

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/10/2025

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		1,211.20100		1,211.20100	0.00000	1,208.55700	1,208.55700		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,233.25500		1,233.25500	0.00000	1,230.56200	1,230.56200		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,255.92000		1,255.92000	0.00000	1,253.17600	1,253.17600		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,278.69500		1,278.69500	0.00000	1,275.89800	1,275.89800		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,301.52700		1,301.52700	0.00000	1,298.67700	1,298.67700		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,502.64900		1,502.64900	0.00000	1,496.08700	1,496.08700		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,530.01000		1,530.01000	0.00000	1,523.32600	1,523.32600		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,558.12900		1,558.12900	0.00000	1,551.32100	1,551.32100		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,586.38300		1,586.38300	0.00000	1,579.44800	1,579.44800		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,614.71000		1,614.71000	0.00000	1,607.64700	1,607.64700		0.00		0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,269.75100		1,269.75100	0.00000	1,265.25500	1,265.25500		0.00		0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,292.87100		1,292.87100	0.00000	1,288.29200	1,288.29200		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,316.63200		1,316.63200	0.00000	1,311.96700	1,311.96700		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,340.50700		1,340.50700	0.00000	1,335.75500	1,335.75500		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,364.44400		1,364.44400	0.00000	1,359.60300	1,359.60300		0.00		0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		9.75050		89.02029	0.00000	9.81767	88.68728		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.85630		90.66293	0.00000	9.92664	90.32363		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.96137		88.55568	0.00000	10.03503	88.21000		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.07838		90.19755	0.00000	10.15569	89.84523		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.21186		88.01424	0.00000	10.29305	87.65539		0.00		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		10.42138		85.41655	0.00000	10.48313	84.99220		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.51232		86.99260	0.00000	10.57621	86.56034		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.60608		84.34686	0.00000	10.67224	83.90648		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.70540		85.90988	0.00000	10.77395	85.46105		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.81241		83.17859	0.00000	10.88346	82.72155		0.00		0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,247.58000		1,247.58000	0.00000	1,243.29800	1,243.29800		0.00		0.00	0	619.00
GOVI	On 05/02/2026	GOVI	0.00		1,270.29600		1,270.29600	0.00000	1,265.93500	1,265.93500		0.00		0.00	0	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,293.64200		1,293.64200	0.00000	1,289.20000	1,289.20000		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,317.10000		1,317.10000	0.00000	1,312.57500	1,312.57500		0.00		0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,340.61900		1,340.61900	0.00000	1,336.00900	1,336.00900		0.00		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00		0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		141.63427		141.63427	0.00000	141.60588	141.60588		0.00		0.00	0	4,654.00
I2029	On 05/02/2026	Bond Future	0.00		144.24770		144.24770	0.00000	144.21863	144.21863		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		145.46836		145.46836	0.00000	145.43868	145.43868		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		148.16711		148.16711	0.00000	148.13656	148.13656		0.00		0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.32686		149.32686	0.00000	149.29418	149.29418		0.00		0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
I2031	On 06/11/2025	Bond Future	0.00		112.50880		112.50880	0.00000	112.48633	112.48633		1.20	0.00	0.00	0		2,378.00
I2031	On 05/02/2026	Bond Future	0.00		112.19358		112.19358	0.00000	112.17084	112.17084		1.21	0.00	0.00	0		0.00
I2031	On 07/05/2026	Bond Future	0.00		114.28163		114.28163	0.00000	114.25831	114.25831		0.92	0.00	0.00	0		0.00
I2031	On 06/08/2026	Bond Future	0.00		113.96968		113.96968	0.00000	113.94433	113.94433		0.38	0.00	0.00	0		0.00
I2031	On 05/11/2026	Bond Future	0.00		116.00388		116.00388	0.00000	115.97778	115.97778		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		135.55473		135.55473	0.00000	135.34440	135.34440		0.00	0.00	0.00	0		20,246.00
I2033	On 05/02/2026	Bond Future	0.00		138.05594		138.05594	0.00000	137.84161	137.84161		0.00	0.00	0.00	0		0.00
I2033	On 07/05/2026	Bond Future	0.00		139.05936		139.05936	0.00000	138.84117	138.84117		0.00	0.00	0.00	0		0.00
I2033	On 06/08/2026	Bond Future	0.00		141.63925		141.63925	0.00000	141.41662	141.41662		0.00	0.00	0.00	0		0.00
I2033	On 05/11/2026	Bond Future	0.00		142.57838		142.57838	0.00000	142.35027	142.35027		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		146.83280		146.83280	0.00000	147.10235	147.10235		0.00	0.00	0.00	0		2,931.00
I2038	On 05/02/2026	Bond Future	0.00		147.37118		147.37118	0.00000	147.64561	147.64561		0.00	0.00	0.00	0		0.00
I2038	On 07/05/2026	Bond Future	0.00		150.11400		150.11400	0.00000	150.39346	150.39346		0.00	0.00	0.00	0		0.00
I2038	On 06/08/2026	Bond Future	0.00		150.69112		150.69112	0.00000	150.97413	150.97413		0.00	0.00	0.00	0		0.00
I2038	On 05/11/2026	Bond Future	0.00		153.38179		153.38179	0.00000	153.66961	153.66961		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		114.60547		114.60547	0.00000	114.58109	114.58109		6.08	0.00	0.00	0		0.00
I2043	On 05/02/2026	Bond Future	0.00		113.90337		113.90337	0.00000	113.87870	113.87870		6.21	0.00	0.00	0		0.00
I2043	On 07/05/2026	Bond Future	0.00		116.02316		116.02316	0.00000	115.99803	115.99803		6.13	0.00	0.00	0		0.00
I2043	On 06/08/2026	Bond Future	0.00		115.31063		115.31063	0.00000	115.28307	115.28307		5.98	0.00	0.00	0		0.00
I2043	On 05/11/2026	Bond Future	0.00		117.36837		117.36837	0.00000	117.33996	117.33996		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		125.48304		125.48304	0.00000	124.90403	124.90403		0.00	0.00	0.00	0		19,630.00
I2046	On 05/02/2026	Bond Future	0.00		127.79866		127.79866	0.00000	127.20869	127.20869		0.00	0.00	0.00	0		0.00
I2046	On 07/05/2026	Bond Future	0.00		127.87636		127.87636	0.00000	127.27568	127.27568		0.00	0.00	0.00	0		0.00
I2046	On 06/08/2026	Bond Future	0.00		130.24837		130.24837	0.00000	129.63625	129.63625		0.00	0.00	0.00	0		0.00
I2046	On 05/11/2026	Bond Future	0.00		130.23744		130.23744	0.00000	129.61201	129.61201		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		126.84885		126.84885	0.00000	127.24044	127.24044		0.00	0.00	0.00	0		16,798.00
I2050	On 05/02/2026	Bond Future	0.00		126.77010		126.77010	0.00000	127.16871	127.16871		0.00	0.00	0.00	0		0.00
I2050	On 07/05/2026	Bond Future	0.00		129.12952		129.12952	0.00000	129.53551	129.53551		0.00	0.00	0.00	0		0.00
I2050	On 06/08/2026	Bond Future	0.00		129.06476		129.06476	0.00000	129.47735	129.47735		0.00	0.00	0.00	0		0.00
I2050	On 05/11/2026	Bond Future	0.00		131.36938		131.36938	0.00000	131.78868	131.78868		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		115.27576		115.27576	0.00000	114.88512	114.88512		9.12	0.00	0.00	0		0.00
I2058	On 05/02/2026	Bond Future	0.00		114.58603		114.58603	0.00000	114.18831	114.18831		9.27	0.00	0.00	0		0.00
I2058	On 07/05/2026	Bond Future	0.00		116.71855		116.71855	0.00000	116.31342	116.31342		9.32	0.00	0.00	0		0.00
I2058	On 06/08/2026	Bond Future	0.00		116.01893		116.01893	0.00000	115.60441	115.60441		9.42	0.00	0.00	0		0.00
I2058	On 05/11/2026	Bond Future	0.00		118.08930		118.08930	0.00000	117.66704	117.66704		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		401.53500		401.53500	0.00000	401.49200	401.49200		0.00	0.00	0.00	0		762.00
IGOV	On 05/02/2026	Index Future	0.00		408.94600		408.94600	0.00000	408.90100	408.90100		0.00	0.00	0.00	0		0.00
IGOV	On 07/05/2026	Index Future	0.00		416.55800		416.55800	0.00000	416.51300	416.51300		0.00	0.00	0.00	0		0.00
IGOV	On 06/08/2026	Index Future	0.00		424.20700		424.20700	0.00000	424.16000	424.16000		0.00	0.00	0.00	0		0.00
IGOV	On 05/11/2026	Index Future	0.00		431.87600		431.87600	0.00000	431.82600	431.82600		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						
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
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000		0.00		0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000		0.00		0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00		0.00	0.00	0	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	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	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	0.00
R186	On 06/11/2025	Bond Future	0.00		7.47958		107.24493	0.00000	7.49625	107.22705		0.58		0.00	17,159,188.80	160	72,914.00
R186	On 05/02/2026	Bond Future	0.00		7.51429		103.89373	0.00000	7.53619	103.87542		0.62		0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.55598		105.80258	0.00000	7.58742	105.78382		0.51		0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.65773		102.43469	0.00000	7.71181	102.41535		0.35		0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.63855		104.23851	0.00000	8.81089	104.21853		0.12		0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		283.12466		283.12466	0.00000	283.06476	283.06476		0.00		0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		282.99745		282.99745	0.00000	282.93618	282.93618		0.00		0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		288.26487		288.26487	0.00000	288.20198	288.20198		0.00		0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		288.17293		288.17293	0.00000	288.10721	288.10721		0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		293.31898		293.31898	0.00000	293.25123	293.25123		0.00		0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	0.00		7.88659		102.62054	0.00000	7.93310	102.45595		3.90		0.00	424,130,691.82	4,133	122,223.00
R2030	On 06/11/2025	Bond Future	8.72	Call	2,900.69000		2.90069	0.00000	2,736.89000	2.73689	2,900.690	3.59		1.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,590.37000		4.59037	0.00000	4,425.78000	4.42578	4,590.370	3.52		1.00	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	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.92128		100.48083	0.00000	7.97127	100.31314		3.87		0.00	0.00	0	74,598.00
R2030	On 07/05/2026	Bond Future	0.00		7.96396		102.32689	0.00000	8.01791	102.15599		3.67		0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.02182		100.19117	0.00000	8.08046	100.01691		3.56		0.00	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.08687		101.95560	0.00000	8.15068	101.77800		3.32		0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		8.51057		99.67333	0.00000	8.56724	99.40110		6.15		0.00	3,986,933.20	40	130,013.00
R2032	On 06/11/2025	Bond Future	9.40	Call	4,169.24000		4.16924	0.00000	3,899.39000	3.89939	4,169.240	5.81		1.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	6,412.39000		6.41239	0.00000	6,140.18000	6.14018	6,412.390	5.79		1.00	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		5.81		0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.57149		101.48797	0.00000	8.63119	101.21070		5.95		0.00	0.00	0	30,170.00
R2032	On 07/05/2026	Bond Future	0.00		8.63300		99.19273	0.00000	8.69599	98.91028		5.97		0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.70538		101.00881	0.00000	8.77202	100.72097		5.67		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 05/11/2026	Bond Future	0.00		8.79118		98.63046	0.00000	8.86178	98.33724			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		8.69208		108.15477	0.00000	8.75380	107.80932			6.08	0.00	24,118,513.71	223	28,018.00
R2033	On 05/02/2026	Bond Future	0.00		8.75740		110.12383	0.00000	8.82221	109.77193			5.90	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.82357		107.10381	0.00000	8.89169	106.74537			6.32	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.89970		109.06453	0.00000	8.97146	108.69926			6.09	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.98793		105.94566	0.00000	9.06359	105.57361			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		9.17102		99.91543	0.00000	9.23781	99.50936			7.85	0.00	799,323.44	8	97,300.00
R2035	On 06/11/2025	Bond Future	9.77	Call	3,607.30000		3.60730	0.00000	3,229.53000	3.22953	3,607.300		7.64	0.95	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,388.09000		4.38809	0.00000	3,994.68000	3.99468	4,388.090		7.62	0.98	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	5,345.29000		5.34529	0.00000	4,943.22000	4.94322	5,345.290		7.61	0.99	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	2.14000		0.00214	0.00000	4.49000	0.00449	2.140		7.60	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	0.51000		0.00051	0.00000	1.20000	0.00120	0.510		7.60	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	7,185.14000		7.18514	0.00000	6,779.33000	6.77933	7,185.140		7.63	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	7,350.29000		7.35029	0.00000	6,944.41000	6.94441	7,350.290		7.63	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	0.07000		0.00007	0.00000	0.18000	0.00018	0.070		7.65	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	8,115.77000		8.11577	0.00000	7,709.75000	7.70975	8,115.770		7.66	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.01000		0.00001	0.00000	0.03000	0.00003	0.010		7.69	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	10,045.23000		10.04523	0.00000	9,639.16000	9.63916	10,045.230		7.74	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	10,098.03000		10.09803	0.00000	9,691.96000	9.69196	10,098.030		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		9.24785		101.73445	0.00000	9.31751	101.32091			7.69	0.00	473,065,192.50	4,650	41,250.00
R2035	On 05/02/2026	Bond Future	8.85	Call	918.30000		0.91830	0.00000	801.73000	0.80173	918.300		7.96	0.31	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.25	Put	1,790.37000		1.79037	0.00000	2,007.95000	2.00795	1,790.370		7.69	(0.49)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,511.40000		5.51140	0.00000	5,147.75000	5.14775	5,511.400		7.47	0.90	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	6,870.56000		6.87056	0.00000	6,483.45000	6.48345	6,870.560		7.50	0.95	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	48.82000		0.04882	0.00000	63.27000	0.06327	48.820		7.55	(0.03)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,445.12000		9.44512	0.00000	9,038.17000	9.03817	9,445.120		7.61	0.99	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	8.59000		0.00859	0.00000	11.75000	0.01175	8.590		7.66	(0.01)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.02000		0.00002	0.00000	0.03000	0.00003	0.020		7.68	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.32046		99.10063	0.00000	9.39308	98.67940			7.91	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,349.07000		3.34907	0.00000	3,092.52000	3.09252	3,349.070		7.76	0.64	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,417.29000		3.41729	0.00000	3,157.53000	3.15753	3,417.290		7.76	0.64	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,591.45000		3.59145	0.00000	3,323.72000	3.32372	3,591.450		7.74	0.66	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	666.44000		0.66644	0.00000	758.98000	0.75898	666.440		7.70	(0.20)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	642.72000		0.64272	0.00000	732.80000	0.73280	642.720		7.70	(0.19)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	586.53000		0.58653	0.00000	670.64000	0.67064	586.530		7.69	(0.18)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	261.16000		0.26116	0.00000	305.50000	0.30550	261.160		7.76	(0.09)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	250.98000		0.25098	0.00000	293.91000	0.29391	250.980		7.77	(0.09)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	226.93000		0.22693	0.00000	266.46000	0.26646	226.930		7.78	(0.08)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.40274		100.91525	0.00000	9.47862	100.48603			7.73	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2035	On 06/08/2026	Bond Future	9.13	Call	2,213.94	000	2.21394	0.00000	2,039.04	000	2.03904	2,213.940	7.93	0.43	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,408.58	000	2.40858	0.00000	2,222.09	000	2.22209	2,408.580	7.87	0.46	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	2,206.97	000	2.20697	0.00000	2,394.38	000	2.39438	2,206.970	7.68	(0.41)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	1,981.97	000	1.98197	0.00000	2,157.16	000	2.15716	1,981.970	7.65	(0.39)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	1,173.36	000	1.17336	0.00000	1,296.18	000	1.29618	1,173.360	7.58	(0.27)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	1,038.47	000	1.03847	0.00000	1,150.93	000	1.15093	1,038.470	7.57	(0.24)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.49788		98.19294	0.00000	9.57716		97.75593		7.89	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	0.00		9.68283		94.36677	0.00000	9.75465		93.90990		8.90	0.00	51,712,989.96	548	170,747.00
R2037	On 06/11/2025	Bond Future	10.50	Call	5,031.62	000	5.03162	0.00000	4,584.90	000	4.58490	5,031.620	8.69	0.99	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	7,907.88	000	7.90788	0.00000	7,451.24	000	7.45124	7,907.880	8.76	1.00	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		8.98	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.76495		91.82632	0.00000	9.83955		91.36100		9.17	0.00	0.00	0	24,450.00
R2037	On 05/02/2026	Bond Future	10.90	Call	6,889.17	000	6.88917	0.00000	6,461.37	000	6.46137	6,889.170	9.03	0.93	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	9,533.00	000	9.53300	0.00000	9,078.48	000	9.07848	9,533.000	9.21	0.98	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1.32000		0.00132	0.00000	1.93000		0.00193	1.320	9.34	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.16000		0.00016	0.00000	0.25000		0.00025	0.160	9.34	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.85266		93.51331	0.00000	9.93017		93.03936		9.12	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	6,894.56	000	6.89456	0.00000	6,496.08	000	6.49608	6,894.560	9.02	0.86	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	23.57000		0.02357	0.00000	29.41000		0.02941	23.570	9.30	(0.01)	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.95106		90.96541	0.00000	10.03177		90.48253		9.43	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,318.67	000	3.31867	0.00000	3,069.85	000	3.06985	3,318.670	9.42	0.54	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	1,321.48	000	1.32148	0.00000	1,460.25	000	1.46025	1,321.480	9.33	(0.27)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	610.00000		0.61000	0.00000	686.72000		0.68672	610.000	9.49	(0.15)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.05013		92.56665	0.00000	10.13404		92.07502		9.31	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,243.72	000	2.24372	0.00000	2,070.32	000	2.07032	2,243.720	9.62	0.37	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	3,029.48	000	3.02948	0.00000	3,252.59	000	3.25259	3,029.480	9.26	(0.43)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,696.08	000	1.69608	0.00000	1,846.61	000	1.84661	1,696.080	9.28	(0.29)	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	0.00
R2038	On 06/11/2025	Bond Future	0.00		9.74950		109.22504	0.00000	9.81124		108.76312		8.56	0.00	218,450.08	2	6,698.00
R2038	On 06/11/2025	Bond Future	10.98	Call	8,697.89	000	8.69789	0.00000	8,236.24	000	8.23624	8,697.890	8.42	1.00	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		8.65	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.83640		111.21362	0.00000	9.90056		110.74312		8.47	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.92463		107.77231	0.00000	9.99132		107.29310		8.93	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		10.02103		109.74512	0.00000	10.09044		109.25686		8.89	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.12598		106.19678	0.00000	10.19823		105.69962		8.98	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		100.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/11/2025	Bond Future	0.00		10.11003		94.21291	0.00000	10.17174		93.78196		9.85	0.00	376,851.64	4	48,630.00
R2040	On 05/02/2026	Bond Future	0.00		10.19844		91.41907	0.00000	10.26238		90.98024		10.21	0.00	0.00	0	46,961.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,678.34	000	2.67834	0.00000	2,435.77	000	2.43577	2,678.340	10.16	0.59	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	718.16000		0.71816	0.00000	831.04000		0.83104	718.160	10.00	(0.23)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	270.74000		0.27074	0.00000	324.62000		0.32462	270.740	10.00	(0.11)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	10,281.55000		10.28155	0.00000	9,853.92000		9.85392	10,281.550	10.24	0.98	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.18000		0.00018	0.00000	0.27000		0.00027	0.180	10.42	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.29181		93.09859	0.00000	10.35809		92.65156		10.17	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
R2040	On 07/05/2026	Bond Future	10.70	Call	4,346.61	000	4.34661	0.00000	4,060.98	000	4,346.610	10.00	0.66	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	310.12	000	0.31012	0.00000	355.50	000	310.120	10.19	(0.09)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	122.52	000	0.12252	0.00000	143.27	000	122.520	10.39	(0.04)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		10.39	534	90.29239	0.00000	10.46	417		10.59	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		10.49	855	91.88152	0.00000	10.56	993		10.48	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,540.35	000	2.54035	0.00000	2,374.95	000	2,540.350	10.88	0.38	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	3,420.27	000	3.42027	0.00000	3,630.81	000	3,420.270	10.44	(0.43)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	1,925.61	000	1.92561	0.00000	2,068.45	000	1,925.610	10.45	(0.29)	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		0.00	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		10.29	922	89.79327	0.00000	10.35	580		10.79	0.00	42,472,216.71	473	128,103.00
R2044	On 06/11/2025	Bond Future	11.25	Call	6,576.05	000	6.57605	0.00000	6,166.02	000	6,576.050	10.56	0.99	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	0.05	000	0.00005	0.00000	0.13	000	0.00013	10.65	0.00	0.00	0	11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	0.00	000	0.00000	0.00000	0.01	000	0.00001	10.75	0.00	0.00	0	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000	10.82	0.00	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000	10.84	0.00	0.00	0	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.38	498	87.04422	0.00000	10.44	349		11.21	0.00	0.00	0	5,208.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,370.39	000	1.37039	0.00000	1,233.31	000	1,370.390	11.62	0.36	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	4,420.73	000	4.42073	0.00000	4,113.81	000	4,420.730	11.01	0.76	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	353.96	000	0.35396	0.00000	415.56	000	353.960	10.98	(0.13)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	208.09	000	0.20809	0.00000	248.59	000	208.090	10.98	(0.08)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	181.01	000	0.18101	0.00000	217.20	000	181.010	10.98	(0.07)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.47	493	88.64336	0.00000	10.53	546		11.18	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.57	395	85.88086	0.00000	10.63	667		11.67	0.00	0.00	0	0.00
R2044	On 05/11/2026	Bond Future	0.00		10.67	202	87.39220	0.00000	10.73	691		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		0.00	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		10.26	867	88.51002	0.00000	10.33	027		11.38	0.00	354,040.08	4	121,844.00
R2048	On 05/02/2026	Bond Future	0.00		10.35	263	90.12146	0.00000	10.41	631		11.26	0.00	0.00	0	143,775.00
R2048	On 07/05/2026	Bond Future	0.00		10.43	259	87.33764	0.00000	10.49	835		11.82	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.51	965	88.93672	0.00000	10.58	767		11.74	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.61	411	86.06634	0.00000	10.68	445		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		0.00	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		10.15	142	114.86769	0.00000	10.21	294		11.33	0.00	0.00	0	28,343.00
R2053	On 05/02/2026	Bond Future	0.00		10.22	867	116.95895	0.00000	10.29	223		11.35	0.00	0.00	0	20,000.00
R2053	On 07/05/2026	Bond Future	0.00		10.30	619	113.24618	0.00000	10.37	187		11.67	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.38	938	115.31910	0.00000	10.45	731		11.74	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.47	800	111.49091	0.00000	10.54	828		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		0.00	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		9.40	985	80.05178	0.00000	9.47	647		9.12	0.00	16,650,770.24	208	34,518.00
R209	On 05/02/2026	Bond Future	0.00		9.48	277	81.50920	0.00000	9.55	187		8.98	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		9.55	639	79.85537	0.00000	9.62	809		9.27	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.63	769	81.31751	0.00000	9.71	219		9.14	0.00	0.00	0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.72	712	79.60039	0.00000	9.80	454		9.35	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000	0.00000	6.25	000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000		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 06/11/2025	Bond Future	0.00		253.62391	253.62391	0.00000	253.93272	253.93272		0.00	0.00	0.00	0	1,203.00
R210	On 05/02/2026	Bond Future	0.00		258.30375	258.30375	0.00000	258.61797	258.61797		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.62376	259.62376	0.00000	259.94381	259.94381		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.43997	264.43997	0.00000	264.76537	264.76537		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.62072	265.62072	0.00000	265.94841	265.94841		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		8.19300	96.32765	0.00000	8.24461	96.11626		5.32	0.00	0.00	0	84,123.00
R213	On 05/02/2026	Bond Future	0.00		8.24636	98.08141	0.00000	8.30114	97.86603		5.09	0.00	0.00	0	18.00
R213	On 07/05/2026	Bond Future	0.00		8.29375	96.33187	0.00000	8.35193	96.11245		4.98	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.35269	98.09599	0.00000	8.41476	97.87234		4.65	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.43194	96.27550	0.00000	8.49830	96.04763		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		10.08836	73.59380	0.00000	10.14995	73.21822		10.87	0.00	0.00	0	37,101.00
R214	On 05/02/2026	Bond Future	0.00		10.17143	74.93363	0.00000	10.23507	74.55114		10.74	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		10.25067	73.01244	0.00000	10.31638	72.62284		11.21	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.33732	74.34934	0.00000	10.40526	73.95244		11.15	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.43221	72.36335	0.00000	10.50246	71.95920		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 :											1,055,045,162.18		10,453 1,773,682.00		
Grand Total:											1,055,045,162.18		10,453 1,773,682.00		