00		11.17523		84.29336	0.00000	11.20492	84.09307		11.77	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		11.29483		81.32537	0.00000	11.32564	81.12128		12.29	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 06/11/2025	Bond Future	0.00		10.75871		108.90976	0.00000	10.78539	108.66062		11.31	0.00	326,729.28		3	28,910.00
R2053	On 05/02/2026	Bond Future	0.00		10.85484		110.90936	0.00000	10.88246	110.65566		11.44	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		10.95454		107.07918	0.00000	10.98317	106.82063		11.54	0.00	0.00		0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		11.06075		109.03671	0.00000	11.09045	108.77321		11.60	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		11.17540		105.07686	0.00000	11.20624	104.80838		12.05	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 06/11/2025	Bond Future	0.00		9.83214		77.72183	0.00000	9.85360	77.60582		9.21	0.00	466,330.98		6	19,855.00
R209	On 05/02/2026	Bond Future	0.00		9.91850		79.14884	0.00000	9.94078	79.03062		9.16	0.00	0.00		0	0.00
R209	On 07/05/2026	Bond Future	0.00		10.00941		77.44725	0.00000	10.03255	77.32680		9.44	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		10.10857		78.86368	0.00000	10.13266	78.74080		9.31	0.00	0.00		0	0.00
R209	On 05/11/2026	Bond Future	0.00		10.21927		77.08848	0.00000	10.24435	76.96324		9.50	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
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 06/11/2025	Bond Future	0.00		252.73131		252.73131	0.00000	252.60401	252.60401		0.00	0.00	0.00		0	1,206.00
R210	On 05/02/2026	Bond Future	0.00		257.43294		257.43294	0.00000	257.30322	257.30322		0.00	0.00	0.00		0	0.00
R210	On 07/05/2026	Bond Future	0.00		258.70994		258.70994	0.00000	258.57732	258.57732		0.00	0.00	0.00		0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.50409		263.50409	0.00000	263.36838	263.36838		0.00	0.00	0.00		0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.60649		264.60649	0.00000	264.46801	264.46801		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 06/11/2025	Bond Future	0.00		8.41713		95.41376	0.00000	8.44902	95.28460		5.42	0.00	0.00		0	84,626.00
R213	On 05/02/2026	Bond Future	0.00		8.48034		97.16560	0.00000	8.51418	97.03404		5.17	0.00	0.00		0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.54360		95.39394	0.00000	8.57958	95.25981		5.07	0.00	0.00		0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.61950		97.13916	0.00000	8.65792	97.00234		4.76	0.00	0.00		0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.72213		95.28393	0.00000	8.76325	95.14444		4.68	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 06/11/2025	Bond Future	0.00		10.53817		70.91434	0.00000	10.55967	70.78988		10.90	0.00	0.00		0	36,853.00
R214	On 05/02/2026	Bond Future	0.00		10.63443		72.21634	0.00000	10.65667	72.08956		10.88	0.00	0.00		0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.72955		70.24124	0.00000	10.75255	70.11205		11.35	0.00	0.00		0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.83275		71.52603	0.00000	10.85658	71.39429		11.27	0.00	0.00		0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.94686		69.47692	0.00000	10.97156	69.34263		11.70	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 :	1,331,643,523.39	12,264	1,589,725.00
Grand Total:	1,331,643,523.39	12,264	1,589,725.00