

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/09/2025

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		1,209.17900		1,209.17900	0.00000	1,212.26100	1,212.26100		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,231.40700		1,231.40700	0.00000	1,234.54600	1,234.54600		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,254.18900		1,254.18900	0.00000	1,257.38300	1,257.38300		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,276.91000		1,276.91000	0.00000	1,280.15500	1,280.15500		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,299.56000		1,299.56000	0.00000	1,302.85500	1,302.85500		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,502.19700		1,502.19700	0.00000	1,507.53600	1,507.53600		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,529.81200		1,529.81200	0.00000	1,535.24900	1,535.24900		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,558.11400		1,558.11400	0.00000	1,563.64900	1,563.64900		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,586.34100		1,586.34100	0.00000	1,591.96800	1,591.96800		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,614.48000		1,614.48000	0.00000	1,620.19700	1,620.19700		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,265.65200		1,265.65200	0.00000	1,268.73000	1,268.73000		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,288.91900		1,288.91900	0.00000	1,292.05300	1,292.05300		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,312.76400		1,312.76400	0.00000	1,315.95400	1,315.95400		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,336.54600		1,336.54600	0.00000	1,339.78700	1,339.78700		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,360.25400		1,360.25400	0.00000	1,363.54400	1,363.54400		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		9.75123		89.01666	0.00000	9.71150	89.21438		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.85382		90.67493	0.00000	9.81225	90.87627		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.95648		88.57869	0.00000	9.91298	88.78371		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.07359		90.21944	0.00000	10.02802	90.42802		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.20928		88.02567	0.00000	10.16152	88.23768		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		10.45155		85.20882	0.00000	10.41700	85.44677		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.54130		86.79611	0.00000	10.50557	87.03847		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.63450		84.15726	0.00000	10.59752	84.40409		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.73510		85.71497	0.00000	10.69685	85.96612		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.84482		82.96964	0.00000	10.80523	83.22499		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		1,243.83400		1,243.83400	0.00000	1,246.78100	1,246.78100		0.00	0.00	0.00	0	606.00
GOVI	On 05/02/2026	GOVI	0.00		1,266.69900		1,266.69900	0.00000	1,269.70000	1,269.70000		0.00	0.00	0.00	0	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,290.13400		1,290.13400	0.00000	1,293.18800	1,293.18800		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,313.50600		1,313.50600	0.00000	1,316.60900	1,316.60900		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,336.80500		1,336.80500	0.00000	1,339.95500	1,339.95500		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		141.14353		141.14353	0.00000	141.21175	141.21175		0.00	0.00	0.00	0	4,646.00
I2029	On 05/02/2026	Bond Future	0.00		143.77277		143.77277	0.00000	143.84226	143.84226		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		145.00254		145.00254	0.00000	145.07315	145.07315		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.69054		147.69054	0.00000	147.76206	147.76206		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.82353		148.82353	0.00000	148.89602	148.89602		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		111.70269		111.70269	0.00000	111.83193	111.83193		1.24	0.00	0.00	0		2,378.00
I2031	On 05/02/2026	Bond Future	0.00		111.39265		111.39265	0.00000	111.52425	111.52425		1.25	0.00	0.00	0		0.00
I2031	On 07/05/2026	Bond Future	0.00		113.47946		113.47946	0.00000	113.61342	113.61342		0.96	0.00	0.00	0		0.00
I2031	On 06/08/2026	Bond Future	0.00		113.14988		113.14988	0.00000	113.28623	113.28623		0.41	0.00	0.00	0		0.00
I2031	On 05/11/2026	Bond Future	0.00		115.15582		115.15582	0.00000	115.29428	115.29428		0.14	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 06/11/2025	Bond Future	0.00		134.07251		134.07251	0.00000	133.93330	133.93330		0.00	0.00	0.00	0		20,216.00
I2033	On 05/02/2026	Bond Future	0.00		136.57004		136.57004	0.00000	136.42825	136.42825		0.00	0.00	0.00	0		0.00
I2033	On 07/05/2026	Bond Future	0.00		137.56275		137.56275	0.00000	137.41821	137.41821		0.00	0.00	0.00	0		0.00
I2033	On 06/08/2026	Bond Future	0.00		140.11297		140.11297	0.00000	139.96526	139.96526		0.00	0.00	0.00	0		0.00
I2033	On 05/11/2026	Bond Future	0.00		141.00755		141.00755	0.00000	140.85704	140.85704		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 06/11/2025	Bond Future	0.00		144.68280		144.68280	0.00000	144.75220	144.75220		0.00	0.00	0.00	0		2,931.00
I2038	On 05/02/2026	Bond Future	0.00		145.20726		145.20726	0.00000	145.27799	145.27799		0.00	0.00	0.00	0		0.00
I2038	On 07/05/2026	Bond Future	0.00		147.92769		147.92769	0.00000	147.99951	147.99951		0.00	0.00	0.00	0		0.00
I2038	On 06/08/2026	Bond Future	0.00		148.46098		148.46098	0.00000	148.53409	148.53409		0.00	0.00	0.00	0		0.00
I2038	On 05/11/2026	Bond Future	0.00		151.09431		151.09431	0.00000	151.16822	151.16822		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 06/11/2025	Bond Future	0.00		112.38072		112.38072	0.00000	113.53568	113.53568		6.02	0.00	0.00	0		0.00
I2043	On 05/02/2026	Bond Future	0.00		111.65785		111.65785	0.00000	112.83432	112.83432		6.14	0.00	0.00	0		0.00
I2043	On 07/05/2026	Bond Future	0.00		113.74951		113.74951	0.00000	114.94789	114.94789		6.07	0.00	0.00	0		0.00
I2043	On 06/08/2026	Bond Future	0.00		112.99177		112.99177	0.00000	114.21242	114.21242		5.92	0.00	0.00	0		0.00
I2043	On 05/11/2026	Bond Future	0.00		114.99442		114.99442	0.00000	116.23631	116.23631		5.79	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 06/11/2025	Bond Future	0.00		123.13795		123.13795	0.00000	123.22424	123.22424		0.00	0.00	0.00	0		19,630.00
I2046	On 05/02/2026	Bond Future	0.00		125.43186		125.43186	0.00000	125.51969	125.51969		0.00	0.00	0.00	0		0.00
I2046	On 07/05/2026	Bond Future	0.00		125.48148		125.48148	0.00000	125.57078	125.57078		0.00	0.00	0.00	0		0.00
I2046	On 06/08/2026	Bond Future	0.00		127.80715		127.80715	0.00000	127.89768	127.89768		0.00	0.00	0.00	0		0.00
I2046	On 05/11/2026	Bond Future	0.00		127.73573		127.73573	0.00000	127.82784	127.82784		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 06/11/2025	Bond Future	0.00		124.43298		124.43298	0.00000	124.12323	124.12323		0.00	0.00	0.00	0		16,798.00
I2050	On 05/02/2026	Bond Future	0.00		124.33151		124.33151	0.00000	124.01589	124.01589		0.00	0.00	0.00	0		0.00
I2050	On 07/05/2026	Bond Future	0.00		126.66096		126.66096	0.00000	126.33923	126.33923		0.00	0.00	0.00	0		0.00
I2050	On 06/08/2026	Bond Future	0.00		126.54774		126.54774	0.00000	126.22015	126.22015		0.00	0.00	0.00	0		0.00
I2050	On 05/11/2026	Bond Future	0.00		128.79230		128.79230	0.00000	128.45825	128.45825		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 06/11/2025	Bond Future	0.00		113.15143		113.15143	0.00000	113.23732	113.23732		9.22	0.00	0.00	0		0.00
I2058	On 05/02/2026	Bond Future	0.00		112.44294		112.44294	0.00000	112.53029	112.53029		9.37	0.00	0.00	0		0.00
I2058	On 07/05/2026	Bond Future	0.00		114.54924		114.54924	0.00000	114.63831	114.63831		9.43	0.00	0.00	0		0.00
I2058	On 06/08/2026	Bond Future	0.00		113.80637		113.80637	0.00000	113.89708	113.89708		9.55	0.00	0.00	0		0.00
I2058	On 05/11/2026	Bond Future	0.00		115.82349		115.82349	0.00000	115.91536	115.91536		9.51	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 06/11/2025	Index Future	0.00		398.50200		398.50200	0.00000	396.57700	396.57700		0.00	0.00	0.00	0		762.00
IGOV	On 05/02/2026	Index Future	0.00		405.92500		405.92500	0.00000	403.96500	403.96500		0.00	0.00	0.00	0		0.00
IGOV	On 07/05/2026	Index Future	0.00		413.53100		413.53100	0.00000	411.53300	411.53300		0.00	0.00	0.00	0		0.00
IGOV	On 06/08/2026	Index Future	0.00		421.11700		421.11700	0.00000	419.07900	419.07900		0.00	0.00	0.00	0		0.00
IGOV	On 05/11/2026	Index Future	0.00		428.67900		428.67900	0.00000	426.60300	426.60300		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 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000			0.00	0.00	0.00	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	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	8.34000			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		7.47053	107.25463	0.00000	7.41521	107.31399			0.60	0.00	0.00	0.00	0	74,785.00
R186	On 05/02/2026	Bond Future	0.00		7.48026	103.92220	0.00000	7.40805	103.98265			0.64	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.48596	105.84437	0.00000	7.38310	105.90583			0.53	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.54421	102.47533	0.00000	7.37037	102.53762			0.35	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.39233	104.26707	0.00000	7.84932	104.33012			0.13	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		279.67552	279.67552	0.00000	279.66701	279.66701			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		279.53347	279.53347	0.00000	279.52484	279.52484			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		284.77071	284.77071	0.00000	284.76138	284.76138			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		284.60902	284.60902	0.00000	284.59916	284.59916			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		289.65759	289.65759	0.00000	289.64675	289.64675			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		7.90542	102.55387	0.00000	7.85418	102.73543			3.97	0.00	7,281,324.77		71	138,194.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,837.94000	2.83794	0.00000	3,018.50000	3.01850	2,837.940	3.62	0.99	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,523.72000	4.52372	0.00000	4,705.27000	4.70527	4,523.720	3.48	1.00	0.00	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			3.38	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.93611	100.43105	0.00000	7.88107	100.61596			3.94	0.00	0.00	0.00	0	53,827.00
R2030	On 07/05/2026	Bond Future	0.00		7.97605	102.28856	0.00000	7.91673	102.47680			3.75	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.03549	100.15052	0.00000	7.97120	100.34190			3.63	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.10617	101.90184	0.00000	8.03643	102.09626			3.39	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		8.53727	99.54495	0.00000	8.49184	99.76351			5.68	0.00	40,713,884.55		409	157,972.00
R2032	On 06/11/2025	Bond Future	9.40	Call	4,042.83000	4.04283	0.00000	4,260.61000	4.26061	4,042.830	5.09	0.99	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	6,284.03000	6.28403	0.00000	6,502.58000	6.50258	6,284.030	5.03	1.00	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.00000	0.00000	0.00000	0.00000	0.00000			5.03	0.00	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.59582	101.37485	0.00000	8.54798	101.59743			5.46	0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		8.65591	99.08988	0.00000	8.60548	99.31645			5.42	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
R2032	On 06/08/2026	Bond Future	0.00		8.72998		100.90243	0.00000	8.67673	101.13288			5.14	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.82012		98.51013	0.00000	8.76384	98.74431			5.08	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		8.71923		108.00264	0.00000	8.67392	108.25669			5.70	0.00	0.00	0	27,969.00
R2033	On 05/02/2026	Bond Future	0.00		8.78237		109.98807	0.00000	8.73482	110.24678			5.50	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.84729		106.97883	0.00000	8.79734	107.24225			5.30	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.92503		108.93542	0.00000	8.87250	109.20341			5.09	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.01728		105.80114	0.00000	8.96202	106.07346			4.64	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		9.15863		99.99101	0.00000	9.09828	100.36021			7.98	0.00	0.00	0	121,107.00
R2035	On 06/11/2025	Bond Future	9.77	Call	3,731.79000		3.73179	0.00000	4,083.48000	4.08348	3,731.790		7.75	0.92	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,490.63000		4.49063	0.00000	4,851.39000	4.85139	4,490.630		7.73	0.96	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	5,431.94000		5.43194	0.00000	5,798.10000	5.79810	5,431.940		7.70	0.98	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	9.42000		0.00942	0.00000	7.51000	0.00751	9.420		7.69	(0.01)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	3.25000		0.00325	0.00000	2.59000	0.00259	3.250		7.69	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	7,261.99000		7.26199	0.00000	7,630.91000	7.63091	7,261.990		7.71	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	7,426.89000		7.42689	0.00000	7,795.86000	7.79586	7,426.890		7.71	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	0.72000		0.00072	0.00000	0.58000	0.00058	0.720		7.72	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	8,191.70000		8.19170	0.00000	8,560.82000	8.56082	8,191.700		7.74	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.16000		0.00016	0.00000	0.13000	0.00013	0.160		7.75	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	10,120.83000		10.12083	0.00000	10,490.02000	10.49002	10,120.830		7.80	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	10,173.62000		10.17362	0.00000	10,542.82000	10.54282	10,173.620		7.80	1.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.85	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.85	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.85	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.85	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.85	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.23195		101.82917	0.00000	9.16903	102.20516			7.81	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,649.97000		5.64997	0.00000	5,992.27000	5.99227	5,649.970		7.60	0.89	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	6,994.02000		6.99402	0.00000	7,352.25000	7.35225	6,994.020		7.64	0.94	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	67.37000		0.06737	0.00000	57.61000	0.05761	67.370		7.70	(0.04)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,549.97000		9.54997	0.00000	9,921.43000	9.92143	9,549.970		7.76	0.98	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	14.22000		0.01422	0.00000	11.99000	0.01199	14.220		7.82	(0.01)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.07000		0.00007	0.00000	0.05000	0.00005	0.070		7.84	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.30181		99.20919	0.00000	9.23626	99.59203			8.04	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,514.60000		3.51460	0.00000	3,773.10000	3.77310	3,514.600		7.88	0.64	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,582.89000		3.58289	0.00000	3,844.01000	3.84401	3,582.890		7.88	0.64	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,757.08000		3.75708	0.00000	4,024.65000	4.02465	3,757.080		7.86	0.66	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	718.25000		0.71825	0.00000	650.75000	0.65075	718.250		7.83	(0.20)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	693.91000		0.69391	0.00000	628.28000	0.62828	693.910		7.83	(0.20)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	636.30000		0.63630	0.00000	575.19000	0.57519	636.300		7.82	(0.19)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	285.92000		0.28592	0.00000	254.97000	0.25497	285.920		7.82	(0.10)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	274.73000		0.27473	0.00000	244.84000	0.24484	274.730		7.82	(0.09)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	248.37000		0.24837	0.00000	221.00000	0.22100	248.370		7.82	(0.09)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.38355		101.02420	0.00000	9.31517	101.41370			7.85	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,367.39000		2.36739	0.00000	2,551.91000	2.55191	2,367.390		8.06	0.44	0.00	0	200.00

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	06/08/2026	Bond Future	9.22	Call	2,564.36	000	2.56436	0.00000	2,759.19	000	2.75919	2,564.360	8.00		0.47	0.00		0.00	0	250.00
R2035	On	06/08/2026	Bond Future	9.63	Put	2,259.83	000	2.25983	0.00000	2,112.99	000	2.11299	2,259.830	7.80		(0.41)	0.00		0.00	0	200.00
R2035	On	06/08/2026	Bond Future	9.72	Put	2,035.83	000	2.03583	0.00000	1,899.26	000	1.89926	2,035.830	7.77		(0.38)	0.00		0.00	0	250.00
R2035	On	06/08/2026	Bond Future	10.13	Put	1,229.94	000	1.22994	0.00000	1,136.15	000	1.13615	1,229.940	7.71		(0.27)	0.00		0.00	0	200.00
R2035	On	06/08/2026	Bond Future	10.22	Put	1,094.50	000	1.09450	0.00000	1,008.95	000	1.00895	1,094.500	7.71		(0.25)	0.00		0.00	0	250.00
R2035	On	05/11/2026	Bond Future	0.00		9.48003		98.29169	0.00000	9.40868		98.68772		8.00		0.00	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		0.00	0	0.00
R2037	On	06/11/2025	Bond Future	0.00		9.69139		94.31216	0.00000	9.64140		94.63174		9.02		0.00	1,414,682.40		0.00	15	188,959.00
R2037	On	06/11/2025	Bond Future	10.50	Call	5,003.97	000	5.00397	0.00000	5,318.18	000	5.31818	5,003.970	8.82		0.97	0.00		0.00	0	300.00
R2037	On	06/11/2025	Bond Future	11.00	Call	7,854.70	000	7.85470	0.00000	8,174.09	000	8.17409	7,854.700	8.89		1.00	0.00		0.00	0	300.00
R2037	On	06/11/2025	Bond Future	12.16	Put	0.00000		0.00000	0.00000	0.00000		0.00000		9.14		0.00	0.00		0.00	0	300.00
R2037	On	05/02/2026	Bond Future	0.00		9.77118		91.78734	0.00000	9.71928		92.11279		9.30		0.00	0.00		0.00	0	5.00
R2037	On	05/02/2026	Bond Future	10.90	Call	6,895.82	000	6.89582	0.00000	7,201.75	000	7.20175	6,895.820	9.16		0.92	0.00		0.00	0	1,970.00
R2037	On	05/02/2026	Bond Future	11.40	Call	9,511.28	000	9.51128	0.00000	9,831.13	000	9.83113	9,511.280	9.35		0.97	0.00		0.00	0	1,030.00
R2037	On	05/02/2026	Bond Future	12.27	Put	2.79000		0.00279	0.00000	2.46000		0.00246	2.790	9.49		0.00	0.00		0.00	0	1,970.00
R2037	On	05/02/2026	Bond Future	12.73	Put	0.43000		0.00043	0.00000	0.37000		0.00037	0.430	9.49		0.00	0.00		0.00	0	1,030.00
R2037	On	07/05/2026	Bond Future	0.00		9.85729		93.48491	0.00000	9.80340		93.81627		9.26		0.00	0.00		0.00	0	0.00
R2037	On	07/05/2026	Bond Future	10.95	Call	6,923.34	000	6.92334	0.00000	7,212.94	000	7.21294	6,923.340	9.09		0.85	0.00		0.00	0	142.00
R2037	On	07/05/2026	Bond Future	12.40	Put	33.43000		0.03343	0.00000	30.21000		0.03021	33.430	9.47		(0.01)	0.00		0.00	0	142.00
R2037	On	06/08/2026	Bond Future	0.00		9.95614		90.93491	0.00000	9.90009		91.27216		9.59		0.00	0.00		0.00	0	0.00
R2037	On	06/08/2026	Bond Future	10.02	Call	3,416.80	000	3.41680	0.00000	3,610.72	000	3.61072	3,416.800	9.58		0.54	0.00		0.00	0	2,541.00
R2037	On	06/08/2026	Bond Future	10.70	Put	1,428.86	000	1.42886	0.00000	1,346.51	000	1.34651	1,428.860	9.50		(0.28)	0.00		0.00	0	2,541.00
R2037	On	06/08/2026	Bond Future	11.30	Put	689.56000		0.68956	0.00000	644.89000		0.64489	689.560	9.68		(0.15)	0.00		0.00	0	2,541.00
R2037	On	05/11/2026	Bond Future	0.00		10.05734		92.52426	0.00000	9.99915		92.86711		9.45		0.00	0.00		0.00	0	0.00
R2037	On	05/11/2026	Bond Future	9.46	Call	2,438.91	000	2.43891	0.00000	2,580.49	000	2.58049	2,438.910	10.05		0.38	0.00		0.00	0	4,490.00
R2037	On	05/11/2026	Bond Future	10.23	Put	3,179.65	000	3.17965	0.00000	3,041.37	000	3.04137	3,179.650	9.46		(0.44)	0.00		0.00	0	4,490.00
R2037	On	05/11/2026	Bond Future	10.83	Put	1,791.53	000	1.79153	0.00000	1,700.44	000	1.70044	1,791.530	9.39		(0.29)	0.00		0.00	0	4,490.00
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	0.00
R2038	On	06/11/2025	Bond Future	0.00		9.74841		109.23322	0.00000	9.69335		109.64760		8.32		0.00	0.00		0.00	0	6,697.00
R2038	On	06/11/2025	Bond Future	10.98	Call	8,707.33	000	8.70733	0.00000	9,121.45	000	9.12145	8,707.330	8.36		1.00	0.00		0.00	0	1,770.00
R2038	On	06/11/2025	Bond Future	12.33	Put	0.00000		0.00000	0.00000	0.00000		0.00000		8.44		0.00	0.00		0.00	0	1,770.00
R2038	On	05/02/2026	Bond Future	0.00		9.83265		111.24121	0.00000	9.77546		111.66324		8.22		0.00	0.00		0.00	0	0.00
R2038	On	07/05/2026	Bond Future	0.00		9.91887		107.81384	0.00000	9.85946		108.24356		8.21		0.00	0.00		0.00	0	0.00
R2038	On	06/08/2026	Bond Future	0.00		10.01530		109.78557	0.00000	9.95356		110.22280		8.16		0.00	0.00		0.00	0	0.00
R2038	On	05/11/2026	Bond Future	0.00		10.12193		106.22475	0.00000	10.05775		106.66934		8.14		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	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	0.00
R2040	On	06/11/2025	Bond Future	0.00		10.16502		93.82875	0.00000	10.13550		94.03469		9.96		0.00	348,386,148.75		0.00	3,713	46,123.00
R2040	On	05/02/2026	Bond Future	0.00		10.25299		91.04449	0.00000	10.22240		91.25427		10.32		0.00	0.00		0.00	0	38,801.00
R2040	On	05/02/2026	Bond Future	10.35	Call	2,587.66	000	2.58766	0.00000	2,723.07	000	2.72307	2,587.660	10.26		0.56	0.00		0.00	0	680.00
R2040	On	05/02/2026	Bond Future	10.75	Put	907.27000		0.90727	0.00000	866.91000		0.86691	907.270	10.10		(0.26)	0.00		0.00	0	8,180.00
R2040	On	05/02/2026	Bond Future	11.15	Put	377.05000		0.37705	0.00000	358.85000		0.35885	377.050	10.11		(0.13)	0.00		0.00	0	680.00

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 06/08/2026	Bond Future	0.00		10.45253		89.91376	0.00000	10.41968	90.13096		10.73	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		10.55958		91.48480	0.00000	10.52557	91.70557		10.60	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,509.72000		2.50972	0.00000	2,601.41000	2.60141	2,509.720	11.03	0.37	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	3,698.10000		3.69810	0.00000	3,609.61000	3.60961	3,698.100	10.55	(0.45)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	2,142.28000		2.14228	0.00000	2,083.85000	2.08385	2,142.280	10.59	(0.31)	0.00	0	2,300.00
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 06/11/2025	Bond Future	0.00		10.40469		89.02377	0.00000	10.37518	89.23801		10.91	0.00	0.00	0	132,415.00
R2044	On 06/11/2025	Bond Future	11.25	Call	5,839.70000		5.83970	0.00000	6,052.72000	6.05272	5,839.700	10.68	0.97	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	1.70000		0.00170	0.00000	1.76000	0.00176	1.700	10.79	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	0.29000		0.00029	0.00000	0.31000	0.00031	0.290	10.90	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	0.06000		0.00006	0.00000	0.07000	0.00007	0.060	10.98	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	0.04000		0.00004	0.00000	0.05000	0.00005	0.040	11.00	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.49184		86.27644	0.00000	10.46132	86.49464		11.33	0.00	0.00	0	16.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,239.52000		1.23952	0.00000	1,328.05000	1.32805	1,239.520	11.76	0.32	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	3,968.85000		3.96885	0.00000	4,138.31000	4.13831	3,968.850	11.13	0.70	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	543.61000		0.54361	0.00000	518.11000	0.51811	543.610	11.11	(0.17)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	341.56000		0.34156	0.00000	324.99000	0.32499	341.560	11.11	(0.12)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	302.38000		0.30238	0.00000	287.62000	0.28762	302.380	11.11	(0.11)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.58394		87.87203	0.00000	10.55239	88.09417		11.32	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.68708		85.09394	0.00000	10.65443	85.31989		11.84	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.79060		86.58066	0.00000	10.75687	86.81028		11.72	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		10.37902		87.66198	0.00000	10.36473	87.77103		11.51	0.00	0.00	0	221,523.00
R2048	On 05/02/2026	Bond Future	0.00		10.46462		89.27348	0.00000	10.44985	89.38453		11.38	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		10.54680		86.48466	0.00000	10.53156	86.59767		11.97	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.63794		88.06661	0.00000	10.62221	88.18147		11.91	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.73787		85.17029	0.00000	10.72165	85.28684		12.41	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		10.25597		113.80142	0.00000	10.25682	113.79282		11.32	0.00	0.00	0	28,866.00
R2053	On 05/02/2026	Bond Future	0.00		10.33466		115.89337	0.00000	10.33553	115.88469		11.33	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		10.41428		112.17499	0.00000	10.41520	112.16595		11.46	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.50134		114.22635	0.00000	10.50233	114.21677		11.55	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.59523		110.36501	0.00000	10.59629	110.35492		11.94	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		9.40732		80.06601	0.00000	9.36741	80.29098		8.80	0.00	0.00	0	29,478.00
R209	On 05/02/2026	Bond Future	0.00		9.47758		81.53787	0.00000	9.43620	81.76699		8.66	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.54918		79.89448	0.00000	9.50627	80.12775		8.92	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.63045		81.35602	0.00000	9.58594	81.59331		8.80	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.72146		79.62989	0.00000	9.67528	79.87110		8.96	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		253.31956		253.31956	0.00000	253.16519	253.16519		0.00	0.00	0.00	0	1,185.00
R210	On 05/02/2026	Bond Future	0.00		258.03848		258.03848	0.00000	257.88122	257.88122		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.38581		259.38581	0.00000	259.22528	259.22528		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.19381		264.19381	0.00000	264.02956	264.02956		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
R210	On 05/11/2026	Bond Future	0.00		265.33684	265.33684	0.00000	265.16914	265.16914		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		8.21380	96.24238	0.00000	8.16817	96.42956		5.41	0.00	0.00	0	84,123.00
R213	On 05/02/2026	Bond Future	0.00		8.26409	98.01164	0.00000	8.21570	98.20222		5.15	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.30946	96.27256	0.00000	8.25811	96.46658		5.05	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.36984	98.03413	0.00000	8.31518	98.23146		4.73	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.45365	96.20088	0.00000	8.39537	96.40136		4.63	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		10.11741	73.41630	0.00000	10.08278	73.62797		10.98	0.00	0.00	0	36,622.00
R214	On 05/02/2026	Bond Future	0.00		10.19927	74.76594	0.00000	10.16351	74.98144		10.85	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.27792	72.85050	0.00000	10.24101	73.06998		11.34	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.36568	74.18328	0.00000	10.32757	74.40655		11.30	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.46307	72.18541	0.00000	10.42373	72.41236		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 :											397,796,040.47		4,208 1,632,113.00		
Grand Total:											397,796,040.47		4,208 1,632,113.00		