

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/09/2025

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		1,210.40800		1,210.40800	0.00000	1,209.47500	1,209.47500		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,232.70700		1,232.70700	0.00000	1,231.75600	1,231.75600		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,255.75100		1,255.75100	0.00000	1,254.78100	1,254.78100		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,278.66200		1,278.66200	0.00000	1,277.66500	1,277.66500		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,301.58900		1,301.58900	0.00000	1,300.56200	1,300.56200		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,502.57400		1,502.57400	0.00000	1,500.63700	1,500.63700		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,530.25500		1,530.25500	0.00000	1,528.28100	1,528.28100		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,558.86200		1,558.86200	0.00000	1,556.85000	1,556.85000		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,587.30300		1,587.30300	0.00000	1,585.24200	1,585.24200		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,615.76400		1,615.76400	0.00000	1,613.65200	1,613.65200		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,267.49700		1,267.49700	0.00000	1,265.68900	1,265.68900		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,290.84700		1,290.84700	0.00000	1,289.00600	1,289.00600		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,314.97900		1,314.97900	0.00000	1,313.10200	1,313.10200		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,338.97000		1,338.97000	0.00000	1,337.04900	1,337.04900		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,362.97800		1,362.97800	0.00000	1,361.01100	1,361.01100		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		9.74359		89.05464	0.00000	9.76510	88.94777		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.84511		90.71707	0.00000	9.86762	90.60822		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.94368		88.63896	0.00000	9.96726	88.52798		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.05775		90.29187	0.00000	10.08253	90.17859		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.18893		88.11593	0.00000	10.21500	88.00033		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		10.41886		85.43394	0.00000	10.45032	85.21727		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.50700		87.02875	0.00000	10.53953	86.80810		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.59647		84.41111	0.00000	10.63016	84.18617		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.69411		85.98415	0.00000	10.72903	85.75475		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.79987		83.25965	0.00000	10.83609	83.02584		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		1,245.29200		1,245.29200	0.00000	1,243.66400	1,243.66400		0.00	0.00	12,452,920.00	1	607.00
GOVI	On 05/02/2026	GOVI	0.00		1,268.23300		1,268.23300	0.00000	1,266.57400	1,266.57400		0.00	0.00	0.00	0	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,291.94200		1,291.94200	0.00000	1,290.25100	1,290.25100		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,315.51300		1,315.51300	0.00000	1,313.78100	1,313.78100		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,339.10100		1,339.10100	0.00000	1,337.32600	1,337.32600		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		141.17685		141.17685	0.00000	141.14833	141.14833		0.00	0.00	0.00	0	4,646.00
I2029	On 05/02/2026	Bond Future	0.00		143.81225		143.81225	0.00000	143.78319	143.78319		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		145.07037		145.07037	0.00000	145.04083	145.04083		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		147.77775		147.77775	0.00000	147.74730	147.74730		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		148.93955		148.93955	0.00000	148.90826	148.90826		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	ContractsTraded	Open Interest
											Option					
I2031	On 06/11/2025	Bond Future	0.00		111.86008		111.86008	0.00000	111.68036	111.68036		1.20	0.00	0.00	0	2,378.00
I2031	On 05/02/2026	Bond Future	0.00		111.55730		111.55730	0.00000	111.37430	111.37430		1.21	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		113.66894		113.66894	0.00000	113.48246	113.48246		0.92	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		113.35695		113.35695	0.00000	113.16691	113.16691		0.38	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		115.38777		115.38777	0.00000	115.19396	115.19396		0.11	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		134.37814		134.37814	0.00000	134.30421	134.30421		0.00	0.00	0.00	0	20,216.00
I2033	On 05/02/2026	Bond Future	0.00		136.88664		136.88664	0.00000	136.81130	136.81130		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		137.91163		137.91163	0.00000	137.83494	137.83494		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		140.48549		140.48549	0.00000	140.40696	140.40696		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		141.41248		141.41248	0.00000	141.33236	141.33236		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		145.31506		145.31506	0.00000	144.91226	144.91226		0.00	0.00	0.00	0	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		145.85700		145.85700	0.00000	145.44670	145.44670		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		148.61805		148.61805	0.00000	148.19978	148.19978		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		149.18264		149.18264	0.00000	148.75644	148.75644		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		151.85649		151.85649	0.00000	151.42228	151.42228		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		112.60235		112.60235	0.00000	112.64213	112.64213		6.08	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		111.88802		111.88802	0.00000	111.92858	111.92858		6.21	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		114.00583		114.00583	0.00000	114.04711	114.04711		6.13	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		113.26702		113.26702	0.00000	113.30908	113.30908		5.98	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		115.29558		115.29558	0.00000	115.33808	115.33808		5.86	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		123.98734		123.98734	0.00000	123.14421	123.14421		0.00	0.00	0.00	0	19,630.00
I2046	On 05/02/2026	Bond Future	0.00		126.30184		126.30184	0.00000	125.44302	125.44302		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		126.39196		126.39196	0.00000	125.51702	125.51702		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		128.75023		128.75023	0.00000	127.85865	127.85865		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		128.71937		128.71937	0.00000	127.81167	127.81167		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		125.59588		125.59588	0.00000	122.71978	122.71978		0.00	0.00	0.00	0	16,798.00
I2050	On 05/02/2026	Bond Future	0.00		125.52112		125.52112	0.00000	122.59138	122.59138		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		127.89717		127.89717	0.00000	124.91174	124.91174		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		127.82274		127.82274	0.00000	124.78153	124.78153		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		130.11366		130.11366	0.00000	127.01744	127.01744		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		114.89925		114.89925	0.00000	113.15691	113.15691		9.12	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		114.22767		114.22767	0.00000	112.45288	112.45288		9.27	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		116.38977		116.38977	0.00000	114.58150	114.58150		9.32	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		115.69553		115.69553	0.00000	113.85323	113.85323		9.42	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		117.76764		117.76764	0.00000	115.89212	115.89212		9.40	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		398.26000		398.26000	0.00000	396.07200	396.07200		0.00	0.00	0.00	0	762.00
IGOV	On 05/02/2026	Index Future	0.00		405.69400		405.69400	0.00000	403.46600	403.46600		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		413.37400		413.37400	0.00000	411.10300	411.10300		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		421.01000		421.01000	0.00000	418.69400	418.69400		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		428.65200		428.65200	0.00000	426.29000	426.29000		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		7.45713	107.26900	0.00000	7.46846	107.25685			0.58	0.00	10,405,093.00		97	74,785.00
R186	On 05/02/2026	Bond Future	0.00		7.45789	103.94092	0.00000	7.47269	103.92854			0.62	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.41992	105.88382	0.00000	7.44110	105.87117			0.51	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.39607	102.52840	0.00000	7.43284	102.51522			0.35	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		7.76077	104.34040	0.00000	7.87900	104.32667			0.12	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		280.13464	280.13464	0.00000	280.46018	280.46018			0.00	0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		280.01199	280.01199	0.00000	280.34358	280.34358			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		285.31242	285.31242	0.00000	285.65017	285.65017			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		285.19597	285.19597	0.00000	285.53971	285.53971			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		290.30805	290.30805	0.00000	290.65698	290.65698			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		7.89900	102.57659	0.00000	7.91484	102.52053			3.90	0.00	4,209,743,253.60		41,040	126,617.00
R2030	On 06/11/2025	Bond Future	8.72 Call		2,858.76000	2.85876	0.00000	2,804.31000	2.80431	2,858.760	3.59	0.99	0.00	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22 Call		4,546.43000	4.54643	0.00000	4,490.38000	4.49038	4,546.430	3.52	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		3.54	0.00	0.00	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.92802	100.45820	0.00000	7.94504	100.40109			3.87	0.00	4,173,033,628.00		41,540	73,371.00
R2030	On 07/05/2026	Bond Future	0.00		7.96110	102.33596	0.00000	7.97946	102.27775			3.67	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.01498	100.21152	0.00000	8.03500	100.15197			3.56	0.00	0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.07712	101.98277	0.00000	8.09898	101.92186			3.32	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		8.53048	99.57758	0.00000	8.54648	99.50072			6.15	0.00	3,001,367,838.78		30,141	131,400.00
R2032	On 06/11/2025	Bond Future	9.40 Call		4,079.08000	4.07908	0.00000	4,006.07000	4.00607	4,079.080	5.81	0.99	0.00	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90 Call		6,316.73000	6.31673	0.00000	6,239.98000	6.23998	6,316.730	5.79	1.00	0.00	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	10.89	Put	0.00000		0.00000	0.00000	0.00000	0.00000			5.81	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.58783		101.41198	0.00000	8.60467	101.33375			5.95	0.00	3,100,164,228.60	30,570	29,570.00
R2032	On 07/05/2026	Bond Future	0.00		8.64316		99.14710	0.00000	8.66093	99.06736			5.97	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.71363		100.97312	0.00000	8.73248	100.89163			5.67	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.79835		98.60063	0.00000	8.81837	98.51740			5.61	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		8.72259		107.98383	0.00000	8.72840	107.95131			6.08	0.00	0.00	0	27,969.00
R2033	On 05/02/2026	Bond Future	0.00		8.78512		109.97313	0.00000	8.79122	109.94001			5.90	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.84618		106.98467	0.00000	8.85260	106.95087			6.32	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.92123		108.95477	0.00000	8.92804	108.92009			6.09	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		9.00920		105.84090	0.00000	9.01645	105.80522			5.72	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		9.17199		99.90952	0.00000	9.18299	99.84249			7.85	0.00	2,697,057,492.40	26,995	97,299.00
R2035	On 06/11/2025	Bond Future	9.77	Call	3,633.59000		3.63359	0.00000	3,584.99000	3.58499	3,633.590	7.64	0.93	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,399.12000		4.39912	0.00000	4,342.37000	4.34237	4,399.120	7.62	0.97	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	5,345.90000		5.34590	0.00000	5,283.25000	5.28325	5,345.900	7.61	0.99	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	6.30000		0.00630	0.00000	9.24000	0.00924	6.300	7.60	(0.01)	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	1.97000		0.00197	0.00000	3.13000	0.00313	1.970	7.60	0.00	0.00		0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	7,179.87000		7.17987	0.00000	7,113.40000	7.11340	7,179.870	7.63	1.00	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	7,344.88000		7.34488	0.00000	7,278.31000	7.27831	7,344.880	7.63	1.00	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	0.38000		0.00038	0.00000	0.67000	0.00067	0.380	7.65	0.00	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	8,110.02000		8.11002	0.00000	8,043.15000	8.04315	8,110.020	7.66	1.00	0.00		0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.07000		0.00007	0.00000	0.15000	0.00015	0.070	7.69	0.00	0.00		0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	10,039.33000		10.03933	0.00000	9,972.30000	9.97230	10,039.330	7.74	1.00	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	10,092.13000		10.09213	0.00000	10,025.10000	10.02510	10,092.130	7.74	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		7.81	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		7.81	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		7.81	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		7.81	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		7.81	0.00	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.24523		101.75005	0.00000	9.25669	101.68184			7.69	0.00	4,080,177,005.00	40,100	39,300.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,551.43000		5.55143	0.00000	5,500.83000	5.50083	5,551.430	7.47	0.89	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	6,901.34000		6.90134	0.00000	6,843.49000	6.84349	6,901.340	7.50	0.94	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	58.19000		0.05819	0.00000	64.39000	0.06439	58.190	7.55	(0.03)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,465.58000		9.46558	0.00000	9,400.52000	9.40052	9,465.580	7.61	0.99	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	11.17000		0.01117	0.00000	12.82000	0.01282	11.170	7.66	(0.01)	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.04000		0.00004	0.00000	0.05000	0.00005	0.040	7.68	0.00	0.00		0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.31233		99.14794	0.00000	9.32428	99.07841			7.91	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,420.32000		3.42032	0.00000	3,391.53000	3.39153	3,420.320	7.76	0.64	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,488.56000		3.48856	0.00000	3,459.15000	3.45915	3,488.560	7.76	0.64	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,662.73000		3.66273	0.00000	3,631.75000	3.63175	3,662.730	7.74	0.66	0.00		0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	687.45000		0.68745	0.00000	713.02000	0.71302	687.450	7.70	(0.20)	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	663.47000		0.66347	0.00000	688.48000	0.68848	663.470	7.70	(0.20)	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	606.62000		0.60662	0.00000	630.24000	0.63024	606.620	7.69	(0.18)	0.00		0	350.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2035	On 07/05/2026	Bond Future	10.64	Put	275.14	000	0.27514	0.00000	288.90	000	0.28890	275.140	7.76	(0.10)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	264.67	000	0.26467	0.00000	278.05	000	0.27805	264.670	7.77	(0.09)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	239.89	000	0.23989	0.00000	252.36	000	0.25236	239.890	7.78	(0.09)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.39	236	100.97416	0.00000	9.40	489	100.90306		7.73	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,276.99	000	2.27699	0.00000	2,260.21	000	2.26021	2,276.990	7.93	0.43	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,473.30	000	2.47330	0.00000	2,454.63	000	2.45463	2,473.300	7.87	0.46	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	2,218.74	000	2.21874	0.00000	2,261.57	000	2.26157	2,218.740	7.68	(0.41)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	1,994.57	000	1.99457	0.00000	2,035.14	000	2.03514	1,994.570	7.65	(0.38)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	1,187.67	000	1.18767	0.00000	1,217.96	000	1.21796	1,187.670	7.58	(0.27)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	1,052.74	000	1.05274	0.00000	1,080.87	000	1.08087	1,052.740	7.57	(0.24)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.48	590	98.25920	0.00000	9.49	904	98.18652		7.89	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		9.68	430	94.35739	0.00000	9.71	059	94.18981		8.90	0.00	2,307,793,044.62	24,458	177,511.00
R2037	On 06/11/2025	Bond Future	10.50	Call	5,036.10	000	5.03610	0.00000	4,880.25	000	4.88025	5,036.100	8.69	0.98	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	7,899.05	000	7.89905	0.00000	7,732.12	000	7.73212	7,899.050	8.76	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		8.98	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.76	324	91.83703	0.00000	9.79	053	91.66640		9.17	0.00	2,300,517,601.50	25,050	23,850.00
R2037	On 05/02/2026	Bond Future	10.90	Call	6,920.07	000	6.92007	0.00000	6,770.80	000	6.77080	6,920.070	9.03	0.93	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	9,551.16	000	9.55116	0.00000	9,387.62	000	9.38762	9,551.160	9.21	0.98	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1.91	000	0.00191	0.00000	2.44	000	0.00244	1.910	9.34	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.26	000	0.00026	0.00000	0.35	000	0.00035	0.260	9.34	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.84	609	93.55364	0.00000	9.87	444	93.37979		9.12	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	6,956.38	000	6.95638	0.00000	6,818.87	000	6.81887	6,956.380	9.02	0.85	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	26.65	000	0.02665	0.00000	30.13	000	0.03013	26.650	9.30	(0.01)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.94	254	91.01659	0.00000	9.97	209	90.83925		9.43	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,386.95	000	3.38695	0.00000	3,306.98	000	3.30698	3,386.950	9.42	0.54	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1,341.18	000	1.34118	0.00000	1,401.97	000	1.40197	1,341.180	9.33	(0.27)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	626.14	000	0.62614	0.00000	661.61	000	0.66161	626.140	9.49	(0.15)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.04	029	92.62454	0.00000	10.07	105	92.44374		9.31	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,300.74	000	2.30074	0.00000	2,246.62	000	2.24662	2,300.740	9.62	0.38	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	3,039.80	000	3.03980	0.00000	3,131.73	000	3.13173	3,039.800	9.26	(0.43)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,710.16	000	1.71016	0.00000	1,774.42	000	1.77442	1,710.160	9.28	(0.29)	0.00	0	4,490.00
R2037	On 31/01/2037	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
R2038	On 06/11/2025	Bond Future	0.00		9.74	123	109.28713	0.00000	9.77	265	109.05151		8.56	0.00	0.00	0	6,697.00
R2038	On 06/11/2025	Bond Future	10.98	Call	8,760.62	000	8.76062	0.00000	8,525.86	000	8.52586	8,760.620	8.42	1.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		8.65	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.82	461	111.30040	0.00000	9.85	724	111.06048		8.47	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.90	757	107.89538	0.00000	9.94	148	107.65094		8.93	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.00	164	109.88209	0.00000	10.03	696	109.63278		8.89	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.10	480	106.34315	0.00000	10.14	159	106.08908		8.98	0.00	0.00	0	0.00
R2038	On 31/03/2038	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.14	256	93.98537	0.00000	10.16	383	93.83704		9.85	0.00	1,065,418,154.32	11,336	49,471.00
R2040	On 05/02/2026	Bond Future	0.00		10.22	919	91.20764	0.00000	10.25	122	91.05661		10.21	0.00	744,254,342.40	8,160	46,961.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,623.61	000	2.62361	0.00000	2,563.16	000	2.56316	2,623.610	10.16	0.57	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 05/02/2026	Bond Future	10.75	Put	821.37	000	0.82137	0.00000	879.57	000	0.87957	821.370	10.00	(0.25)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	327.09	000	0.32709	0.00000	358.57	000	0.35857	327.090	10.00	(0.12)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	10,084.59	000	10.08459	0.00000	9,941.76	000	9.94176	10,084.590	10.24	0.97	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.35	000	0.00035	0.00000	0.45	000	0.00045	0.350	10.42	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.31	935	92.91246	0.00000	10.34	218	92.75857		10.17	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	4,272.67	000	4.27267	0.00000	4,191.07	000	4.19107	4,272.670	10.00	0.65	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	350.15	000	0.35015	0.00000	374.37	000	0.37437	350.150	10.19	(0.10)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	142.88	000	0.14288	0.00000	154.99	000	0.15499	142.880	10.39	(0.05)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		10.42	241	90.11288	0.00000	10.44	615	89.95589		10.59	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		10.52	574	91.70446	0.00000	10.55	038	91.54444		10.48	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,513.93	000	2.51393	0.00000	2,469.67	000	2.46967	2,513.930	10.88	0.37	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	3,537.39	000	3.53739	0.00000	3,623.27	000	3.62327	3,537.390	10.44	(0.44)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	2,012.40	000	2.01240	0.00000	2,073.61	000	2.07361	2,012.400	10.45	(0.30)	0.00	0	2,300.00
R2040	On 31/01/2040	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
R2044	On 06/11/2025	Bond Future	0.00		10.38	228	89.18639	0.00000	10.40	352	89.03225		10.79	0.00	1,620,695,079.08	18,172	127,679.00
R2044	On 06/11/2025	Bond Future	11.25	Call	5,986.95	000	5.98695	0.00000	5,842.97	000	5.84297	5,986.950	10.56	0.98	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	0.68	000	0.00068	0.00000	1.27	000	0.00127	0.680	10.65	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	0.09	000	0.00009	0.00000	0.20	000	0.00020	0.090	10.75	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	0.02	000	0.00002	0.00000	0.04	000	0.00004	0.020	10.82	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	0.01	000	0.00001	0.00000	0.03	000	0.00003	0.010	10.84	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.46	818	86.44552	0.00000	10.49	015	86.28850		11.21	0.00	1,657,333,509.44	19,172	5,216.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,234.42	000	1.23442	0.00000	1,208.37	000	1.20837	1,234.420	11.62	0.33	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	4,037.60	000	4.03760	0.00000	3,948.27	000	3.94827	4,037.600	11.01	0.72	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	478.41	000	0.47841	0.00000	519.79	000	0.51979	478.410	10.98	(0.16)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	293.51	000	0.29351	0.00000	322.91	000	0.32291	293.510	10.98	(0.11)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	258.18	000	0.25818	0.00000	284.99	000	0.28499	258.180	10.98	(0.10)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.55	705	88.06130	0.00000	10.57	977	87.90134		11.18	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.65	764	85.29764	0.00000	10.68	121	85.13449		11.67	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.75	778	86.80407	0.00000	10.78	220	86.63775		11.58	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 06/11/2025	Bond Future	0.00		10.34	145	87.94917	0.00000	10.37	281	87.70934		11.38	0.00	13,946,011,937.73	158,569	120,360.00
R2048	On 05/02/2026	Bond Future	0.00		10.42	534	89.56933	0.00000	10.45	775	89.32510		11.26	0.00	14,185,005,222.77	158,369	143,775.00
R2048	On 07/05/2026	Bond Future	0.00		10.50	396	86.80297	0.00000	10.53	742	86.55419		11.82	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.59	216	88.40161	0.00000	10.62	679	88.14800		11.74	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.68	831	85.52723	0.00000	10.72	416	85.26878		12.26	0.00	0.00	0	0.00
R2048	On 28/02/2048	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
R2053	On 06/11/2025	Bond Future	0.00		10.19	321	114.43938	0.00000	10.23	462	114.01774		11.33	0.00	2,288,787,600.00	20,000	28,443.00
R2053	On 05/02/2026	Bond Future	0.00		10.26	938	116.54759	0.00000	10.31	215	116.11821		11.35	0.00	2,330,951,800.00	20,000	20,000.00
R2053	On 07/05/2026	Bond Future	0.00		10.34	459	112.86358	0.00000	10.38	879	112.42599		11.67	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.42	784	114.94160	0.00000	10.47	356	114.49574		11.74	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.51	701	111.11402	0.00000	10.56	433	110.65983		12.21	0.00	0.00	0	0.00
R2053	On 31/03/2053	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
R209	On 06/11/2025	Bond Future	0.00		9.40	044	80.10474	0.00000	9.42	153	79.98612		9.12	0.00	12,175,920.48	152	29,929.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value		ContractsTraded	Open Interest
										Option					
R209	On 05/02/2026	Bond Future	0.00		9.46988	81.58044	0.00000	9.49175	81.45961		8.98	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.53831	79.95349	0.00000	9.56101	79.83033		9.27	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.61729	81.42609	0.00000	9.64090	81.30044		9.14	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.70492	79.71617	0.00000	9.72948	79.58809		9.35	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		253.43813	253.43813	0.00000	253.23695	253.23695		0.00	0.00	0.00	0	1,185.00
R210	On 05/02/2026	Bond Future	0.00		258.16921	258.16921	0.00000	257.96419	257.96419		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.56851	259.56851	0.00000	259.35982	259.35982		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.41230	264.41230	0.00000	264.19903	264.19903		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.60786	265.60786	0.00000	265.39036	265.39036		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		8.20198	96.29083	0.00000	8.22307	96.20441		5.32	0.00	3,851,633.20	40	84,123.00
R213	On 05/02/2026	Bond Future	0.00		8.25060	98.06472	0.00000	8.27297	97.97671		5.09	0.00	0.00	0	23.00
R213	On 07/05/2026	Bond Future	0.00		8.29019	96.34531	0.00000	8.31395	96.25562		4.98	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.34597	98.12024	0.00000	8.37136	98.02865		4.65	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.42296	96.30638	0.00000	8.45015	96.21290		4.55	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		10.08498	73.61450	0.00000	10.11630	73.42307		10.87	0.00	0.00	0	36,622.00
R214	On 05/02/2026	Bond Future	0.00		10.16530	74.97063	0.00000	10.19765	74.77569		10.74	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.24046	73.07325	0.00000	10.27385	72.87466		11.21	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.32542	74.41918	0.00000	10.35996	74.21673		11.15	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.41912	72.43902	0.00000	10.45485	72.23274		11.58	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 :											63,747,197,304.92			673,962	1,745,580.00
Grand Total:											63,747,197,304.92			673,962	1,745,580.00