

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/10/2025

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		1,219.06400		1,219.06400	0.00000	1,218.76700	1,218.76700		0.00	0.00	0.00		0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,241.16400		1,241.16400	0.00000	1,240.92300	1,240.92300		0.00	0.00	0.00		0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,264.07200		1,264.07200	0.00000	1,263.78800	1,263.78800		0.00	0.00	0.00		0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,286.87800		1,286.87800	0.00000	1,286.71000	1,286.71000		0.00	0.00	0.00		0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,309.77700		1,309.77700	0.00000	1,309.75400	1,309.75400		0.00	0.00	0.00		0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,514.89600		1,514.89600	0.00000	1,515.14400	1,515.14400		0.00	0.00	0.00		0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,542.35900		1,542.35900	0.00000	1,542.68800	1,542.68800		0.00	0.00	0.00		0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,570.82700		1,570.82700	0.00000	1,571.11300	1,571.11300		0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,599.16700		1,599.16700	0.00000	1,599.61000	1,599.61000		0.00	0.00	0.00		0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,627.62300		1,627.62300	0.00000	1,628.25700	1,628.25700		0.00	0.00	0.00		0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,279.78800		1,279.78800	0.00000	1,279.64600	1,279.64600		0.00	0.00	0.00		0	76.00
ALBI	On 05/02/2026	Index Future	0.00		1,302.98800		1,302.98800	0.00000	1,302.90900	1,302.90900		0.00	0.00	0.00		0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,327.03800		1,327.03800	0.00000	1,326.91600	1,326.91600		0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,350.98000		1,350.98000	0.00000	1,350.98300	1,350.98300		0.00	0.00	0.00		0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,375.01900		1,375.01900	0.00000	1,375.17700	1,375.17700		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		9.64664		89.53838	0.00000	9.63742	89.58456		0.00	0.00	0.00		0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.74901		91.18370	0.00000	9.73842	91.23532		0.00	0.00	0.00		0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.84745		89.09372	0.00000	9.83698	89.14337		0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.96060		90.73777	0.00000	9.94772	90.79710		0.00	0.00	0.00		0	0.00
ES33	On 05/11/2026	Bond Future	0.00		10.08935		88.55927	0.00000	10.07353	88.62996		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		10.31886		86.12822	0.00000	10.31461	86.15792		0.00	0.00	0.00		0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.40724		87.71088	0.00000	10.40221	87.74549		0.00	0.00	0.00		0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.49623		85.08580	0.00000	10.49143	85.11831		0.00	0.00	0.00		0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.59278		86.65520	0.00000	10.58655	86.69673		0.00	0.00	0.00		0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.69645		83.93272	0.00000	10.68848	83.98493		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		1,257.17000		1,257.17000	0.00000	1,256.98700	1,256.98700		0.00	0.00	3,482,360,900.00		277	271.00
GOVI	On 05/02/2026	GOVI	0.00		1,279.96000		1,279.96000	0.00000	1,279.83800	1,279.83800		0.00	0.00	3,545,489,200.00		277	356.00
GOVI	On 07/05/2026	GOVI	0.00		1,303.58500		1,303.58500	0.00000	1,303.42000	1,303.42000		0.00	0.00	0.00		0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,327.10300		1,327.10300	0.00000	1,327.06100	1,327.06100		0.00	0.00	0.00		0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,350.71800		1,350.71800	0.00000	1,350.82700	1,350.82700		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		141.64647		141.64647	0.00000	141.66580	141.66580		0.00	0.00	0.00		0	3,907.00
I2029	On 05/02/2026	Bond Future	0.00		144.24931		144.24931	0.00000	144.27624	144.27624		0.00	0.00	0.00		0	1,136.00
I2029	On 07/05/2026	Bond Future	0.00		145.48240		145.48240	0.00000	145.50509	145.50509		0.00	0.00	0.00		0	0.00
I2029	On 06/08/2026	Bond Future	0.00		148.16876		148.16876	0.00000	148.20601	148.20601		0.00	0.00	0.00		0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.32156		149.32156	0.00000	149.37594	149.37594		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
I2029	On 31/03/2029	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
I2031	On 06/11/2025	Bond Future	0.00		112.46125	112.46125	0.00000	112.59653	112.59653			2.29	0.00	76,473,650.00		680	1,762.00
I2031	On 05/02/2026	Bond Future	0.00		112.13710	112.13710	0.00000	112.28046	112.28046			2.18	0.00	0.00		0	0.00
I2031	On 07/05/2026	Bond Future	0.00		114.23354	114.23354	0.00000	114.37588	114.37588			2.03	0.00	0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		113.91234	113.91234	0.00000	114.06794	114.06794			1.95	0.00	77,460,391.20		680	680.00
I2031	On 05/11/2026	Bond Future	0.00		115.93926	115.93926	0.00000	116.11074	116.11074			1.80	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		135.17108	135.17108	0.00000	135.23400	135.23400			0.00	0.00	0.00		0	20,091.00
I2033	On 05/02/2026	Bond Future	0.00		137.65496	137.65496	0.00000	137.72600	137.72600			0.00	0.00	0.00		0	260.00
I2033	On 07/05/2026	Bond Future	0.00		138.66266	138.66266	0.00000	138.73051	138.73051			0.00	0.00	0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		141.22316	141.22316	0.00000	141.30577	141.30577			0.00	0.00	0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.14829	142.14829	0.00000	142.24796	142.24796			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		146.08371	146.08371	0.00000	146.65080	146.65080			0.00	0.00	0.00		0	2,931.00
I2038	On 05/02/2026	Bond Future	0.00		146.59760	146.59760	0.00000	147.18243	147.18243			0.00	0.00	0.00		0	163.00
I2038	On 07/05/2026	Bond Future	0.00		149.33836	149.33836	0.00000	149.92926	149.92926			0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		149.88941	149.88941	0.00000	150.50542	150.50542			0.00	0.00	0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		152.55752	152.55752	0.00000	153.20180	153.20180			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		114.76315	114.76315	0.00000	114.21955	114.21955			5.26	0.00	0.00		0	0.00
I2043	On 05/02/2026	Bond Future	0.00		114.05579	114.05579	0.00000	113.50788	113.50788			5.27	0.00	0.00		0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.18809	116.18809	0.00000	115.62622	115.62622			5.24	0.00	0.00		0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.47037	115.47037	0.00000	114.90872	114.90872			5.35	0.00	0.00		0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.52453	117.52453	0.00000	116.96609	116.96609			5.29	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		125.80480	125.80480	0.00000	125.77924	125.77924			0.00	0.00	0.00		0	11,659.00
I2046	On 05/02/2026	Bond Future	0.00		128.11668	128.11668	0.00000	128.09690	128.09690			0.00	0.00	0.00		0	12,207.00
I2046	On 07/05/2026	Bond Future	0.00		128.21187	128.21187	0.00000	128.18736	128.18736			0.00	0.00	0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		130.57877	130.57877	0.00000	130.56643	130.56643			0.00	0.00	0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		130.56859	130.56859	0.00000	130.57015	130.57015			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		126.96334	126.96334	0.00000	127.14645	127.14645			0.00	0.00	0.00		0	6,892.00
I2050	On 05/02/2026	Bond Future	0.00		126.87735	126.87735	0.00000	127.07012	127.07012			0.00	0.00	0.00		0	11,428.00
I2050	On 07/05/2026	Bond Future	0.00		129.24940	129.24940	0.00000	129.44174	129.44174			0.00	0.00	0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		129.17714	129.17714	0.00000	129.38507	129.38507			0.00	0.00	0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		131.47657	131.47657	0.00000	131.70284	131.70284			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		115.56783	115.56783	0.00000	116.09697	116.09697			7.41	0.00	0.00		0	0.00
I2058	On 05/02/2026	Bond Future	0.00		114.87513	114.87513	0.00000	115.41988	115.41988			7.48	0.00	0.00		0	0.00
I2058	On 07/05/2026	Bond Future	0.00		117.02281	117.02281	0.00000	117.57388	117.57388			7.48	0.00	0.00		0	0.00
I2058	On 06/08/2026	Bond Future	0.00		116.32061	116.32061	0.00000	116.89251	116.89251			7.68	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		118.38981	118.38981	0.00000	118.98554	118.98554			7.67	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		401.20500	401.20500	0.00000	401.58500	401.58500			0.00	0.00	838,518,450.00		209	553.00
IGOV	On 05/02/2026	Index Future	0.00		408.57800	408.57800	0.00000	408.98500	408.98500			0.00	0.00	853,928,020.00		209	209.00
IGOV	On 07/05/2026	Index Future	0.00		416.21700	416.21700	0.00000	416.61800	416.61800			0.00	0.00	0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		423.82100	423.82100	0.00000	424.27000	424.27000			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
IGOV	On 05/11/2026	Index Future	0.00		431.45700		431.45700	0.00000	431.96200	431.96200			0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000		80.28000	0.00000	80.28000	80.28000			0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000		76.82000	0.00000	76.82000	76.82000			0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000		75.24000	0.00000	75.24000	75.24000			0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000			0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000			0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000			0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000			0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000			0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000			0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000			0.00	0.00	0.00	0	0.00
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	0.00	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
R010	On 21/12/2025	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00
R186	On 06/11/2025	Bond Future	0.00		7.45157		107.27497	0.00000	7.47186	107.25320			0.46	0.00	0.00	0	70,706.00
R186	On 05/02/2026	Bond Future	0.00		8.43000		103.13238	0.00000	8.43000	103.13238			0.50	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.69000		105.12997	0.00000	8.69000	105.12997			0.43	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000		102.10931	0.00000	8.57000	102.10931			0.29	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000		104.29868	0.00000	8.12000	104.29868			0.11	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
R187	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		283.64218		283.64218	0.00000	283.58543	283.58543			0.00	0.00	0.00	0	1,033.00
R202	On 05/02/2026	Bond Future	0.00		283.50339		283.50339	0.00000	283.45979	283.45979			0.00	0.00	0.00	0	340.00
R202	On 07/05/2026	Bond Future	0.00		288.80376		288.80376	0.00000	288.75013	288.75013			0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		288.69972		288.69972	0.00000	288.67223	288.67223			0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		293.83941		293.83941	0.00000	293.84436	293.84436			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		7.74574		103.12101	0.00000	7.74570	103.12115		3.20	0.00	12,168,279.18		118	117,325.00
R2030	On 06/11/2025	Bond Future	8.72	Call	3,400.32000		3.40032	0.00000	3,400.46000	3.40046	3,400.320	2.91	1.00	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	5,090.84000		5.09084	0.00000	5,090.98000	5.09098	5,090.840	3.42	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		4.01	0.00	0.00		0	300.00
R2030	On 05/02/2026	Bond Future	0.00		7.77235		100.98246	0.00000	7.77075	100.98786		3.14	0.00	93,307,793.04		924	72,006.00
R2030	On 07/05/2026	Bond Future	0.00		7.80069		102.84628	0.00000	7.80002	102.84842		3.02	0.00	0.00		0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.84762		100.71106	0.00000	7.84355	100.72325		2.92	0.00	0.00		0	338.00
R2030	On 05/11/2026	Bond Future	0.00		7.89961		102.47904	0.00000	7.89099	102.50322		2.73	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		8.34148		100.49119	0.00000	8.35193	100.44040		5.05	0.00	68,032,535.63		677	118,843.00
R2032	On 06/11/2025	Bond Future	9.40	Call	4,984.45000		4.98445	0.00000	4,933.66000	4.93366	4,984.450	4.66	1.00	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	7,230.24000		7.23024	0.00000	7,179.45000	7.17945	7,230.240	5.11	1.00	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		8.39510		102.31291	0.00000	8.40501	102.26634			4.83	0.00	72,437,540.28	708	39,668.00
R2032	On 07/05/2026	Bond Future	0.00		8.44512		100.04122	0.00000	8.45630	99.99047			4.86	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.50882		101.86396	0.00000	8.51838	101.82215			4.64	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.58453		99.49504	0.00000	8.59188	99.46413			4.59	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		8.50735		109.19735	0.00000	8.51786	109.13769			7.22	0.00	0.00	0	28,018.00
R2033	On 05/02/2026	Bond Future	0.00		8.56508		111.17691	0.00000	8.57509	111.12177			7.31	0.00	0.00	0	287.00
R2033	On 07/05/2026	Bond Future	0.00		8.61981		108.18530	0.00000	8.63099	108.12560			7.19	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.68711		110.15620	0.00000	8.69681	110.10608			7.34	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.76524		107.05054	0.00000	8.77294	107.01209			7.13	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		9.03041		100.77761	0.00000	9.02594	100.80518			6.46	0.00	2,620,217.86	26	67,276.00
R2035	On 06/11/2025	Bond Future	9.77	Call	4,426.51000		4.42651	0.00000	4,454.19000	4.45419	4,426.510		6.27	1.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	5,234.35000		5.23435	0.00000	5,261.94000	5.26194	5,234.350		6.28	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	6,203.47000		6.20347	0.00000	6,231.04000	6.23104	6,203.470		6.30	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	0.00000		0.00000	0.00000	0.00000	0.00000			6.30	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	0.00000		0.00000	0.00000	0.00000	0.00000			6.38	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	8,047.15000		8.04715	0.00000	8,074.72000	8.07472	8,047.150		6.54	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	8,212.34000		8.21234	0.00000	8,239.91000	8.23991	8,212.340		6.58	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			6.67	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	8,977.92000		8.97792	0.00000	9,005.49000	9.00549	8,977.920		6.78	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			6.92	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	10,907.41000		10.90741	0.00000	10,934.98000	10.93498	10,907.410		7.29	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	10,960.21000		10.96021	0.00000	10,987.78000	10.98778	10,960.210		7.30	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			7.73	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			7.73	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			7.73	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			7.73	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			7.73	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.10254		102.60455	0.00000	9.09703	102.63774			6.28	0.00	2,667,718.30	26	55,526.00
R2035	On 05/02/2026	Bond Future	9.25	Put	1,013.69000		1.01369	0.00000	1,006.78000	1.00678	1,013.690		6.28	(0.39)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	6,206.73000		6.20673	0.00000	6,239.98000	6.23998	6,206.730		6.12	0.97	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	7,654.10000		7.65410	0.00000	7,687.38000	7.68738	7,654.100		6.18	0.99	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	4.57000		0.00457	0.00000	4.63000	0.00463	4.570		6.25	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	10,296.71000		10.29671	0.00000	10,329.92000	10.32992	10,296.710		6.33	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.35000		0.00035	0.00000	0.35000	0.00035	0.350		6.41	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			6.43	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.16760		99.99514	0.00000	9.16242	100.02564			6.47	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,531.99000		3.53199	0.00000	3,558.11000	3.55811	3,531.990		6.34	0.73	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	3,612.38000		3.61238	0.00000	3,638.69000	3.63869	3,612.380		6.34	0.74	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	3,817.01000		3.81701	0.00000	3,843.77000	3.84377	3,817.010		6.33	0.76	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	249.93000		0.24993	0.00000	248.78000	0.24878	249.930		6.30	(0.11)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	237.10000		0.23710	0.00000	236.02000	0.23602	237.100		6.30	(0.10)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	207.64000		0.20764	0.00000	206.73000	0.20673	207.640		6.29	(0.09)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	64.85000		0.06485	0.00000	64.70000	0.06470	64.850		6.38	(0.03)	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	61.20	0000	0.06120	0.00000	61.07	0000	0.06107	61.200	6.38	(0.03)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	52.97	0000	0.05297	0.00000	52.87	0000	0.05287	52.970	6.40	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.24	470	101.81725	0.00000	9.23	758	101.85814		6.33	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,014.37	0000	2.01437	0.00000	2,037.45	0000	2.03745	2,014.370	6.38	0.47	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,239.43	0000	2.23943	0.00000	2,263.94	0000	2.26394	2,239.430	6.34	0.50	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	1,318.80	0000	1.31880	0.00000	1,308.54	0000	1.30854	1,318.800	6.23	(0.34)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	1,142.89	0000	1.14289	0.00000	1,133.81	0000	1.13381	1,142.890	6.22	(0.31)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	563.89	0000	0.56389	0.00000	559.11	0000	0.55911	563.890	6.20	(0.18)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	475.97	0000	0.47597	0.00000	471.90	0000	0.47190	475.970	6.20	(0.16)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.33	384	99.10540	0.00000	9.32	435	99.15853		6.45	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	0.00		9.56	178	95.14387	0.00000	9.56	245	95.13955		7.33	0.00	22,263,665.58	234	120,055.00
R2037	On 06/11/2025	Bond Future	10.50	Call	5,797.39	0000	5.79739	0.00000	5,793.09	0000	5.79309	5,797.390	7.13	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	8,684.84	0000	8.68484	0.00000	8,680.52	0000	8.68052	8,684.840	7.49	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		8.62	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.64	043	92.61024	0.00000	9.64	037	92.61062		7.48	0.00	45,193,797.12	488	82,835.00
R2037	On 05/02/2026	Bond Future	10.90	Call	7,551.26	0000	7.55126	0.00000	7,552.34	0000	7.55234	7,551.260	7.31	0.98	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	10,285.67	0000	10.28567	0.00000	10,286.16	0000	10.28616	10,285.670	7.43	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.01	0000	0.00001	0.00000	0.01	0000	0.00001	0.010	7.51	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		7.51	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.72	206	94.31950	0.00000	9.72	249	94.31683		7.43	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	7,368.24	0000	7.36824	0.00000	7,367.39	0000	7.36739	7,368.240	7.26	0.93	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1.30	0000	0.00130	0.00000	1.34	0000	0.00134	1.300	7.40	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.81	653	91.77808	0.00000	9.81	546	91.78458		7.72	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,173.19	0000	3.17319	0.00000	3,181.23	0000	3.18123	3,173.190	7.71	0.59	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	663.07	0000	0.66307	0.00000	664.72	0000	0.66472	663.070	7.58	(0.19)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	212.30	0000	0.21230	0.00000	213.32	0000	0.21332	212.300	7.62	(0.07)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.91	120	93.38862	0.00000	9.90	828	93.40601		7.64	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	1,876.92	0000	1.87692	0.00000	1,887.19	0000	1.88719	1,876.920	7.88	0.38	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	2,029.57	0000	2.02957	0.00000	2,026.53	0000	2.02653	2,029.570	7.59	(0.38)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	924.44	0000	0.92444	0.00000	923.45	0000	0.92345	924.440	7.55	(0.22)	0.00	0	4,490.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		9.63	285	110.10553	0.00000	9.63	358	110.09999		7.07	0.00	0.00	0	6,698.00
R2038	On 06/11/2025	Bond Future	10.98	Call	9,578.19	0000	9.57819	0.00000	9,572.65	0000	9.57265	9,578.190	7.21	1.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		8.33	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.71	640	112.10154	0.00000	9.71	640	112.10154		6.92	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		9.79	868	108.68572	0.00000	9.79	917	108.68215		7.30	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.89	140	110.66557	0.00000	9.89	041	110.67265		7.30	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.99	202	107.12742	0.00000	9.98	917	107.14734		7.40	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 06/11/2025	Bond Future	0.00		101.57	351	101.57351	0.00000	101.56	789	101.56789		7.80	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		103.41	483	103.41483	0.00000	103.41	439	103.41439		7.62	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		100.34	400	100.34400	0.00000	100.34	022	100.34022		7.95	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		102.17	195	102.17195	0.00000	102.17	796	102.17796		7.91	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		98.98	876	98.98876	0.00000	99.00	657	99.00657		8.23	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	100.00000		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
R2040	On 06/11/2025	Bond Future	0.00		9.98818		95.07258	0.00000	9.98390	95.10299			8.08	0.00	0.00	0 47,877.00
R2040	On 05/02/2026	Bond Future	0.00		10.07327		92.28709	0.00000	10.06814	92.32292			8.29	0.00	0.00	0 47,843.00
R2040	On 05/02/2026	Bond Future	9.80	Call	967.10000		0.96710	0.00000	986.58000	0.98658	967.100		8.63	0.34	0.00	0 14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	2,778.65000		2.77865	0.00000	2,809.92000	2.80992	2,778.650		8.24	0.68	0.00	0 680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	258.21000		0.25821	0.00000	257.56000	0.25756	258.210		8.10	(0.12)	0.00	0 8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	56.97000		0.05697	0.00000	57.15000	0.05715	56.970		8.08	(0.03)	0.00	0 680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	11,110.9400		11.11094	0.00000	11,146.82000	11.14682	11,110.940		8.24	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				8.36	0.00	0.00	0 475.00
R2040	On 07/05/2026	Bond Future	0.00		10.16099		93.99037	0.00000	10.15613	94.02375			8.26	0.00	0.00	0 0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	4,460.34000		4.46034	0.00000	4,489.86000	4.48986	4,460.340		8.09	0.75	0.00	0 1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	71.07000		0.07107	0.00000	71.01000	0.07101	71.070		8.13	(0.03)	0.00	0 1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	16.07000		0.01607	0.00000	16.11000	0.01611	16.070		8.23	(0.01)	0.00	0 1,460.00
R2040	On 06/08/2026	Bond Future	0.00		10.26079		91.19233	0.00000	10.25438	91.23552			8.63	0.00	0.00	0 7,265.00
R2040	On 05/11/2026	Bond Future	0.00		10.35990		92.79229	0.00000	10.35165	92.84690			8.57	0.00	0.00	0 0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,109.60000		2.10960	0.00000	2,134.51000	2.13451	2,109.600		8.87	0.38	0.00	0 2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	2,290.87000		2.29087	0.00000	2,274.01000	2.27401	2,290.870		8.52	(0.38)	0.00	0 2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	1,050.77000		1.05077	0.00000	1,041.99000	1.04199	1,050.770		8.48	(0.22)	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		101.47420		101.47420	0.00000	101.46792	101.46792			8.41	0.00	0.00	0 0.00
R2042	On 05/02/2026	Bond Future	0.00		103.31378		103.31378	0.00000	103.31253	103.31253			8.22	0.00	0.00	0 0.00
R2042	On 07/05/2026	Bond Future	0.00		100.11501		100.11501	0.00000	100.11046	100.11046			8.61	0.00	0.00	0 0.00
R2042	On 06/08/2026	Bond Future	0.00		101.93866		101.93866	0.00000	101.94396	101.94396			8.57	0.00	0.00	0 0.00
R2042	On 05/11/2026	Bond Future	0.00		98.62530		98.62530	0.00000	98.64232	98.64232			8.95	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		10.16259		90.80601	0.00000	10.17845	90.68752			8.83	0.00	0.00	0 117,559.00
R2044	On 06/11/2025	Bond Future	11.25	Call	7,583.73000		7.58373	0.00000	7,465.25000	7.46525	7,583.730		8.61	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			9.54	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			10.00	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			10.37	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			10.46	0.00	0.00	0 5,800.00
R2044	On 05/02/2026	Bond Future	0.00		10.24469		88.06846	0.00000	10.26045	87.95247			9.08	0.00	0.00	0 32,808.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,262.81000		1.26281	0.00000	1,224.99000	1.22499	1,262.810		9.43	0.40	0.00	0 9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	4,919.05000		4.91905	0.00000	4,822.81000	4.82281	4,919.050		8.91	0.87	0.00	0 9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	79.39000		0.07939	0.00000	86.56000	0.08656	79.390		8.87	(0.04)	0.00	0 4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	34.19000		0.03419	0.00000	37.76000	0.03776	34.190		8.86	(0.02)	0.00	0 9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	27.35000		0.02735	0.00000	30.31000	0.03031	27.350		8.86	(0.02)	0.00	0 4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.32887		89.69388	0.00000	10.34557	89.57277			9.06	0.00	0.00	0 0.00
R2044	On 06/08/2026	Bond Future	0.00		10.42381		86.94278	0.00000	10.43987	86.82822			9.50	0.00	0.00	0 7,681.00
R2044	On 05/11/2026	Bond Future	0.00		10.51748		88.46810	0.00000	10.53263	88.36171			9.45	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		10.12722		89.61738	0.00000	10.12795	89.61161			9.32	0.00	0.00	0 92,095.00
R2048	On 05/02/2026	Bond Future	0.00		10.20739		91.24202	0.00000	10.20756	91.24070			9.13	0.00	0.00	0 204,980.00
R2048	On 05/02/2026	Bond Future	9.50	Call	326.18000		0.32618	0.00000	330.82000	0.33082	326.180		9.86	0.13	0.00	0 1,400.00
R2048	On 05/02/2026	Bond Future	10.00	Call	1,177.07000		1.17707	0.00000	1,184.55000	1.18455	1,177.070		9.31	0.37	0.00	0 1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	935.64000		0.93564	0.00000	943.26000	0.94326	935.640		9.01	(0.31)	0.00	0 1,400.00
R2048	On 07/05/2026	Bond Future	0.00		10.28171		88.48629	0.00000	10.28226	88.48206			9.58	0.00	0.00	0 260.00
R2048	On 06/08/2026	Bond Future	0.00		10.36476		90.09856	0.00000	10.36419	90.10288			9.56	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						
R2048	On 05/11/2026	Bond Future	0.00		10.45470		87.24393	0.00000	10.45275	87.25850			10.01	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		9.99572		116.48850	0.00000	9.99134	116.53467			9.44	0.00	0.00	0	28,843.00
R2053	On 05/02/2026	Bond Future	0.00		10.06877		118.60030	0.00000	10.06368	118.65323			9.25	0.00	0.00	0	26,900.00
R2053	On 07/05/2026	Bond Future	0.00		10.14013		114.92725	0.00000	10.13524	114.97741			9.71	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.21878		117.02082	0.00000	10.21261	117.08321			9.69	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.30234		113.21618	0.00000	10.29462	113.29307			10.15	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		9.31010		80.61547	0.00000	9.30061	80.66936			7.51	0.00	64,492,376.00	800	25,898.00
R209	On 05/02/2026	Bond Future	0.00		9.38047		82.07690	0.00000	9.36989	82.13592			7.33	0.00	76,988,132.20	938	11,623.00
R209	On 07/05/2026	Bond Future	0.00		9.44905		80.44019	0.00000	9.43856	80.49764			7.57	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.52757		81.90588	0.00000	9.51520	81.97233			7.48	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.61363		80.19459	0.00000	9.59900	80.27160			7.65	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		253.57405		253.57405	0.00000	253.76192	253.76192			0.00	0.00	0.00	0	1,203.00
R210	On 05/02/2026	Bond Future	0.00		258.23370		258.23370	0.00000	258.43795	258.43795			0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.57487		259.57487	0.00000	259.77430	259.77430			0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.36764		264.36764	0.00000	264.59598	264.59598			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.53539		265.53539	0.00000	265.79703	265.79703			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		8.04494		96.93730	0.00000	8.05023	96.91543			4.40	0.00	11,147,789.50	115	82,322.00
R213	On 05/02/2026	Bond Future	0.00		8.09122		98.69463	0.00000	8.09559	98.67729			4.15	0.00	11,349,882.45	115	1,819.00
R213	On 07/05/2026	Bond Future	0.00		8.12693		96.96443	0.00000	8.13240	96.94361			4.09	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.17725		98.73161	0.00000	8.18047	98.71989			3.83	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.24618		96.91691	0.00000	8.24639	96.91618			3.74	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		9.97725		74.27855	0.00000	9.97294	74.30529			8.92	0.00	24,511,921.50	330	37,193.00
R214	On 05/02/2026	Bond Future	0.00		10.05761		75.62506	0.00000	10.05253	75.65615			8.73	0.00	24,956,269.80	330	2,135.00
R214	On 07/05/2026	Bond Future	0.00		10.13217		73.72278	0.00000	10.12734	73.75194			9.11	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.21596		75.06621	0.00000	10.20975	75.10316			9.10	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.30753		73.08875	0.00000	10.29967	73.13483			9.48	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 :													9,406,368,529.64			8,161	1,845,445.00
Grand Total:													9,406,368,529.64			8,161	1,845,445.00