

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/10/2025

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		1,213.93900		1,213.93900	0.00000	1,214.95000	1,214.95000		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,236.00500		1,236.00500	0.00000	1,237.03000	1,237.03000		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,258.77700		1,258.77700	0.00000	1,259.81900	1,259.81900		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,281.60000		1,281.60000	0.00000	1,282.65300	1,282.65300		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,304.54200		1,304.54200	0.00000	1,305.60400	1,305.60400		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,506.31600		1,506.31600	0.00000	1,509.22700	1,509.22700		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,533.69500		1,533.69500	0.00000	1,536.65500	1,536.65500		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,561.95300		1,561.95300	0.00000	1,564.96400	1,564.96400		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,590.27200		1,590.27200	0.00000	1,593.32800	1,593.32800		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,618.74000		1,618.74000	0.00000	1,621.83800	1,621.83800		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,272.52400		1,272.52400	0.00000	1,275.49400	1,275.49400		0.00	0.00	0.00	0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,295.65400		1,295.65400	0.00000	1,298.67500	1,298.67500		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,319.52500		1,319.52500	0.00000	1,322.60000	1,322.60000		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,343.45000		1,343.45000	0.00000	1,346.57100	1,346.57100		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,367.49900		1,367.49900	0.00000	1,370.66600	1,370.66600		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		9.71876		89.17821	0.00000	9.68441	89.34952		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.82364		90.82105	0.00000	9.78772	90.99536		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.92626		88.72106	0.00000	9.88866	88.89860		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		10.04159		90.36584	0.00000	10.00221	90.54644		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.17230		88.18977	0.00000	10.13103	88.37336		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		10.38990		85.63413	0.00000	10.33532	86.01336		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.48014		87.21160	0.00000	10.42370	87.59776		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.57213		84.57419	0.00000	10.51372	84.96749		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.67025		86.14144	0.00000	10.60981	86.54186		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.77534		83.41856	0.00000	10.71278	83.82590		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		1,250.20900		1,250.20900	0.00000	1,252.99500	1,252.99500		0.00	0.00	0.00	0	619.00
GOVI	On 05/02/2026	GOVI	0.00		1,272.93400		1,272.93400	0.00000	1,275.76700	1,275.76700		0.00	0.00	0.00	0	8.00
GOVI	On 07/05/2026	GOVI	0.00		1,296.38700		1,296.38700	0.00000	1,299.27000	1,299.27000		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,319.89200		1,319.89200	0.00000	1,322.81800	1,322.81800		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,343.51900		1,343.51900	0.00000	1,346.48800	1,346.48800		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		141.66248		141.66248	0.00000	141.68056	141.68056		0.00	0.00	0.00	0	4,619.00
I2029	On 05/02/2026	Bond Future	0.00		144.27210		144.27210	0.00000	144.29036	144.29036		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		145.50020		145.50020	0.00000	145.51854	145.51854		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		148.19928		148.19928	0.00000	148.21764	148.21764		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.36675		149.36675	0.00000	149.38460	149.38460		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 Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
I2031	On 06/11/2025	Bond Future	0.00		112.40580		112.40580	0.00000	112.46172	112.46172		2.25	0.00		0.00	0	2,442.00
I2031	On 05/02/2026	Bond Future	0.00		112.08536		112.08536	0.00000	112.14212	112.14212		2.17	0.00		0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		114.17680		114.17680	0.00000	114.23453	114.23453		2.01	0.00		0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		113.86320		113.86320	0.00000	113.92126	113.92126		1.93	0.00		0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		115.90081		115.90081	0.00000	115.95963	115.95963		1.79	0.00		0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00		0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00		0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		135.49736		135.49736	0.00000	135.42337	135.42337		0.00	0.00	21,002,090.80		155	20,091.00
I2033	On 05/02/2026	Bond Future	0.00		137.99341		137.99341	0.00000	137.91785	137.91785		0.00	0.00	21,388,978.55		155	155.00
I2033	On 07/05/2026	Bond Future	0.00		139.00225		139.00225	0.00000	138.92516	138.92516		0.00		0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		141.58084		141.58084	0.00000	141.50205	141.50205		0.00	0.00			0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.52577		142.52577	0.00000	142.44475	142.44475		0.00	0.00			0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00			0	0.00
I2038	On 06/11/2025	Bond Future	0.00		146.34437		146.34437	0.00000	146.91191	146.91191		0.00	0.00	23,854,132.31		163	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		146.86935		146.86935	0.00000	147.44716	147.44716		0.00	0.00	23,939,704.05		163	163.00
I2038	On 07/05/2026	Bond Future	0.00		149.60995		149.60995	0.00000	150.19844	150.19844		0.00		0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		150.17772		150.17772	0.00000	150.77638	150.77638		0.00	0.00			0	0.00
I2038	On 05/11/2026	Bond Future	0.00		152.86626		152.86626	0.00000	153.47534	153.47534		0.00	0.00			0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00			0	0.00
I2043	On 06/11/2025	Bond Future	0.00		114.55336		114.55336	0.00000	114.65955	114.65955		5.23	0.00			0	0.00
I2043	On 05/02/2026	Bond Future	0.00		113.84694		113.84694	0.00000	113.95497	113.95497		5.26	0.00			0	0.00
I2043	On 07/05/2026	Bond Future	0.00		115.97128		115.97128	0.00000	116.08111	116.08111		5.23	0.00			0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.25819		115.25819	0.00000	115.36920	115.36920		5.35	0.00			0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.32023		117.32023	0.00000	117.43301	117.43301		5.29	0.00			0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00			0	0.00
I2046	On 06/11/2025	Bond Future	0.00		125.45923		125.45923	0.00000	125.52428	125.52428		0.00	0.00	1,531,480,820.61		12,207	11,659.00
I2046	On 05/02/2026	Bond Future	0.00		127.77040		127.77040	0.00000	127.83646	127.83646		0.00	0.00	1,559,693,272.80		12,207	12,207.00
I2046	On 07/05/2026	Bond Future	0.00		127.85396		127.85396	0.00000	127.92099	127.92099		0.00	0.00			0	0.00
I2046	On 06/08/2026	Bond Future	0.00		130.22541		130.22541	0.00000	130.29337	130.29337		0.00	0.00			0	0.00
I2046	On 05/11/2026	Bond Future	0.00		130.22068		130.22068	0.00000	130.28867	130.28867		0.00	0.00			0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00			0	0.00
I2050	On 06/11/2025	Bond Future	0.00		127.01012		127.01012	0.00000	126.56562	126.56562		0.00	0.00	1,376,662,690.68		10,839	7,481.00
I2050	On 05/02/2026	Bond Future	0.00		126.93057		126.93057	0.00000	126.47786	126.47786		0.00	0.00	1,375,800,448.23		10,839	10,839.00
I2050	On 07/05/2026	Bond Future	0.00		129.29907		129.29907	0.00000	128.83774	128.83774		0.00	0.00			0	0.00
I2050	On 06/08/2026	Bond Future	0.00		129.23784		129.23784	0.00000	128.76718	128.76718		0.00	0.00			0	0.00
I2050	On 05/11/2026	Bond Future	0.00		131.55140		131.55140	0.00000	131.07182	131.07182		0.00	0.00			0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00			0	0.00
I2058	On 06/11/2025	Bond Future	0.00		115.60513		115.60513	0.00000	115.58044	115.58044		7.38	0.00			0	0.00
I2058	On 05/02/2026	Bond Future	0.00		114.91808		114.91808	0.00000	114.89273	114.89273		7.47	0.00			0	0.00
I2058	On 07/05/2026	Bond Future	0.00		117.06223		117.06223	0.00000	117.03647	117.03647		7.49	0.00			0	0.00
I2058	On 06/08/2026	Bond Future	0.00		116.36939		116.36939	0.00000	116.34211	116.34211		7.71	0.00			0	0.00
I2058	On 05/11/2026	Bond Future	0.00		118.45156		118.45156	0.00000	118.42353	118.42353		7.67	0.00			0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00			0	0.00
IGOV	On 06/11/2025	Index Future	0.00		401.46800		401.46800	0.00000	401.32100	401.32100		0.00	0.00			0	762.00
IGOV	On 05/02/2026	Index Future	0.00		408.86400		408.86400	0.00000	408.71300	408.71300		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
IGOV	On 07/05/2026	Index Future	0.00		416.49	400	416.49400	0.00000	416.34000	416.34000		0.00	0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		424.14	100	424.14100	0.00000	423.98100	423.98100		0.00	0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		431.82	800	431.82800	0.00000	431.66100	431.66100		0.00	0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28	000	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		76.82	000	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		75.24	000	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		77.27	000	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		81.30	000	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		79.80	000	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		81.86	000	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		87.61	000	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		87.94	000	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		80.89	000	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		88.68	000	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		92.02	000	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		100.00	000	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		8.68	300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37	200	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		8.37	200	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		8.40	000	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		7.50	581	107.21680	0.00000	7.50092	107.22204		0.46	0.00	4,074,238.40		38	71,090.00
R186	On 05/02/2026	Bond Future	0.00		7.55	239	103.86188	0.00000	7.54613	103.86711		0.50	0.00	0.00		0	0.00
R186	On 07/05/2026	Bond Future	0.00		7.60	195	105.77515	0.00000	7.59311	105.78043		0.42	0.00	0.00		0	0.00
R186	On 06/08/2026	Bond Future	0.00		7.73	626	102.40660	0.00000	7.72195	102.41172		0.28	0.00	0.00		0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.84	286	104.21482	0.00000	8.80038	104.21975		0.10	0.00	0.00		0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00	000	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		100.00	000	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		100.00	000	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		100.00	000	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		283.47	966	283.47966	0.00000	283.41970	283.41970		0.00	0.00	77,673,426.84		274	1,033.00
R202	On 05/02/2026	Bond Future	0.00		283.35	063	283.35063	0.00000	283.28904	283.28904		0.00	0.00	77,638,072.62		274	274.00
R202	On 07/05/2026	Bond Future	0.00		288.63	793	288.63793	0.00000	288.57513	288.57513		0.00	0.00	0.00		0	0.00
R202	On 06/08/2026	Bond Future	0.00		288.55	336	288.55336	0.00000	288.48796	288.48796		0.00	0.00	0.00		0	0.00
R202	On 05/11/2026	Bond Future	0.00		293.71	961	293.71961	0.00000	293.65212	293.65212		0.00	0.00	0.00		0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00	000	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		7.83	891	102.78962	0.00000	7.81885	102.86086		3.16	0.00	205,579.24		2	121,755.00
R2030	On 06/11/2025	Bond Future	8.72	Call	3,068.93	000	3.06893	0.00000	3,140.18000	3.14018	3,068.930	2.87	1.00	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	4,759.45	000	4.75945	0.00000	4,830.69000	4.83069	4,759.450	3.14	1.00	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	0.00	000	0.00000	0.00000	0.00000	0.00000		3.46	0.00	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.87	101	100.64981	0.00000	7.84950	100.72222		3.12	0.00	201,299.62		2	74,850.00
R2030	On 07/05/2026	Bond Future	0.00		7.90	822	102.50384	0.00000	7.88504	102.57754		2.98	0.00	0.00		0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.96	138	100.37117	0.00000	7.93630	100.44599		2.89	0.00	0.00		0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.01	949	102.14355	0.00000	7.99234	102.21941		2.69	0.00	0.00		0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	000	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		8.45	120	99.95953	0.00000	8.42645	100.07915		4.98	0.00	899,935,648.59		9,003	122,929.00
R2032	On 06/11/2025	Bond Future	9.40	Call	4,452.80	000	4.45280	0.00000	4,572.43000	4.57243	4,452.800	4.54	1.00	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	6,698.58	000	6.69858	0.00000	6,818.20000	6.81820	6,698.580	4.69	1.00	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	0.00	000	0.00000	0.00000	0.00000	0.00000		4.95	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 05/02/2026	Bond Future	0.00		8.50964		101.77626	0.00000	8.48360	101.89795			4.81	0.00	916,291,668.78	9,003	38,937.00
R2032	On 07/05/2026	Bond Future	0.00		8.56670		99.49111	0.00000	8.53925	99.61498			4.82	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.63534		101.31247	0.00000	8.60639	101.43832			4.58	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.71595		98.94412	0.00000	8.68537	99.07197			4.53	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		8.61725		108.57553	0.00000	8.59764	108.68615			7.13	0.00	11,726,157.24	108	28,018.00
R2033	On 05/02/2026	Bond Future	0.00		8.67948		110.54889	0.00000	8.65892	110.66141			7.31	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.74072		107.54186	0.00000	8.71913	107.65639			7.15	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.81254		109.51038	0.00000	8.78987	109.62673			7.27	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.89511		106.40440	0.00000	8.87129	106.52253			7.06	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		9.12083		100.22204	0.00000	9.09634	100.37211			6.38	0.00	121,469,112.48	1,212	96,148.00
R2035	On 06/11/2025	Bond Future	9.77	Call	3,873.88000		3.87388	0.00000	4,024.78000	4.02478	3,873.880		6.21	0.99	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	4,679.33000		4.67933	0.00000	4,829.65000	4.82965	4,679.330		6.22	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	5,647.96000		5.64796	0.00000	5,798.08000	5.79808	5,647.960		6.29	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	0.02000		0.00002	0.00000	0.05000	0.00005	0.020		6.35	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	0.00000		0.00000	0.00000	0.01000	0.00001			6.47	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	7,491.58000		7.49158	0.00000	7,641.65000	7.64165	7,491.580		6.56	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	7,656.77000		7.65677	0.00000	7,806.84000	7.80684	7,656.770		6.59	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	0.00000		0.00000	0.00000	0.00000	0.00000			6.64	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	8,422.35000		8.42235	0.00000	8,572.42000	8.57242	8,422.350		6.70	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.00000		0.00000	0.00000	0.00000	0.00000			6.79	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	10,351.84000		10.35184	0.00000	10,501.91000	10.50191	10,351.840		7.00	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	10,404.64000		10.40464	0.00000	10,554.71000	10.55471	10,404.640		7.01	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			7.05	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			7.05	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			7.05	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			7.05	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			7.05	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.19604		102.04352	0.00000	9.17051	102.19629			6.24	0.00	123,676,746.24	1,212	42,402.00
R2035	On 05/02/2026	Bond Future	8.85	Call	645.70000		0.64570	0.00000	707.52000	0.70752	645.700		6.33	0.29	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.25	Put	1,245.69000		1.24569	0.00000	1,195.24000	1.19524	1,245.690		6.14	(0.46)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	5,674.51000		5.67451	0.00000	5,824.51000	5.82451	5,674.510		6.14	0.95	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	7,104.57000		7.10457	0.00000	7,256.60000	7.25660	7,104.570		6.22	0.98	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	9.21000		0.00921	0.00000	9.03000	0.00903	9.210		6.29	(0.01)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	9,737.11000		9.73711	0.00000	9,889.87000	9.88987	9,737.110		6.37	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.75000		0.00075	0.00000	0.76000	0.00076	0.750		6.39	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.00000		0.00000	0.00000	0.00000	0.00000			6.39	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.26564		99.42020	0.00000	9.23905	99.57570			6.42	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,128.85000		3.12885	0.00000	3,248.48000	3.24848	3,128.850		6.30	0.69	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,204.27000		3.20427	0.00000	3,325.10000	3.32510	3,204.270		6.29	0.70	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,396.26000		3.39626	0.00000	3,519.98000	3.51998	3,396.260		6.28	0.72	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	323.56000		0.32356	0.00000	310.34000	0.31034	323.560		6.26	(0.13)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	308.07000		0.30807	0.00000	295.46000	0.29546	308.070		6.26	(0.13)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	271.88000		0.27188	0.00000	260.69000	0.26069	271.880		6.26	(0.12)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	89.56000		0.08956	0.00000	85.91000	0.08591	89.560		6.35	(0.05)	0.00	0	250.00

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	10.66	Put	84.73	000	0.08473	0.00000	81.28	000	0.08128	84.730	6.35	(0.04)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	73.78	000	0.07378	0.00000	70.80	000	0.07080	73.780	6.37	(0.04)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.34	554	101.24046	0.00000	9.31	783	101.39851		6.26	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	9.13	Call	1,747.14	000	1.74714	0.00000	1,826.88	000	1.82688	1,747.140	6.31	0.43	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	1,951.77	000	1.95177	0.00000	2,037.08	000	2.03708	1,951.770	6.27	0.46	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	1,517.15	000	1.51715	0.00000	1,469.18	000	1.46918	1,517.150	6.16	(0.38)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	1,320.87	000	1.32087	0.00000	1,277.88	000	1.27788	1,320.870	6.15	(0.34)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	669.97	000	0.66997	0.00000	645.86	000	0.64586	669.970	6.14	(0.21)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	569.06	000	0.56906	0.00000	548.20	000	0.54820	569.060	6.14	(0.18)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.43	731	98.52856	0.00000	9.40	842	98.68917		6.38	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		9.65	759	94.52807	0.00000	9.61	803	94.78166		7.23	0.00	216,280,224.16	2,288	169,219.00
R2037	On 06/11/2025	Bond Future	10.50	Call	5,181.94	000	5.18194	0.00000	5,435.61	000	5.43561	5,181.940	7.00	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	8,069.04	000	8.06904	0.00000	8,322.63	000	8.32263	8,069.040	7.39	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		7.78	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.73	922	91.98757	0.00000	9.69	816	92.24567		7.40	0.00	210,467,560.16	2,288	26,978.00
R2037	On 05/02/2026	Bond Future	10.90	Call	6,943.24	000	6.94324	0.00000	7,197.76	000	7.19776	6,943.240	7.23	0.97	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	9,664.83	000	9.66483	0.00000	9,922.58	000	9.92258	9,664.830	7.35	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.02	000	0.00002	0.00000	0.02	000	0.00002	0.020	7.43	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		7.43	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.82	520	93.68203	0.00000	9.78	256	93.94484		7.37	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	6,779.64	000	6.77964	0.00000	7,026.54	000	7.02654	6,779.640	7.20	0.92	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1.99	000	0.00199	0.00000	1.81	000	0.00181	1.990	7.32	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.92	251	91.13706	0.00000	9.87	818	91.40445		7.66	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	10.02	Call	2,779.39	000	2.77939	0.00000	2,941.36	000	2.94136	2,779.390	7.58	0.55	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	788.05	000	0.78805	0.00000	740.75	000	0.74075	788.050	7.51	(0.22)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	268.91	000	0.26891	0.00000	250.58	000	0.25058	268.910	7.60	(0.09)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		10.01	972	92.74571	0.00000	9.97	370	93.01760		7.56	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	1,631.70	000	1.63170	0.00000	1,737.43	000	1.73743	1,631.700	7.80	0.34	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	2,271.18	000	2.27118	0.00000	2,170.70	000	2.17070	2,271.180	7.51	(0.42)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	1,061.58	000	1.06158	0.00000	1,005.82	000	1.00582	1,061.580	7.48	(0.24)	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		9.72	394	109.41710	0.00000	9.68	948	109.67681		6.97	0.00	0.00	0	6,698.00
R2038	On 06/11/2025	Bond Future	10.98	Call	8,889.76	000	8.88976	0.00000	9,149.47	000	9.14947	8,889.760	7.12	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		7.51	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.81	032	111.40572	0.00000	9.77	455	111.66998		6.85	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.89	681	107.97312	0.00000	9.85	964	108.24225		7.24	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.99	212	109.94943	0.00000	9.95	350	110.22322		7.25	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		10.09	517	106.40980	0.00000	10.05	504	106.68817		7.32	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
R2039	On 06/11/2025	Bond Future	0.00		101.16	000	101.16000	0.00000	101.16	000	101.16000		0.00	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		102.99	000	102.99000	0.00000	102.99	000	102.99000		0.00	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		99.91	000	99.91000	0.00000	99.91	000	99.91000		0.00	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		101.74	000	101.74000	0.00000	101.74	000	101.74000		0.00	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		98.56	000	98.56000	0.00000	98.56	000	98.56000		0.00	0.00	0.00	0	0.00
R2039	On 31/03/2039	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		10.07	933	94.42841	0.00000	10.02	471	94.81363		7.96	0.00	1,227,569.33	13	48,643.00

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				
R2040	On 05/02/2026	Bond Future	0.00		10.16705		91.63563	0.00000	10.11048	92.02780		8.20	0.00	0.00	0 45,911.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,342.12000		2.34212	0.00000	2,615.09000	2.61509	2,342.120	8.05	0.63	0.00	0 680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	355.45000		0.35545	0.00000	308.78000	0.30878	355.450	8.00	(0.16)	0.00	0 8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	88.81000		0.08881	0.00000	75.69000	0.07569	88.810	8.03	(0.05)	0.00	0 680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	10,461.97000		10.46197	0.00000	10,853.31000	10.85331	10,461.970	8.20	1.00	0.00	0 475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00000		0.00000	0.00000	0.00000	0.00000		8.25	0.00	0.00	0 475.00
R2040	On 07/05/2026	Bond Future	0.00		10.25863		93.32358	0.00000	10.20003	93.72292		8.18	0.00	0.00	0 0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	3,974.51000		3.97451	0.00000	4,276.99000	4.27699	3,974.510	8.02	0.71	0.00	0 1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	95.23000		0.09523	0.00000	83.37000	0.08337	95.230	8.06	(0.04)	0.00	0 1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	22.53000		0.02253	0.00000	19.49000	0.01949	22.530	8.15	(0.01)	0.00	0 1,460.00
R2040	On 06/08/2026	Bond Future	0.00		10.36093		90.52131	0.00000	10.30014	90.92780		8.55	0.00	0.00	0 0.00
R2040	On 05/11/2026	Bond Future	0.00		10.46222		92.11889	0.00000	10.39928	92.53226		8.47	0.00	0.00	0 0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	1,790.70000		1.79070	0.00000	1,948.59000	1.94859	1,790.700	8.61	0.34	0.00	0 2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	2,527.56000		2.52756	0.00000	2,371.85000	2.37185	2,527.560	8.39	(0.42)	0.00	0 2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	1,195.36000		1.19536	0.00000	1,107.63000	1.10763	1,195.360	8.40	(0.24)	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
R2042	On 06/11/2025	Bond Future	0.00		101.58000		101.58000	0.00000	101.58000	101.58000		0.00	0.00	0.00	0 0.00
R2042	On 05/02/2026	Bond Future	0.00		103.43000		103.43000	0.00000	103.43000	103.43000		0.00	0.00	0.00	0 0.00
R2042	On 07/05/2026	Bond Future	0.00		100.23000		100.23000	0.00000	100.23000	100.23000		0.00	0.00	0.00	0 0.00
R2042	On 06/08/2026	Bond Future	0.00		102.06000		102.06000	0.00000	102.06000	102.06000		0.00	0.00	0.00	0 0.00
R2042	On 05/11/2026	Bond Future	0.00		98.76000		98.76000	0.00000	98.76000	98.76000		0.00	0.00	0.00	0 0.00
R2042	On 31/03/2042	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		10.27371		89.98098	0.00000	10.21405	90.42244		8.72	0.00	0.00	0 124,103.00
R2044	On 06/11/2025	Bond Future	11.25	Call	6,758.77000		6.75877	0.00000	7,200.24000	7.20024	6,758.770	8.47	1.00	0.00	0 11,000.00
R2044	On 06/11/2025	Bond Future	11.75	Put	0.00000		0.00000	0.00000	0.00000	0.00000		8.96	0.00	0.00	0 11,000.00
R2044	On 06/11/2025	Bond Future	12.00	Put	0.00000		0.00000	0.00000	0.00000	0.00000		9.20	0.00	0.00	0 5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	0.00000		0.00000	0.00000	0.00000	0.00000		9.39	0.00	0.00	0 5,600.00
R2044	On 06/11/2025	Bond Future	12.25	Put	0.00000		0.00000	0.00000	0.00000	0.00000		9.44	0.00	0.00	0 5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.35899		87.23257	0.00000	10.29732	87.68203		9.00	0.00	0.00	0 6,058.00
R2044	On 05/02/2026	Bond Future	10.07	Call	932.57000		0.93257	0.00000	1,109.85000	1.10985	932.570	9.12	0.33	0.00	0 9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	4,215.32000		4.21532	0.00000	4,604.23000	4.60423	4,215.320	8.79	0.82	0.00	0 9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	128.29000		0.12829	0.00000	107.42000	0.10742	128.290	8.77	(0.07)	0.00	0 4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	61.22000		0.06122	0.00000	50.82000	0.05082	61.220	8.83	(0.04)	0.00	0 9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	50.41000		0.05041	0.00000	41.76000	0.04176	50.410	8.85	(0.03)	0.00	0 4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.44746		88.83944	0.00000	10.38372	89.29707		8.99	0.00	0.00	0 0.00
R2044	On 06/08/2026	Bond Future	0.00		10.54552		86.08039	0.00000	10.47955	86.54618		9.42	0.00	0.00	0 0.00
R2044	On 05/11/2026	Bond Future	0.00		10.64202		87.59944	0.00000	10.57385	88.07324		9.36	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		10.23316		88.78585	0.00000	10.17854	89.21295		9.22	0.00	31,163,833.35	351 121,978.00
R2048	On 05/02/2026	Bond Future	0.00		10.31631		90.39945	0.00000	10.25988	90.83430		9.07	0.00	0.00	0 143,775.00
R2048	On 05/02/2026	Bond Future	9.50	Call	235.56000		0.23556	0.00000	296.48000	0.29648	235.560	9.77	0.10	0.00	0 1,400.00
R2048	On 05/02/2026	Bond Future	10.00	Call	906.94000		0.90694	0.00000	1,071.27000	1.07127	906.940	9.24	0.31	0.00	0 1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	1,246.16000		1.24616	0.00000	1,109.75000	1.10975	1,246.160	8.95	(0.38)	0.00	0 1,400.00
R2048	On 07/05/2026	Bond Future	0.00		10.39453		87.62503	0.00000	10.33630	88.06780		9.53	0.00	0.00	0 260.00
R2048	On 06/08/2026	Bond Future	0.00		10.48033		89.22922	0.00000	10.42018	89.67988		9.52	0.00	0.00	0 0.00
R2048	On 05/11/2026	Bond Future	0.00		10.57291		86.36814	0.00000	10.51079	86.82654		9.93	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

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
R2053	On 06/11/2025	Bond Future	0.00		10.11129		115.28163	0.00000	10.05155	115.90273		9.34	0.00	0.00		0	28,343.00
R2053	On 05/02/2026	Bond Future	0.00		10.18758		117.37682	0.00000	10.12591	118.00904		9.19	0.00	0.00		0	20,000.00
R2053	On 07/05/2026	Bond Future	0.00		10.26320		113.67722	0.00000	10.19952	114.32103		9.66	0.00	0.00		0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.34497		115.75778	0.00000	10.27919	116.41310		9.65	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.43154		111.94272	0.00000	10.36359	112.60932		10.09	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		9.38012		80.21924	0.00000	9.34553	80.41466		7.41	0.00	198,221,742.04		2,471	33,386.00
R209	On 05/02/2026	Bond Future	0.00		9.45240		81.67719	0.00000	9.41655	81.87608		7.26	0.00	188,102,568.57		2,303	2,303.00
R209	On 07/05/2026	Bond Future	0.00		9.52418		80.03028	0.00000	9.48700	80.23280		7.50	0.00	0.00		0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.60428		81.49543	0.00000	9.56571	81.70147		7.42	0.00	0.00		0	0.00
R209	On 05/11/2026	Bond Future	0.00		9.69171		79.78517	0.00000	9.65170	79.99463		7.57	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		253.74458		253.74458	0.00000	253.81278	253.81278		0.00	0.00	0.00		0	1,203.00
R210	On 05/02/2026	Bond Future	0.00		258.41894		258.41894	0.00000	258.48807	258.48807		0.00	0.00	0.00		0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.75359		259.75359	0.00000	259.82354	259.82354		0.00	0.00	0.00		0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.57178		264.57178	0.00000	264.64240	264.64240		0.00	0.00	0.00		0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.76793		265.76793	0.00000	265.83812	265.83812		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		8.14419		96.52810	0.00000	8.12442	96.60944		4.32	0.00	0.00		0	84,123.00
R213	On 05/02/2026	Bond Future	0.00		8.19536		98.28247	0.00000	8.17441	98.36521		4.13	0.00	0.00		0	18.00
R213	On 07/05/2026	Bond Future	0.00		8.23839		96.54122	0.00000	8.21616	96.62544		4.03	0.00	0.00		0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.29374		98.30899	0.00000	8.27010	98.39457		3.76	0.00	0.00		0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.36769		96.49675	0.00000	8.34253	96.58357		3.68	0.00	0.00		0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R214	On 06/11/2025	Bond Future	0.00		10.05797		73.78017	0.00000	10.00334	74.11693		8.79	0.00	96,283,121.85		1,305	37,101.00
R214	On 05/02/2026	Bond Future	0.00		10.14041		75.12113	0.00000	10.08400	75.46391		8.64	0.00	98,033,074.65		1,305	1,305.00
R214	On 07/05/2026	Bond Future	0.00		10.21807		73.20686	0.00000	10.15985	73.55596		9.03	0.00	0.00		0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.30365		74.54720	0.00000	10.24352	74.90251		9.02	0.00	0.00		0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.39684		72.56807	0.00000	10.33475	72.92949		9.37	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 :													9,206,493,782.19		80,180	1,783,172.00	
Grand Total:													9,206,493,782.19		80,180	1,783,172.00	