

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/10/2025

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		1,223.35000		1,223.35000	0.00000	1,223.26700	1,223.26700		0.00	0.00	0.00		0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,245.53200		1,245.53200	0.00000	1,245.44600	1,245.44600		0.00	0.00	0.00		0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,268.52200		1,268.52200	0.00000	1,268.43400	1,268.43400		0.00	0.00	0.00		0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,291.42000		1,291.42000	0.00000	1,291.32800	1,291.32800		0.00	0.00	0.00		0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,314.41400		1,314.41400	0.00000	1,314.31600	1,314.31600		0.00	0.00	0.00		0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,526.80000		1,526.80000	0.00000	1,524.82800	1,524.82800		0.00	0.00	0.00		0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,554.48500		1,554.48500	0.00000	1,552.47500	1,552.47500		0.00	0.00	0.00		0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,583.17700		1,583.17700	0.00000	1,581.13000	1,581.13000		0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,611.75600		1,611.75600	0.00000	1,609.66800	1,609.66800		0.00	0.00	0.00		0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,640.45300		1,640.45300	0.00000	1,638.32400	1,638.32400		0.00	0.00	0.00		0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,288.38700		1,288.38700	0.00000	1,287.04700	1,287.04700		0.00	0.00	167,490,310.00		13	63.00
ALBI	On 05/02/2026	Index Future	0.00		1,311.74900		1,311.74900	0.00000	1,310.38300	1,310.38300		0.00	0.00	170,527,370.00		13	13.00
ALBI	On 07/05/2026	Index Future	0.00		1,335.96100		1,335.96100	0.00000	1,334.56900	1,334.56900		0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,360.07700		1,360.07700	0.00000	1,358.65700	1,358.65700		0.00	0.00	0.00		0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,384.29300		1,384.29300	0.00000	1,382.84400	1,382.84400		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		9.52846		90.13263	0.00000	9.54967	90.02560		0.00	0.00	0.00		0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.62529		91.78909	0.00000	9.64751	91.67998		0.00	0.00	0.00		0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.71794		89.71046	0.00000	9.74120	89.59929		0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.82469		91.36639	0.00000	9.84913	91.25293		0.00	0.00	0.00		0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.94662		89.19967	0.00000	9.97233	89.08388		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		10.19622		86.99145	0.00000	10.21221	86.87816		0.00	0.00	0.00		0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.28041		88.59014	0.00000	10.29696	88.47463		0.00	0.00	0.00		0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.36498		85.98157	0.00000	10.38210	85.86393		0.00	0.00	0.00		0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.45688		87.56796	0.00000	10.47463	87.44790		0.00	0.00	0.00		0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.55566		84.86222	0.00000	10.57407	84.73980		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		1,265.36900		1,265.36900	0.00000	1,264.08900	1,264.08900		0.00	0.00	4,188,371,390.00		331	145.00
GOVI	On 05/02/2026	GOVI	0.00		1,288.31300		1,288.31300	0.00000	1,287.00800	1,287.00800		0.00	0.00	4,431,796,720.00		344	563.00
GOVI	On 07/05/2026	GOVI	0.00		1,312.09300		1,312.09300	0.00000	1,310.76400	1,310.76400		0.00	0.00	0.00		0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,335.77800		1,335.77800	0.00000	1,334.42100	1,334.42100		0.00	0.00	0.00		0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,359.56100		1,359.56100	0.00000	1,358.17700	1,358.17700		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		141.56513		141.56513	0.00000	141.67505	141.67505		0.00	0.00	0.00		0	3,026.00
I2029	On 05/02/2026	Bond Future	0.00		144.16678		144.16678	0.00000	144.27861	144.27861		0.00	0.00	0.00		0	1,470.00
I2029	On 07/05/2026	Bond Future	0.00		145.39874		145.39874	0.00000	145.51238	145.51238		0.00	0.00	0.00		0	0.00
I2029	On 06/08/2026	Bond Future	0.00		148.08434		148.08434	0.00000	148.19972	148.19972		0.00	0.00	0.00		0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.23730		149.23730	0.00000	149.35376	149.35376		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		112.66267	112.66267	0.00000	112.64018	112.64018			2.29	0.00	102,523,029.70		910	852.00
I2031	On 05/02/2026	Bond Future	0.00		112.34261	112.34261	0.00000	112.31953	112.31953			2.18	0.00	102,231,775.10		910	910.00
I2031	On 07/05/2026	Bond Future	0.00		114.44297	114.44297	0.00000	114.41941	114.41941			2.03	0.00	0.00		0	0.00
I2031	On 06/08/2026	Bond Future	0.00		114.12770	114.12770	0.00000	114.10238	114.10238			1.95	0.00	0.00		0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.15908	116.15908	0.00000	116.13299	116.13299			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		135.40894	135.40894	0.00000	135.06477	135.06477			0.00	0.00	7,176,673.82		53	18,778.00
I2033	On 05/02/2026	Bond Future	0.00		137.89746	137.89746	0.00000	137.54685	137.54685			0.00	0.00	7,308,565.38		53	1,468.00
I2033	On 07/05/2026	Bond Future	0.00		138.91006	138.91006	0.00000	138.55270	138.55270			0.00	0.00	0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		141.47587	141.47587	0.00000	141.11155	141.11155			0.00	0.00	0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.40715	142.40715	0.00000	142.03533	142.03533			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		146.74332	146.74332	0.00000	146.26415	146.26415			0.00	0.00	56,055,948.24		382	1,601.00
I2038	On 05/02/2026	Bond Future	0.00		147.26986	147.26986	0.00000	146.78156	146.78156			0.00	0.00	56,257,086.52		382	1,565.00
I2038	On 07/05/2026	Bond Future	0.00		150.02317	150.02317	0.00000	149.52574	149.52574			0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		150.58895	150.58895	0.00000	150.08099	150.08099			0.00	0.00	0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		153.27043	153.27043	0.00000	152.75309	152.75309			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		114.81187	114.81187	0.00000	114.78744	114.78744			5.26	0.00	0.00		0	0.00
I2043	On 05/02/2026	Bond Future	0.00		114.10578	114.10578	0.00000	114.08084	114.08084			5.27	0.00	0.00		0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.23907	116.23907	0.00000	116.21362	116.21362			5.24	0.00	0.00		0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.52466	115.52466	0.00000	115.49722	115.49722			5.35	0.00	0.00		0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.58043	117.58043	0.00000	117.55222	117.55222			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		125.67472	125.67472	0.00000	125.27985	125.27985			0.00	0.00	10,053,977.60		80	11,659.00
I2046	On 05/02/2026	Bond Future	0.00		127.98442	127.98442	0.00000	127.58207	127.58207			0.00	0.00	10,238,753.60		80	12,287.00
I2046	On 07/05/2026	Bond Future	0.00		128.07773	128.07773	0.00000	127.66751	127.66751			0.00	0.00	0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		130.44292	130.44292	0.00000	130.02479	130.02479			0.00	0.00	0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		130.43223	130.43223	0.00000	130.00555	130.00555			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		127.01782	127.01782	0.00000	126.78222	126.78222			0.00	0.00	29,468,134.24		232	6,732.00
I2050	On 05/02/2026	Bond Future	0.00		126.93324	126.93324	0.00000	126.69317	126.69317			0.00	0.00	29,448,511.68		232	11,660.00
I2050	On 07/05/2026	Bond Future	0.00		129.30646	129.30646	0.00000	129.06169	129.06169			0.00	0.00	0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		129.23709	129.23709	0.00000	128.98660	128.98660			0.00	0.00	0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		131.53834	131.53834	0.00000	131.28305	131.28305			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		115.61701	115.61701	0.00000	115.59232	115.59232			7.41	0.00	0.00		0	0.00
I2058	On 05/02/2026	Bond Future	0.00		114.92592	114.92592	0.00000	114.90058	114.90058			7.48	0.00	0.00		0	0.00
I2058	On 07/05/2026	Bond Future	0.00		117.07452	117.07452	0.00000	117.04859	117.04859			7.48	0.00	0.00		0	0.00
I2058	On 06/08/2026	Bond Future	0.00		116.37539	116.37539	0.00000	116.34757	116.34757			7.68	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		118.44640	118.44640	0.00000	118.41782	118.41782			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		401.73800	401.73800	0.00000	401.02800	401.02800			0.00	0.00	0.00		0	553.00
IGOV	On 05/02/2026	Index Future	0.00		409.12200	409.12200	0.00000	408.39800	408.39800			0.00	0.00	0.00		0	209.00
IGOV	On 07/05/2026	Index Future	0.00		416.77100	416.77100	0.00000	416.03400	416.03400			0.00	0.00	0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		424.39000	424.39000	0.00000	423.63900	423.63900			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		432.04000		432.04000	0.00000	431.27400	431.27400		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	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	0.00000		0.00		0.00	0.00	0	0.00
R186	On 06/11/2025	Bond Future	0.00		7.39848		107.33195	0.00000	7.43021	107.29789		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	0.00000		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	0.00000		0.00		0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		283.76244		283.76244	0.00000	283.41161	283.41161		0.00		0.00	84,844,969.56	299	780.00
R202	On 05/02/2026	Bond Future	0.00		283.62635		283.62635	0.00000	283.26880	283.26880		0.00		0.00	84,804,278.65	299	573.00
R202	On 07/05/2026	Bond Future	0.00		288.92918		288.92918	0.00000	288.56476	288.56476		0.00		0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		288.83155		288.83155	0.00000	288.45802	288.45802		0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		293.97520		293.97520	0.00000	293.59403	293.59403		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		7.66406		103.41263	0.00000	7.66429	103.41181		3.20		0.00	1,521,303,199.93	14,711	111,524.00
R2030	On 06/11/2025	Bond Future	8.72	Call	3,691.94000		3.69194	0.00000	3,691.12000	3.69112	3,691.940	2.91		1.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	5,382.46000		5.38246	0.00000	5,381.64000	5.38164	5,382.460	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		7.68456		101.27959	0.00000	7.68484	101.27864		3.14		0.00	1,027,076,322.19	10,141	81,267.00
R2030	On 07/05/2026	Bond Future	0.00		7.70603		103.14892	0.00000	7.70634	103.14793		3.02		0.00	538,437,362.40	5,220	5,220.00
R2030	On 06/08/2026	Bond Future	0.00		7.74471		101.01975	0.00000	7.74513	101.01849		2.92		0.00	0.00	0	338.00
R2030	On 05/11/2026	Bond Future	0.00		7.78760		102.79376	0.00000	7.78816	102.79218		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

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	0.00		8.25952		100.89065	0.00000	8.26006	100.88802			5.05	0.00	1,368,682,557.90	13,566	118,027.00
R2032	On 06/11/2025	Bond Future	9.40	Call	5,383.91000		5.38391	0.00000	5,381.28000	5.38128	5,383.910	4.66	1.00	0.00		0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	7,629.70000		7.62970	0.00000	7,627.07000	7.62707	7,629.700	5.11	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		8.30877		102.71979	0.00000	8.30935	102.71705			4.83	0.00	1,073,729,964.87	10,453	50,221.00
R2032	On 07/05/2026	Bond Future	0.00		8.35408		100.45563	0.00000	8.35471	100.45276			4.86	0.00	453,356,258.19	4,513	4,513.00
R2032	On 06/08/2026	Bond Future	0.00		8.41248		102.28646	0.00000	8.41320	102.28330			4.64	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.48246		99.92557	0.00000	8.48329	99.92206			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		8.42032		109.69306	0.00000	8.42089	109.68981			7.22	0.00	0.00	0	20,832.00
R2033	On 05/02/2026	Bond Future	0.00		8.47372		111.68185	0.00000	8.47434	111.67841			7.31	0.00	441,701,716.75	3,955	11,873.00
R2033	On 07/05/2026	Bond Future	0.00		8.52383		108.69962	0.00000	8.52449	108.69607			7.19	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.58600		110.68046	0.00000	8.58675	110.67656			7.34	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.65865		107.58462	0.00000	8.65950	107.58035			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		8.90285		101.56839	0.00000	8.92374	101.43832			6.46	0.00	926,811,558.75	9,125	47,673.00
R2035	On 06/11/2025	Bond Future	9.77	Call	5,216.85000		5.21685	0.00000	5,086.79000	5.08679	5,216.850	6.27	1.00	0.00		0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	6,025.08000		6.02508	0.00000	5,895.01000	5.89501	6,025.080	6.28	1.00	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	6,994.25000		6.99425	0.00000	6,864.18000	6.86418	6,994.250	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	8,837.93000		8.83793	0.00000	8,707.86000	8.70786	8,837.930	6.54	1.00	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	9,003.12000		9.00312	0.00000	8,873.05000	8.87305	9,003.120	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	9,768.70000		9.76870	0.00000	9,638.63000	9.63863	9,768.700	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	11,698.19000		11.69819	0.00000	11,568.12000	11.56812	11,698.190	7.29	1.00	0.00		0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	11,750.99000		11.75099	0.00000	11,620.92000	11.62092	11,750.990	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		8.96954		103.40985	0.00000	8.99133	103.27733			6.28	0.00	943,614,881.25	9,125	79,860.00
R2035	On 05/02/2026	Bond Future	9.25	Put	707.01000		0.70701	0.00000	754.60000	0.75460	707.010	6.28	(0.31)	0.00		0	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	6,989.31000		6.98931	0.00000	6,859.88000	6.85988	6,989.310	6.12	0.98	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	8,451.74000		8.45174	0.00000	8,320.22000	8.32022	8,451.740	6.18	0.99	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1.78000		0.00178	0.00000	2.13000	0.00213	1.780	6.25	0.00	0.00		0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	11,101.24000		11.10124	0.00000	10,968.81000	10.96881	11,101.240	6.33	1.00	0.00		0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.11000		0.00011	0.00000	0.14000	0.00014	0.110	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		9.02903		100.81532	0.00000	9.05173	100.68035			6.47	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	4,138.88000		4.13888	0.00000	4,036.97000	4.03697	4,138.880	6.34	0.79	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	4,225.95000		4.22595	0.00000	4,122.97000	4.12297	4,225.950	6.34	0.79	0.00		0	200.00

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	9.71	Call	4,446.81	000	4.44681	0.00000	4,341.22	000	4.34122	4,446.81	6.33	0.81	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	166.37	000	0.16637	0.00000	178.90	000	0.17890	166.37	6.30	(0.08)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	157.16	000	0.15716	0.00000	169.13	000	0.16913	157.16	6.30	(0.07)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	136.18	000	0.13618	0.00000	146.84	000	0.14684	136.18	6.29	(0.07)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	39.18	000	0.03918	0.00000	42.91	000	0.04291	39.18	6.38	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	36.83	000	0.03683	0.00000	40.36	000	0.04036	36.83	6.38	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	31.57	000	0.03157	0.00000	34.66	000	0.03466	31.57	6.40	(0.02)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.09996		102.65294	0.00000	9.12370		102.51524		6.33	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,411.86	000	2.41186	0.00000	2,344.47	000	2.34447	2,411.86	6.38	0.52	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,666.76	000	2.66676	0.00000	2,594.40	000	2.59440	2,666.76	6.34	0.56	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	1,044.26	000	1.04426	0.00000	1,087.57	000	1.08757	1,044.26	6.23	(0.29)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	895.47	000	0.89547	0.00000	934.37	000	0.93437	895.47	6.22	(0.26)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	420.68	000	0.42068	0.00000	442.84	000	0.44284	420.68	6.20	(0.14)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	351.10	000	0.35110	0.00000	370.35	000	0.37035	351.10	6.20	(0.12)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.18264		99.95637	0.00000	9.20747		99.81596		6.45	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		9.44426		95.90688	0.00000	9.46521		95.77024		7.33	0.00	0.00	0	123,315.00
R2037	On 06/11/2025	Bond Future	10.50	Call	6,560.37	000	6.56037	0.00000	6,423.73	000	6.42373	6,560.37	7.13	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	9,447.85	000	9.44785	0.00000	9,311.21	000	9.31121	9,447.85	7.49	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		8.62	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		9.51841		93.38728	0.00000	9.54017		93.24806		7.48	0.00	72,094,980.16	772	83,383.00
R2037	On 05/02/2026	Bond Future	10.90	Call	8,316.44	000	8.31644	0.00000	8,178.96	000	8.17896	8,316.44	7.31	0.99	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	11,061.43	000	11.06143	0.00000	10,922.38	000	10.92238	11,061.43	7.43	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		7.51	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		7.51	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.59535		95.11092	0.00000	9.61795		94.96909		7.43	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	10.95	Call	8,108.99	000	8.10899	0.00000	7,975.41	000	7.97541	8,108.99	7.26	0.95	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.65	000	0.00065	0.00000	0.75	000	0.00075	0.65	7.40	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.68462		92.58447	0.00000	9.70817		92.43980		7.72	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,652.67	000	3.65267	0.00000	3,564.88	000	3.56488	3,652.67	7.71	0.64	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	514.92	000	0.51492	0.00000	540.14	000	0.54014	514.92	7.58	(0.15)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	154.63	000	0.15463	0.00000	164.24	000	0.16424	154.63	7.62	(0.06)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.77409		94.20972	0.00000	9.79859		94.06227		7.64	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,186.75	000	2.18675	0.00000	2,129.75	000	2.12975	2,186.75	7.88	0.42	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,718.96	000	1.71896	0.00000	1,773.13	000	1.77313	1,718.96	7.59	(0.34)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	750.37	000	0.75037	0.00000	780.33	000	0.78033	750.37	7.55	(0.18)	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		9.52025		110.96515	0.00000	9.54126		110.80403		7.07	0.00	0.00	0	3,279.00
R2038	On 06/11/2025	Bond Future	10.98	Call	10,437.81	000	10.43781	0.00000	10,276.69	000	10.27669	10,437.81	7.21	1.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		8.33	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		9.59945		112.97695	0.00000	9.62127		112.81286		6.92	0.00	0.00	0	3,372.00
R2038	On 07/05/2026	Bond Future	0.00		9.67719		109.57731	0.00000	9.69986		109.41015		7.30	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.76500		111.57399	0.00000	9.78861		111.40349		7.30	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.86049		108.05249	0.00000	9.88508		107.87868		7.40	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		102.37287		102.37287	0.00000	102.21594		102.21594		7.80	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
R2039	On 05/02/2026	Bond Future	0.00		104.22896		104.22896	0.00000	104.06904	104.06904			7.62	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		101.17315		101.17315	0.00000	101.01031	101.01031			7.95	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		103.01672		103.01672	0.00000	102.85067	102.85067			7.91	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		99.84905		99.84905	0.00000	99.67973	99.67973			8.23	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		9.85547		96.02223	0.00000	9.87648	95.87095			8.08	0.00	280,192,867.14	2,918	24,241.00
R2040	On 05/02/2026	Bond Future	0.00		9.93581		93.25418	0.00000	9.95758	93.10004			8.29	0.00	314,080,078.24	3,368	78,329.00
R2040	On 05/02/2026	Bond Future	9.80	Call	1,304.11000		1.30411	0.00000	1,248.08000	1.24808	1,304.110		8.63	0.42	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	3,455.04000		3.45504	0.00000	3,344.10000	3.34410	3,455.040		8.24	0.77	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	148.10000		0.14810	0.00000	163.63000	0.16363	148.100		8.10	(0.08)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	27.57000		0.02757	0.00000	31.46000	0.03146	27.570		8.08	(0.02)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	12,076.27000		12.07627	0.00000	11,922.34000	11.92234	12,076.270		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	0.00000			8.36	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		10.01862		94.97534	0.00000	10.04116	94.81839			8.26	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	5,210.32000		5.21032	0.00000	5,088.65000	5.08865	5,210.320		8.09	0.80	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	42.72000		0.04272	0.00000	46.71000	0.04671	42.720		8.13	(0.02)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	8.77000		0.00877	0.00000	9.76000	0.00976	8.770		8.23	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		10.11301		92.19575	0.00000	10.13643	92.03567			8.63	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		10.20675		93.81385	0.00000	10.23104	93.65072			8.57	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,502.26000		2.50226	0.00000	2,438.02000	2.43802	2,502.260		8.87	0.42	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,907.26000		1.90726	0.00000	1,966.67000	1.96667	1,907.260		8.52	(0.34)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	835.05000		0.83505	0.00000	867.99000	0.86799	835.050		8.48	(0.18)	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		102.49869		102.49869	0.00000	102.32890	102.32890			8.41	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		104.35699		104.35699	0.00000	104.18406	104.18406			8.22	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		101.17751		101.17751	0.00000	101.00134	101.00134			8.61	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		103.02114		103.02114	0.00000	102.84152	102.84152			8.57	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		99.72740		99.72740	0.00000	99.54430	99.54430			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		10.05012		91.65340	0.00000	10.07613	91.45632			8.83	0.00	0.00	0	98,324.00
R2044	On 06/11/2025	Bond Future	11.25	Call	8,431.12000		8.43112	0.00000	8,234.04000	8.23404	8,431.120		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		10.12845		88.93137	0.00000	10.15534	88.73059			9.08	0.00	0.00	0	53,230.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,605.28000		1.60528	0.00000	1,520.70000	1.52070	1,605.280		9.43	0.47	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	5,673.05000		5.67305	0.00000	5,494.41000	5.49441	5,673.050		8.91	0.91	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	43.47000		0.04347	0.00000	50.39000	0.05039	43.470		8.87	(0.03)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	17.27000		0.01727	0.00000	20.42000	0.02042	17.270		8.86	(0.01)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	13.53000		0.01353	0.00000	16.08000	0.01608	13.530		8.86	(0.01)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.20874		90.57278	0.00000	10.23652	90.36833			9.06	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.29940		87.83819	0.00000	10.32819	87.62972			9.50	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		10.38884		89.37975	0.00000	10.41862	89.16739			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		10.00977		90.55458	0.00000	10.03072	90.38622			9.32	0.00	271,663,740.00	3,000	80,322.00

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
R2048	On 05/02/2026	Bond Future	0.00		10.08608	92.19639	0.00000	10.10773	92.02482		9.13	0.00	659,204,188.50	7,150	210,913.00
R2048	On 05/02/2026	Bond Future	9.50	Call	451.18000	0.45118	0.00000	427.70000	0.42770	451.180	9.86	0.17	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	9.65	Call	671.93000	0.67193	0.00000	638.22000	0.63822	671.930	9.67	0.24	30,431,020.00	12,500	12,500.00
R2048	On 05/02/2026	Bond Future	10.00	Call	1,537.13000	1.53713	0.00000	1,469.46000	1.46946	1,537.130	9.31	0.45	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	645.96000	0.64596	0.00000	694.56000	0.69456	645.960	9.01	(0.24)	0.00	0	1,400.00
R2048	On 07/05/2026	Bond Future	0.00		10.15657	89.45825	0.00000	10.17889	89.28359		9.58	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.23542	91.08878	0.00000	10.25852	90.91057		9.56	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.32105	88.25206	0.00000	10.34493	88.07052		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		9.88346	117.68214	0.00000	9.90434	117.45851		9.44	0.00	0.00	0	28,843.00
R2053	On 05/02/2026	Bond Future	0.00		9.95290	119.81573	0.00000	9.97446	119.58789		9.25	0.00	0.00	0	27,517.00
R2053	On 07/05/2026	Bond Future	0.00		10.02053	116.16525	0.00000	10.04278	115.93318		9.71	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.09520	118.28188	0.00000	10.11820	118.04534		9.69	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.17462	114.50014	0.00000	10.19840	114.25916		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		9.19277	81.28515	0.00000	9.21364	81.16550		7.51	0.00	0.00	0	8,444.00
R209	On 05/02/2026	Bond Future	0.00		9.25882	82.75885	0.00000	9.28046	82.63699		7.33	0.00	0.00	0	31,504.00
R209	On 07/05/2026	Bond Future	0.00		9.32288	81.13473	0.00000	9.34532	81.01063		7.57	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.39650	82.61353	0.00000	9.41984	82.48693		7.48	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.47744	80.91520	0.00000	9.50172	80.78612		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		253.61775	253.61775	0.00000	253.53705	253.53705		0.00	0.00	0.00	0	1,203.00
R210	On 05/02/2026	Bond Future	0.00		258.27875	258.27875	0.00000	258.19629	258.19629		0.00	0.00	0.00	0	110.00
R210	On 07/05/2026	Bond Future	0.00		259.62173	259.62173	0.00000	259.53712	259.53712		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.41670	264.41670	0.00000	264.32983	264.32983		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.58891	265.58891	0.00000	265.49850	265.49850		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		7.95796	97.29766	0.00000	7.96348	97.27474		4.40	0.00	0.00	0	80,161.00
R213	On 05/02/2026	Bond Future	0.00		7.99893	99.06170	0.00000	8.00480	99.03830		4.15	0.00	0.00	0	3,963.00
R213	On 07/05/2026	Bond Future	0.00		8.02897	97.33827	0.00000	8.03520	97.31444		4.09	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.07272	99.11277	0.00000	8.07943	99.08825		3.83	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.13442	97.30535	0.00000	8.14166	97.28012		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		9.85477	75.04419	0.00000	9.87069	74.94403		8.92	0.00	0.00	0	37,146.00
R214	On 05/02/2026	Bond Future	0.00		9.93110	76.40479	0.00000	9.94755	76.30273		8.73	0.00	11,460,718.50	150	5,789.00
R214	On 07/05/2026	Bond Future	0.00		10.00164	74.51690	0.00000	10.01862	74.41290		9.11	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.08106	75.87513	0.00000	10.09862	75.76910		9.10	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.16811	73.91240	0.00000	10.18629	73.80425		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 :	19,472,438,908.86	115,280	1,902,341.00
Grand Total:	19,472,438,908.86	115,280	1,902,341.00