

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/10/2025

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		1,220.63900		1,220.63900	0.00000	1,220.73100	1,220.73100		0.00		0.00	0	0.00	
AL37	On 05/02/2026	Index Future	0.00		1,242.77400		1,242.77400	0.00000	1,242.86700	1,242.86700		0.00		0.00	0	0.00	
AL37	On 07/05/2026	Index Future	0.00		1,265.71300		1,265.71300	0.00000	1,265.80800	1,265.80800		0.00		0.00	0	0.00	
AL37	On 06/08/2026	Index Future	0.00		1,288.56800		1,288.56800	0.00000	1,288.66100	1,288.66100		0.00		0.00	0	0.00	
AL37	On 05/11/2026	Index Future	0.00		1,311.51700		1,311.51700	0.00000	1,311.60900	1,311.60900		0.00		0.00	0	0.00	
AL7T	On 06/11/2025	Index Future	0.00		1,523.87100		1,523.87100	0.00000	1,523.55900	1,523.55900		0.00		0.00	0	0.00	
AL7T	On 05/02/2026	Index Future	0.00		1,551.50500		1,551.50500	0.00000	1,551.18600	1,551.18600		0.00		0.00	0	0.00	
AL7T	On 07/05/2026	Index Future	0.00		1,580.14300		1,580.14300	0.00000	1,579.81800	1,579.81800		0.00		0.00	0	0.00	
AL7T	On 06/08/2026	Index Future	0.00		1,608.67400		1,608.67400	0.00000	1,608.33900	1,608.33900		0.00		0.00	0	0.00	
AL7T	On 05/11/2026	Index Future	0.00		1,637.32500		1,637.32500	0.00000	1,636.98000	1,636.98000		0.00		0.00	0	0.00	
ALBI	On 06/11/2025	Index Future	0.00		1,286.01800		1,286.01800	0.00000	1,285.93500	1,285.93500		0.00		0.00	0	63.00	
ALBI	On 05/02/2026	Index Future	0.00		1,309.33800		1,309.33800	0.00000	1,309.25300	1,309.25300		0.00		0.00	0	13.00	
ALBI	On 07/05/2026	Index Future	0.00		1,333.50600		1,333.50600	0.00000	1,333.41900	1,333.41900		0.00		0.00	0	0.00	
ALBI	On 06/08/2026	Index Future	0.00		1,357.58500		1,357.58500	0.00000	1,357.49300	1,357.49300		0.00		0.00	0	0.00	
ALBI	On 05/11/2026	Index Future	0.00		1,381.76400		1,381.76400	0.00000	1,381.66600	1,381.66600		0.00		0.00	0	0.00	
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
ES33	On 06/11/2025	Bond Future	0.00		9.55454		90.00105	0.00000	9.55558	89.99581		0.00		0.00	0	0.00	
ES33	On 05/02/2026	Bond Future	0.00		9.65250		91.65550	0.00000	9.65362	91.65001		0.00		0.00	0	0.00	
ES33	On 07/05/2026	Bond Future	0.00		9.74641		89.57442	0.00000	9.74758	89.56883		0.00		0.00	0	0.00	
ES33	On 06/08/2026	Bond Future	0.00		9.85433		91.22882	0.00000	9.85561	91.22288		0.00		0.00	0	0.00	
ES33	On 05/11/2026	Bond Future	0.00		9.97749		89.06067	0.00000	9.97889	89.05437		0.00		0.00	0	0.00	
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
ES42	On 06/11/2025	Bond Future	0.00		10.20267		86.94572	0.00000	10.21363	86.86811		0.00		0.00	0	0.00	
ES42	On 05/02/2026	Bond Future	0.00		10.28702		88.54398	0.00000	10.29836	88.46487		0.00		0.00	0	0.00	
ES42	On 07/05/2026	Bond Future	0.00		10.37181		85.93461	0.00000	10.38355	85.85397		0.00		0.00	0	0.00	
ES42	On 06/08/2026	Bond Future	0.00		10.46381		87.52105	0.00000	10.47599	87.43871		0.00		0.00	0	0.00	
ES42	On 05/11/2026	Bond Future	0.00		10.56267		84.81557	0.00000	10.57532	84.73150		0.00		0.00	0	0.00	
ES42	On 25/04/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
FRC213	On 28/02/2031	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
FRC214	On 28/02/2041	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
GOVI	On 06/11/2025	GOVI	0.00		1,263.09900		1,263.09900	0.00000	1,263.05400	1,263.05400		0.00		0.00	0	138.00	
GOVI	On 05/02/2026	GOVI	0.00		1,286.00400		1,286.00400	0.00000	1,285.95700	1,285.95700		0.00		0.00	0	563.00	
GOVI	On 07/05/2026	GOVI	0.00		1,309.74100		1,309.74100	0.00000	1,309.69300	1,309.69300		0.00		0.00	0	42.00	
GOVI	On 06/08/2026	GOVI	0.00		1,333.39000		1,333.39000	0.00000	1,333.33800	1,333.33800		0.00		0.00	0	0.00	
GOVI	On 05/11/2026	GOVI	0.00		1,357.13800		1,357.13800	0.00000	1,357.08200	1,357.08200		0.00		0.00	0	0.00	
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00		0.00	0	0.00	
I2029	On 06/11/2025	Bond Future	0.00		141.91027		141.91027	0.00000	141.65115	141.65115		0.00		0.00	100,472,471.16	708	2,387.00
I2029	On 05/02/2026	Bond Future	0.00		144.51891		144.51891	0.00000	144.25484	144.25484		0.00		0.00	102,319,388.28	708	1,884.00
I2029	On 07/05/2026	Bond Future	0.00		145.75857		145.75857	0.00000	145.48960	145.48960		0.00		0.00	0	0.00	
I2029	On 06/08/2026	Bond Future	0.00		148.45242		148.45242	0.00000	148.17806	148.17806		0.00		0.00	0	0.00	
I2029	On 05/11/2026	Bond Future	0.00		149.61415		149.61415	0.00000	149.33455	149.33455		0.00		0.00	0	0.00	
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
											Option						
I2031	On 06/11/2025	Bond Future	0.00		112.59638		112.59638	0.00000	112.73005	112.73005		2.29		0.00	13,061,180.08	116	852.00
I2031	On 05/02/2026	Bond Future	0.00		112.27634		112.27634	0.00000	112.41234	112.41234		2.18		0.00	13,024,055.44	116	1,026.00
I2031	On 07/05/2026	Bond Future	0.00		114.37555		114.37555	0.00000	114.51406	114.51406		2.03		0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		114.06138		114.06138	0.00000	114.20221	114.20221		1.95		0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.09290		116.09290	0.00000	116.23590	116.23590		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		135.70427		135.70427	0.00000	135.49512	135.49512		0.00		0.00	278,600,866.31	2,053	18,778.00
I2033	On 05/02/2026	Bond Future	0.00		138.19877		138.19877	0.00000	137.98563	137.98563		0.00		0.00	283,722,074.81	2,053	2,526.00
I2033	On 07/05/2026	Bond Future	0.00		139.21785		139.21785	0.00000	139.00071	139.00071		0.00		0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		141.79082		141.79082	0.00000	141.56925	141.56925		0.00		0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.73000		142.73000	0.00000	142.50422	142.50422		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		146.94379		146.94379	0.00000	146.76283	146.76283		0.00		0.00	0.00	0	1,601.00
I2038	On 05/02/2026	Bond Future	0.00		147.47512		147.47512	0.00000	147.29077	147.29077		0.00		0.00	0.00	0	2,689.00
I2038	On 07/05/2026	Bond Future	0.00		150.23244		150.23244	0.00000	150.04462	150.04462		0.00		0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		150.80481		150.80481	0.00000	150.61310	150.61310		0.00		0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		153.49191		153.49191	0.00000	153.29643	153.29643		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		114.90900		114.90900	0.00000	114.88481	114.88481		5.26		0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		114.20624		114.20624	0.00000	114.18133	114.18133		5.27		0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.34141		116.34141	0.00000	116.31610	116.31610		5.24		0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.63147		115.63147	0.00000	115.60546	115.60546		5.35		0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.69051		117.69051	0.00000	117.66368	117.66368		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		126.52282		126.52282	0.00000	126.03282	126.03282		0.00		0.00	17,333,626.34	137	11,522.00
I2046	On 05/02/2026	Bond Future	0.00		128.84869		128.84869	0.00000	128.34942	128.34942		0.00		0.00	17,652,270.53	137	12,424.00
I2046	On 07/05/2026	Bond Future	0.00		128.95984		128.95984	0.00000	128.45140	128.45140		0.00		0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		131.34290		131.34290	0.00000	130.82458	130.82458		0.00		0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		131.35061		131.35061	0.00000	130.82282	130.82282		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		127.96541		127.96541	0.00000	127.62275	127.62275		0.00		0.00	0.00	0	6,732.00
I2050	On 05/02/2026	Bond Future	0.00		127.89916		127.89916	0.00000	127.55038	127.55038		0.00		0.00	0.00	0	11,660.00
I2050	On 07/05/2026	Bond Future	0.00		130.29049		130.29049	0.00000	129.93511	129.93511		0.00		0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		130.24225		130.24225	0.00000	129.87983	129.87983		0.00		0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		132.56278		132.56278	0.00000	132.19370	132.19370		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		115.71548		115.71548	0.00000	115.69094	115.69094		7.41		0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		115.02744		115.02744	0.00000	115.00234	115.00234		7.48		0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		117.17813		117.17813	0.00000	117.15237	117.15237		7.48		0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		116.48355		116.48355	0.00000	116.45720	116.45720		7.68		0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		118.55786		118.55786	0.00000	118.53061	118.53061		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		402.91000		402.91000	0.00000	402.20900	402.20900		0.00		0.00	0.00	0	533.00
IGOV	On 05/02/2026	Index Future	0.00		410.31600		410.31600	0.00000	409.60200	409.60200		0.00		0.00	0.00	0	229.00
IGOV	On 07/05/2026	Index Future	0.00		417.98800		417.98800	0.00000	417.26100	417.26100		0.00		0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		425.63100		425.63100	0.00000	424.89000	424.89000		0.00		0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		433.30700		433.30700	0.00000	432.55100	432.55100		0.00		0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000	91.60000	0.00000	8.40000	91.60000			0.00	0.00	0.00	0.00	0	0.00
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	0.00	0	0.00
R186	On 06/11/2025	Bond Future	0.00		7.39241	107.33847	0.00000	7.39262	107.33824			0.46	0.00	63,115,020.36		588	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
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	0.00	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	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		284.00239	284.00239	0.00000	283.94248	283.94248			0.00	0.00	0.00	0.00	0	780.00
R202	On 05/02/2026	Bond Future	0.00		283.87225	283.87225	0.00000	283.81101	283.81101			0.00	0.00	0.00	0.00	0	573.00
R202	On 07/05/2026	Bond Future	0.00		289.17985	289.17985	0.00000	289.11724	289.11724			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		289.09407	289.09407	0.00000	289.02951	289.02951			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		294.24560	294.24560	0.00000	294.17922	294.17922			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	0.00		7.71366	103.23542	0.00000	7.70381	103.27058			3.20	0.00	4,026,387,850.84		39,002	91,636.00
R2030	On 06/11/2025	Bond Future	8.72 Call		3,514.73000	3.51473	0.00000	3,549.89000	3.54989	3,514.730	2.91	1.00	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	9.22 Call		5,205.25000	5.20525	0.00000	5,240.41000	5.24041	5,205.250	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		7.73772	101.09954	0.00000	7.72717	101.13524			3.14	0.00	2,066,070,199.44		20,436	100,739.00
R2030	On 07/05/2026	Bond Future	0.00		7.76332	102.96563	0.00000	7.75196	103.00194			3.02	0.00	0.00	0.00	0	5,220.00
R2030	On 06/08/2026	Bond Future	0.00		7.80652	100.83420	0.00000	7.79428	100.87091			2.92	0.00	0.00	0.00	0	338.00
R2030	On 05/11/2026	Bond Future	0.00		7.85433	102.60612	0.00000	7.84113	102.64320			2.73	0.00	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		8.31281	100.63070	0.00000	8.31842	100.60338			5.05	0.00	14,088,298.00		140	60,227.00
R2032	On 06/11/2025	Bond Future	9.40 Call		5,123.96000	5.12396	0.00000	5,096.64000	5.09664	5,123.960	4.66	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	9.90	Call	7,369.75	000	7.36975	0.00000	7,342.43	000	7.34243	7,369.750	5.11	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			5.81	0.00	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		8.36479		102.45553	0.00000	8.37071		102.42766		4.83	0.00	35,961,891.03	351	109,704.00
R2032	On 07/05/2026	Bond Future	0.00		8.41314		100.18655	0.00000	8.41939		100.15812		4.86	0.00	0.00	0	5,163.00
R2032	On 06/08/2026	Bond Future	0.00		8.47466		102.01351	0.00000	8.48133		101.98429		4.64	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.54798		99.64894	0.00000	8.55510		99.61894		4.59	0.00	0.00	0	0.00
R2032	On 31/03/2032	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
R2033	On 06/11/2025	Bond Future	0.00		8.47844		109.36170	0.00000	8.48912		109.30095		7.22	0.00	0.00	0	20,832.00
R2033	On 05/02/2026	Bond Future	0.00		8.53462		111.34493	0.00000	8.54585		111.28294		7.31	0.00	0.00	0	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.58780		108.35648	0.00000	8.59960		108.29334		7.19	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.65309		110.33223	0.00000	8.66556		110.26767		7.34	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.72904		107.23154	0.00000	8.74224		107.16549		7.13	0.00	0.00	0	0.00
R2033	On 31/03/2033	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
R2035	On 06/11/2025	Bond Future	0.00		8.94023		101.33581	0.00000	8.94096		101.33127		6.46	0.00	93,431,616.82	922	46,751.00
R2035	On 06/11/2025	Bond Future	9.77	Call	4,984.27	000	4.98427	0.00000	4,979.73	000	4.97973	4,984.270	6.27	1.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	5,792.50	000	5.79250	0.00000	5,787.96	000	5.78796	5,792.500	6.28	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	6,761.67	000	6.76167	0.00000	6,757.13	000	6.75713	6,761.670	6.30	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.15	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		6.30	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.30	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		6.38	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	8,605.35	000	8.60535	0.00000	8,600.81	000	8.60081	8,605.350	6.54	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	8,770.54	000	8.77054	0.00000	8,766.00	000	8.76600	8,770.540	6.58	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.50	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		6.67	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	9,536.12	000	9.53612	0.00000	9,531.58	000	9.53158	9,536.120	6.78	1.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.68	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		6.92	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	11,465.61	000	11.46561	0.00000	11,461.07	000	11.46107	11,465.610	7.29	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	11,518.41	000	11.51841	0.00000	11,513.87	000	11.51387	11,518.410	7.30	1.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		7.73	0.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		7.73	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		7.73	0.00	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		7.73	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		7.73	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		9.00843		103.17349	0.00000	9.00921		103.16876		6.28	0.00	95,125,957.78	922	81,937.00
R2035	On 05/02/2026	Bond Future	9.25	Put	770.72	000	0.77072	0.00000	778.27	000	0.77827	770.720	6.28	(0.33)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	6,755.78	000	6.75578	0.00000	6,751.90	000	6.75190	6,755.780	6.12	0.98	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	8,216.17	000	8.21617	0.00000	8,211.75	000	8.21175	8,216.170	6.18	0.99	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	2.02	000	0.00202	0.00000	2.14	000	0.00214	2.020	6.25	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	10,864.93	000	10.86493	0.00000	10,860.24	000	10.86024	10,864.930	6.33	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.12	000	0.00012	0.00000	0.13	000	0.00013	0.120	6.41	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		6.43	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.06954		100.57462	0.00000	9.07036		100.56976		6.47	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	3,944.42	000	3.94442	0.00000	3,944.28	000	3.94428	3,944.420	6.34	0.77	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	4,029.83	000	4.02983	0.00000	4,029.58	000	4.02958	4,029.830	6.34	0.78	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	4,246.69	000	4.24669	0.00000	4,246.17	000	4.24617	4,246.690	6.33	0.80	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	182.28	000	0.18228	0.00000	184.52	000	0.18452	182.280	6.30	(0.08)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	172.29	000	0.17229	0.00000	174.46	000	0.17446	172.290	6.30	(0.08)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	149.52	000	0.14952	0.00000	151.49	000	0.15149	149.520	6.29	(0.07)	0.00	0	350.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2035	On 07/05/2026	Bond Future	10.64	Put	43.41	000	0.04341	0.00000	44.22	000	0.04422	43.410	6.38	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	40.83	000	0.04083	0.00000	41.59	000	0.04159	40.830	6.38	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	35.03	000	0.03503	0.00000	35.71	000	0.03571	35.030	6.40	(0.02)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.14	206	102.40891	0.00000	9.14	296	102.40370		6.33	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,278.17	000	2.27817	0.00000	2,279.56	000	2.27956	2,278.170	6.38	0.51	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,524.44	000	2.52444	0.00000	2,525.60	000	2.52560	2,524.440	6.34	0.54	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	1,108.95	000	1.10895	0.00000	1,113.94	000	1.11394	1,108.950	6.23	(0.30)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	953.00	000	0.95300	0.00000	957.65	000	0.95765	953.000	6.22	(0.27)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	451.89	000	0.45189	0.00000	454.97	000	0.45497	451.890	6.20	(0.15)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	377.90	000	0.37790	0.00000	380.67	000	0.38067	377.900	6.20	(0.13)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.22	638	99.70921	0.00000	9.22	737	99.70362		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		9.46	118	95.79650	0.00000	9.46	702	95.75844		7.33	0.00	77,211,979.00	806	118,484.00
R2037	On 06/11/2025	Bond Future	10.50	Call	6,449.99	000	6.44999	0.00000	6,411.93	000	6.41193	6,449.990	7.13	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	9,337.47	000	9.33747	0.00000	9,299.41	000	9.29941	9,337.470	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		9.53	593	93.27517	0.00000	9.54	200	93.23637		7.48	0.00	75,179,787.02	806	89,925.00
R2037	On 05/02/2026	Bond Future	9.65	Put	1,164.00	000	1.16400	0.00000	1,187.20	000	1.18720	1,164.000	7.54	(0.42)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	314.67	000	0.31467	0.00000	325.22	000	0.32522	314.670	7.34	(0.16)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	8,204.49	000	8.20449	0.00000	8,166.48	000	8.16648	8,204.490	7.31	0.99	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	10,949.31	00	10.94931	0.00000	10,910.59	000	10.91059	10,949.310	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		9.61	353	94.99681	0.00000	9.61	983	94.95731		7.43	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	9.00	Call	804.80	000	0.80480	0.00000	799.40	000	0.79940	804.800	7.95	0.25	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	1,743.10	000	1.74310	0.00000	1,730.60	000	1.73060	1,743.100	7.57	0.45	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	922.13	000	0.92213	0.00000	937.77	000	0.93777	922.130	7.32	(0.28)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	7,997.79	000	7.99779	0.00000	7,961.56	000	7.96156	7,997.790	7.26	0.95	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.66	000	0.00066	0.00000	0.71	000	0.00071	0.660	7.40	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.70	337	92.46926	0.00000	9.70	996	92.42882		7.72	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,571.08	000	3.57108	0.00000	3,549.67	000	3.54967	3,571.080	7.71	0.63	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	527.65	000	0.52765	0.00000	536.66	000	0.53666	527.650	7.58	(0.16)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	158.71	000	0.15871	0.00000	162.34	000	0.16234	158.710	7.62	(0.06)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.79	338	94.09360	0.00000	9.80	028	94.05211		7.64	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,130.98	000	2.13098	0.00000	2,117.87	000	2.11787	2,130.980	7.88	0.41	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,751.67	000	1.75167	0.00000	1,769.58	000	1.76958	1,751.670	7.59	(0.35)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	766.74	000	0.76674	0.00000	777.09	000	0.77709	766.740	7.55	(0.19)	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		9.54	199	110.79843	0.00000	9.54	285	110.79185		7.07	0.00	0.00	0	3,279.00
R2038	On 06/11/2025	Bond Future	10.98	Call	10,271.09	00	10.27109	0.00000	10,264.51	000	10.26451	10,271.090	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		9.62	196	112.80768	0.00000	9.62	287	112.80084		6.92	0.00	0.00	0	3,372.00
R2038	On 07/05/2026	Bond Future	0.00		9.70	057	109.40492	0.00000	9.70	151	109.39800		7.30	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.78	914	111.39967	0.00000	9.79	016	111.39231		7.30	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.88	541	107.87635	0.00000	9.88	652	107.86852		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

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 06/11/2025	Bond Future	0.00		102.24883		102.24883	0.00000	102.20475	102.20475			7.80	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		104.10296		104.10296	0.00000	104.05806	104.05806			7.62	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		101.04492		101.04492	0.00000	100.99916	100.99916			7.95	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		102.88731		102.88731	0.00000	102.84036	102.84036			7.91	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		99.71842		99.71842	0.00000	99.67039	99.67039			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		9.87212		95.90231	0.00000	9.87299	95.89605			8.08	0.00	16,399,295.01	171	24,070.00
R2040	On 05/02/2026	Bond Future	0.00		9.95300		93.13244	0.00000	9.95392	93.12593			8.29	0.00	167,917,789.32	1,803	81,927.00
R2040	On 05/02/2026	Bond Future	9.80	Call	1,237.59000		1.23759	0.00000	1,242.88000	1.24288	1,237.590		8.63	0.41	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	3,350.23000		3.35023	0.00000	3,351.42000	3.35142	3,350.230		8.24	0.76	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	152.13000		0.15213	0.00000	155.57000	0.15557	152.130		8.10	(0.08)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	28.09000		0.02809	0.00000	29.11000	0.02911	28.090		8.08	(0.02)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	11,954.52000		11.95452	0.00000	11,948.07000	11.94807	11,954.520		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		10.03641		94.85143	0.00000	10.03736	94.84482			8.26	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	5,102.94000		5.10294	0.00000	5,101.68000	5.10168	5,102.940		8.09	0.80	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	43.83000		0.04383	0.00000	44.69000	0.04469	43.830		8.13	(0.02)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	8.96000		0.00896	0.00000	9.20000	0.00920	8.960		8.23	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		10.13132		92.07057	0.00000	10.13234	92.06360			8.63	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		10.22555		93.68756	0.00000	10.22665	93.68017			8.57	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,440.33000		2.44033	0.00000	2,441.61000	2.44161	2,440.330		8.87	0.42	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,942.22000		1.94222	0.00000	1,948.69000	1.94869	1,942.220		8.52	(0.34)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	852.55000		0.85255	0.00000	856.78000	0.85678	852.550		8.48	(0.19)	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		102.40570		102.40570	0.00000	102.39844	102.39844			8.41	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		104.26272		104.26272	0.00000	104.25526	104.25526			8.22	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		101.08156		101.08156	0.00000	101.07398	101.07398			8.61	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		102.92451		102.92451	0.00000	102.91652	102.91652			8.57	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		99.63020		99.63020	0.00000	99.62175	99.62175			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		10.07690		91.45050	0.00000	10.06770	91.52012			8.83	0.00	0.00	0	98,324.00
R2044	On 06/11/2025	Bond Future	11.25	Call	8,228.22000		8.22822	0.00000	8,297.84000	8.29784	8,228.220		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		10.15607		88.72515	0.00000	10.14657	88.79599			9.08	0.00	0.00	0	52,625.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,492.99000		1.49299	0.00000	1,533.78000	1.53378	1,492.990		9.43	0.45	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	5,479.19000		5.47919	0.00000	5,546.74000	5.54674	5,479.190		8.91	0.90	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	46.58000		0.04658	0.00000	45.89000	0.04589	46.580		8.87	(0.03)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	18.50000		0.01850	0.00000	18.26000	0.01826	18.500		8.86	(0.01)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	14.49000		0.01449	0.00000	14.31000	0.01431	14.490		8.86	(0.01)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.23727		90.36282	0.00000	10.22746	90.43493			9.06	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.32879		87.62538	0.00000	10.31867	87.69857			9.50	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		10.41907		89.16419	0.00000	10.40865	89.23840			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

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 06/11/2025	Bond Future	0.00		10.03159		90.37924	0.00000	10.03745	90.33224			9.32	0.00	1,084,550.88	12	80,322.00
R2048	On 05/02/2026	Bond Future	0.00		10.10857		92.01817	0.00000	10.11463	91.97025			9.13	0.00	4,784,944.84	52	211,415.00
R2048	On 05/02/2026	Bond Future	9.50	Call	409.47000		0.40947	0.00000	407.36000	0.40736	409.470		9.86	0.16	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	9.65	Call	616.12000		0.61612	0.00000	612.07000	0.61207	616.120		9.67	0.23	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	10.00	Call	1,440.89000		1.44089	0.00000	1,428.69000	1.42869	1,440.890		9.31	0.44	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	676.17000		0.67617	0.00000	694.93000	0.69493	676.170		9.01	(0.25)	0.00	0	1,400.00
R2048	On 07/05/2026	Bond Future	0.00		10.17976		89.27679	0.00000	10.18601	89.22799			9.58	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		10.25925		90.90495	0.00000	10.26574	90.85499			9.56	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.34553		88.06596	0.00000	10.35226	88.01491			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		9.92567		117.23083	0.00000	9.92141	117.27624			9.44	0.00	0.00	0	28,843.00
R2053	On 05/02/2026	Bond Future	0.00		9.99641		119.35672	0.00000	9.99203	119.40279			9.25	0.00	0.00	0	27,517.00
R2053	On 07/05/2026	Bond Future	0.00		10.06543		115.69776	0.00000	10.06091	115.74468			9.71	0.00	0.00	0	10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.14144		117.80719	0.00000	10.13680	117.85467			9.69	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		10.22224		114.01846	0.00000	10.21748	114.06645			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		9.22008		81.12863	0.00000	9.22081	81.12445			7.51	0.00	6,490,290.40	80	8,444.00
R209	On 05/02/2026	Bond Future	0.00		9.28707		82.59982	0.00000	9.28783	82.59554			7.33	0.00	203,278,157.02	2,461	33,015.00
R209	On 07/05/2026	Bond Future	0.00		9.35217		80.97280	0.00000	9.35296	80.96844			7.57	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.42675		82.44950	0.00000	9.42761	82.44484			7.48	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.50868		80.74917	0.00000	9.50962	80.74418			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		253.82264		253.82264	0.00000	253.77149	253.77149			0.00	0.00	0.00	0	1,151.00
R210	On 05/02/2026	Bond Future	0.00		258.48842		258.48842	0.00000	258.43605	258.43605			0.00	0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		259.83803		259.83803	0.00000	259.78467	259.78467			0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		264.63984		264.63984	0.00000	264.58475	264.58475			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.82033		265.82033	0.00000	265.76365	265.76365			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		8.01165		97.07502	0.00000	8.00709	97.09391			4.40	0.00	1,941,500.40	20	80,141.00
R213	On 05/02/2026	Bond Future	0.00		8.05578		98.83538	0.00000	8.05096	98.85455			4.15	0.00	1,976,707.60	20	3,983.00
R213	On 07/05/2026	Bond Future	0.00		8.08930		97.10782	0.00000	8.08418	97.12735			4.09	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.13672		98.87918	0.00000	8.13135	98.89875			3.83	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.20243		97.06874	0.00000	8.19677	97.08841			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		9.86152		75.00170	0.00000	9.87240	74.93328			8.92	0.00	292,656,633.40	3,902	33,244.00
R214	On 05/02/2026	Bond Future	0.00		9.93803		76.36177	0.00000	9.94927	76.29207			8.73	0.00	297,963,626.54	3,902	9,741.00
R214	On 07/05/2026	Bond Future	0.00		10.00878		74.47314	0.00000	10.02038	74.40213			9.11	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		10.08830		75.83139	0.00000	10.10031	75.75891			9.10	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		10.17545		73.86871	0.00000	10.18789	73.79474			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 :	8,367,252,028.65	82,424	1,944,796.00
Grand Total:	8,367,252,028.65	82,424	1,944,796.00