

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/10/2025

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		1,221.48800		1,221.48800	0.00000	1,220.63900	1,220.63900		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,243.56800		1,243.56800	0.00000	1,242.77400	1,242.77400		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,266.58300		1,266.58300	0.00000	1,265.71300	1,265.71300		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,289.45200		1,289.45200	0.00000	1,288.56800	1,288.56800		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,312.44600		1,312.44600	0.00000	1,311.51700	1,311.51700		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,526.36100		1,526.36100	0.00000	1,523.87100	1,523.87100		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,553.95200		1,553.95200	0.00000	1,551.50500	1,551.50500		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,582.71200		1,582.71200	0.00000	1,580.14300	1,580.14300		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,611.28800		1,611.28800	0.00000	1,608.67400	1,608.67400		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,640.02200		1,640.02200	0.00000	1,637.32500	1,637.32500		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,288.01000		1,288.01000	0.00000	1,286.01800	1,286.01800		0.00	0.00	0.00	0	63.00
ALBI	On 05/02/2026	Index Future	0.00		1,311.29300		1,311.29300	0.00000	1,309.33800	1,309.33800		0.00	0.00	0.00	0	13.00
ALBI	On 07/05/2026	Index Future	0.00		1,335.56200		1,335.56200	0.00000	1,333.50600	1,333.50600		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,359.67600		1,359.67600	0.00000	1,357.58500	1,357.58500		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,383.92200		1,383.92200	0.00000	1,381.76400	1,381.76400		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		9.52845		90.13268	0.00000	9.55454	90.00105		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.62627		91.78428	0.00000	9.65250	91.65550		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.71800		89.71018	0.00000	9.74641	89.57442		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.82455		91.36704	0.00000	9.85433	91.22882		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.94578		89.20346	0.00000	9.97749	89.06067		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		10.17170		87.16560	0.00000	10.20267	86.94572		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.25572		88.76289	0.00000	10.28702	88.54398		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.33879		86.16202	0.00000	10.37181	85.93461		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.42965		87.75262	0.00000	10.46381	87.52105		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.52701		85.05325	0.00000	10.56267	84.81557		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		1,264.98000		1,264.98000	0.00000	1,263.09900	1,263.09900		0.00	0.00	0.00	0	138.00
GOVI	On 05/02/2026	GOVI	0.00		1,287.84600		1,287.84600	0.00000	1,286.00400	1,286.00400		0.00	0.00	0.00	0	563.00
GOVI	On 07/05/2026	GOVI	0.00		1,311.68100		1,311.68100	0.00000	1,309.74100	1,309.74100		0.00	0.00	0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,335.36400		1,335.36400	0.00000	1,333.39000	1,333.39000		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,359.17700		1,359.17700	0.00000	1,357.13800	1,357.13800		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		141.91474		141.91474	0.00000	141.91027	141.91027		0.00	0.00	0.00	0	2,387.00
I2029	On 05/02/2026	Bond Future	0.00		144.51526		144.51526	0.00000	144.51891	144.51891		0.00	0.00	0.00	0	1,884.00
I2029	On 07/05/2026	Bond Future	0.00		145.76206		145.76206	0.00000	145.75857	145.75857		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		148.45581		148.45581	0.00000	148.45242	148.45242		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.62092		149.62092	0.00000	149.61415	149.61415		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2031	On 06/11/2025	Bond Future	0.00		112.61814		112.61814	0.00000	112.59638	112.59638		2.29	0.00	0.00	0	852.00
I2031	On 05/02/2026	Bond Future	0.00		112.29200		112.29200	0.00000	112.27634	112.27634		2.18	0.00	0.00	0	1,026.00
I2031	On 07/05/2026	Bond Future	0.00		114.39717		114.39717	0.00000	114.37555	114.37555		2.03	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		114.08327		114.08327	0.00000	114.06138	114.06138		1.95	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.11778		116.11778	0.00000	116.09290	116.09290		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		136.00312		136.00312	0.00000	135.70427	135.70427		0.00	0.00	0.00	0	18,778.00
I2033	On 05/02/2026	Bond Future	0.00		138.49524		138.49524	0.00000	138.19877	138.19877		0.00	0.00	0.00	0	2,526.00
I2033	On 07/05/2026	Bond Future	0.00		139.52668		139.52668	0.00000	139.21785	139.21785		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		142.10525		142.10525	0.00000	141.79082	141.79082		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		143.05326		143.05326	0.00000	142.73000	142.73000		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		146.97421		146.97421	0.00000	146.94379	146.94379		0.00	0.00	164,758,089.41	1,121	1,601.00
I2038	On 05/02/2026	Bond Future	0.00		147.49761		147.49761	0.00000	147.47512	147.47512		0.00	0.00	0.00	0	2,689.00
I2038	On 07/05/2026	Bond Future	0.00		150.26278		150.26278	0.00000	150.23244	150.23244		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		150.83558		150.83558	0.00000	150.80481	150.80481		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		153.52657		153.52657	0.00000	153.49191	153.49191		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		114.93256		114.93256	0.00000	114.90900	114.90900		5.26	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		114.22350		114.22350	0.00000	114.20624	114.20624		5.27	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.36491		116.36491	0.00000	116.34141	116.34141		5.24	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.65519		115.65519	0.00000	115.63147	115.63147		5.35	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.71735		117.71735	0.00000	117.69051	117.69051		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		126.45638		126.45638	0.00000	126.52282	126.52282		0.00	0.00	0.00	0	11,522.00
I2046	On 05/02/2026	Bond Future	0.00		128.77357		128.77357	0.00000	128.84869	128.84869		0.00	0.00	0.00	0	12,424.00
I2046	On 07/05/2026	Bond Future	0.00		128.88981		128.88981	0.00000	128.95984	128.95984		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		131.27139		131.27139	0.00000	131.34290	131.34290		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		131.28072		131.28072	0.00000	131.35061	131.35061		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		127.99189		127.99189	0.00000	127.96541	127.96541		0.00	0.00	0.00	0	6,732.00
I2050	On 05/02/2026	Bond Future	0.00		127.91888		127.91888	0.00000	127.89916	127.89916		0.00	0.00	0.00	0	11,660.00
I2050	On 07/05/2026	Bond Future	0.00		130.31704		130.31704	0.00000	130.29049	130.29049		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		130.26905		130.26905	0.00000	130.24225	130.24225		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		132.59304		132.59304	0.00000	132.56278	132.56278		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		116.75555		116.75555	0.00000	115.71548	115.71548		7.41	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		116.07995		116.07995	0.00000	115.02744	115.02744		7.48	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		118.25609		118.25609	0.00000	117.17813	117.17813		7.48	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		117.58133		117.58133	0.00000	116.48355	116.48355		7.68	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		119.67785		119.67785	0.00000	118.55786	118.55786		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		403.19200		403.19200	0.00000	402.91000	402.91000		0.00	0.00	0.00	0	533.00
IGOV	On 05/02/2026	Index Future	0.00		410.58000		410.58000	0.00000	410.31600	410.31600		0.00	0.00	0.00	0	229.00
IGOV	On 07/05/2026	Index Future	0.00		418.27700		418.27700	0.00000	417.98800	417.98800		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		425.92600		425.92600	0.00000	425.63100	425.63100		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		433.61600		433.61600	0.00000	433.30700	433.30700		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		7.38769	107.34353	0.00000	7.39241	107.33847			0.46	0.00	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	0.00	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		284.64235	284.64235	0.00000	284.00239	284.00239			0.00	0.00	0.00	0.00	0	780.00
R202	On 05/02/2026	Bond Future	0.00		284.50780	284.50780	0.00000	283.87225	283.87225			0.00	0.00	0.00	0.00	0	573.00
R202	On 07/05/2026	Bond Future	0.00		289.84140	289.84140	0.00000	289.17985	289.17985			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		289.76740	289.76740	0.00000	289.09407	289.09407			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		294.93754	294.93754	0.00000	294.24560	294.24560			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		7.69843	103.28979	0.00000	7.71366	103.23542			3.20	0.00	6,141,920,782.77		59,463	71,582.00
R2030	On 06/11/2025	Bond Future	8.72 Call		3,569.10000	3.56910	0.00000	3,514.73000	3.51473	3,569.100	2.91	1.00	0.00			0	300.00
R2030	On 06/11/2025	Bond Future	9.22 Call		5,259.62000	5.25962	0.00000	5,205.25000	5.20525	5,259.620	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		7.72312	101.14895	0.00000	7.73772	101.09954			3.14	0.00	6,242,205,151.35		61,713	162,452.00
R2030	On 07/05/2026	Bond Future	0.00		7.74596	103.02113	0.00000	7.76332	102.96563			3.02	0.00	0.00	0.00	0	5,220.00
R2030	On 06/08/2026	Bond Future	0.00		7.78770	100.89065	0.00000	7.80652	100.83420			2.92	0.00	0.00	0.00	0	338.00
R2030	On 05/11/2026	Bond Future	0.00		7.83304	102.66594	0.00000	7.85433	102.60612			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		8.29727	100.70642	0.00000	8.31281	100.63070			5.05	0.00	0.00	0.00	0	60,227.00
R2032	On 06/11/2025	Bond Future	9.40 Call		5,199.68000	5.19968	0.00000	5,123.96000	5.12396	5,199.680	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	7,445.47	000	7.44547	0.00000	7,369.75	000	7.36975	7,445.470	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		8.34967		102.52677	0.00000	8.36479	102.45553			4.83	0.00	72,383,899.62	706	110,410.00
R2032	On 07/05/2026	Bond Future	0.00		8.39608		100.26418	0.00000	8.41314	100.18655			4.86	0.00	0.00	0	5,163.00
R2032	On 06/08/2026	Bond Future	0.00		8.45665		102.09248	0.00000	8.47466	102.01351			4.64	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.52836		99.73168	0.00000	8.54798	99.64894			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		8.46285		109.45045	0.00000	8.47844	109.36170			7.22	0.00	0.00	0	20,832.00
R2033	On 05/02/2026	Bond Future	0.00		8.51941		111.42895	0.00000	8.53462	111.34493			7.31	0.00	0.00	0	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.57080		108.44753	0.00000	8.58780	108.35648			7.19	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.63521		110.42490	0.00000	8.65309	110.33223			7.34	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.70971		107.32835	0.00000	8.72904	107.23154			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		8.91445		101.49614	0.00000	8.94023	101.33581			6.46	0.00	0.00	0	46,751.00
R2035	On 06/11/2025	Bond Future	9.77	Call	5,144.59	000	5.14459	0.00000	4,984.27	000	4.98427	5,144.590	6.27	1.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	9.91	Call	5,952.83	000	5.95283	0.00000	5,792.50	000	5.79250	5,952.830	6.28	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	6,922.00	000	6.92200	0.00000	6,761.67	000	6.76167	6,922.000	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	0.00000	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	0.00000	0.00000			6.38	0.00	0.00	0	50.00
R2035	On 06/11/2025	Bond Future	10.41	Call	8,765.68	000	8.76568	0.00000	8,605.35	000	8.60535	8,765.680	6.54	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	8,930.87	000	8.93087	0.00000	8,770.54	000	8.77054	8,930.870	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	0.00000	0.00000			6.67	0.00	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	10.58	Call	9,696.45	000	9.69645	0.00000	9,536.12	000	9.53612	9,696.450	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	0.00000	0.00000			6.92	0.00	0.00	0	8,500.00
R2035	On 06/11/2025	Bond Future	10.94	Call	11,625.9400		11.62594	0.00000	11,465.61	000	11.46561	11,625.940	7.29	1.00	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	11,678.7400		11.67874	0.00000	11,518.41	000	11.51841	11,678.740	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	0.00000	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	0.00000	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	0.00000	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	0.00000	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	0.00000	0.00000			7.73	0.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		8.98253		103.33082	0.00000	9.00843	103.17349			6.28	0.00	0.00	0	81,937.00
R2035	On 05/02/2026	Bond Future	9.25	Put	714.05	000	0.71405	0.00000	770.72	000	0.77072	714.050	6.28	(0.31)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	10.17	Call	6,909.59	000	6.90959	0.00000	6,755.78	000	6.75578	6,909.590	6.12	0.98	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	8,372.40	000	8.37240	0.00000	8,216.17	000	8.21617	8,372.400	6.18	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	1.64	000	0.00164	0.00000	2.02	000	0.00202	1.640	6.25	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	11,022.1700		11.02217	0.00000	10,864.93	000	10.86493	11,022.170	6.33	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.09	000	0.00009	0.00000	0.12	000	0.00012	0.090	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	0.00000	0.00000			6.43	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		9.04170		100.73995	0.00000	9.06954	100.57462			6.47	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	9.64	Call	4,069.30	000	4.06930	0.00000	3,944.42	000	3.94442	4,069.300	6.34	0.78	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	4,156.03	000	4.15603	0.00000	4,029.83	000	4.02983	4,156.030	6.34	0.79	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	4,376.10	000	4.37610	0.00000	4,246.69	000	4.24669	4,376.100	6.33	0.81	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	167.06	000	0.16706	0.00000	182.28	000	0.18228	167.060	6.30	(0.08)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	157.76	000	0.15776	0.00000	172.29	000	0.17229	157.760	6.30	(0.07)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	136.60	000	0.13660	0.00000	149.52	000	0.14952	136.600	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	38.95	000	0.03895	0.00000	43.41	000	0.04341	38.950	6.38	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	36.59	000	0.03659	0.00000	40.83	000	0.04083	36.590	6.38	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	31.33	000	0.03133	0.00000	35.03	000	0.03503	31.330	6.40	(0.02)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		9.11	301	102.57721	0.00000	9.14	206	102.40891		6.33	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,360.35	000	2.36035	0.00000	2,278.17	000	2.27817	2,360.350	6.38	0.52	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.22	Call	2,612.72	000	2.61272	0.00000	2,524.44	000	2.52444	2,612.720	6.34	0.55	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	1,055.95	000	1.05595	0.00000	1,108.95	000	1.10895	1,055.950	6.23	(0.29)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	905.41	000	0.90541	0.00000	953.00	000	0.95300	905.410	6.22	(0.26)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	424.84	000	0.42484	0.00000	451.89	000	0.45189	424.840	6.20	(0.14)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	354.43	000	0.35443	0.00000	377.90	000	0.37790	354.430	6.20	(0.12)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.19	564	99.88283	0.00000	9.22	638	99.70921		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		9.43	535	95.96507	0.00000	9.46	118	95.79650		7.33	0.00	0.00	0	118,484.00
R2037	On 06/11/2025	Bond Future	10.50	Call	6,618.56	000	6.61856	0.00000	6,449.99	000	6.44999	6,618.560	7.13	1.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	9,506.04	000	9.50604	0.00000	9,337.47	000	9.33747	9,506.040	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		9.50	997	93.44136	0.00000	9.53	593	93.27517		7.48	0.00	233,603,400.00	2,500	92,425.00
R2037	On 05/02/2026	Bond Future	9.65	Put	1,089.40	000	1.08940	0.00000	1,164.00	000	1.16400	1,089.400	7.54	(0.40)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	284.92	000	0.28492	0.00000	314.67	000	0.31467	284.920	7.34	(0.15)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	8,368.90	000	8.36890	0.00000	8,204.49	000	8.20449	8,368.900	7.31	0.99	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	11,115.34	000	11.11534	0.00000	10,949.31	000	10.94931	11,115.340	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		9.58	581	95.17088	0.00000	9.61	353	94.99681		7.43	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	9.00	Call	844.73	000	0.84473	0.00000	804.80	000	0.80480	844.730	7.95	0.26	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	1,817.64	000	1.81764	0.00000	1,743.10	000	1.74310	1,817.640	7.57	0.47	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	869.52	000	0.86952	0.00000	922.13	000	0.92213	869.520	7.32	(0.27)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	8,162.42	000	8.16242	0.00000	7,997.79	000	7.99779	8,162.420	7.26	0.95	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.56	000	0.00056	0.00000	0.66	000	0.00066	0.560	7.40	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.67	454	92.64648	0.00000	9.70	337	92.46926		7.72	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	3,680.11	000	3.68011	0.00000	3,571.08	000	3.57108	3,680.110	7.71	0.64	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	497.87	000	0.49787	0.00000	527.65	000	0.52765	497.870	7.58	(0.15)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	147.55	000	0.14755	0.00000	158.71	000	0.15871	147.550	7.62	(0.05)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.76	308	94.27608	0.00000	9.79	338	94.09360		7.64	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,202.80	000	2.20280	0.00000	2,130.98	000	2.13098	2,202.800	7.88	0.42	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,686.01	000	1.68601	0.00000	1,751.67	000	1.75167	1,686.010	7.59	(0.34)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	730.77	000	0.73077	0.00000	766.74	000	0.76674	730.770	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		9.51	609	110.99710	0.00000	9.54	199	110.79843		7.07	0.00	0.00	0	3,279.00
R2038	On 06/11/2025	Bond Future	10.98	Call	10,469.76	000	10.46976	0.00000	10,271.09	000	10.27109	10,469.760	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		9.59	592	113.00353	0.00000	9.62	196	112.80768		6.92	0.00	0.00	0	3,372.00
R2038	On 07/05/2026	Bond Future	0.00		9.67	277	109.60994	0.00000	9.70	057	109.40492		7.30	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.76	025	111.60834	0.00000	9.78	914	111.39967		7.30	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.85	500	108.09134	0.00000	9.88	541	107.87635		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		102.44241		102.44241	0.00000	102.24883	102.24883			7.80	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		104.29426		104.29426	0.00000	104.10296	104.10296			7.62	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		101.24486		101.24486	0.00000	101.04492	101.04492			7.95	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		103.09075		103.09075	0.00000	102.88731	102.88731			7.91	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		99.92789		99.92789	0.00000	99.71842	99.71842			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		9.84119		96.12526	0.00000	9.87212	95.90231			8.08	0.00	0.00	0	24,070.00
R2040	On 05/02/2026	Bond Future	0.00		9.92176		93.35386	0.00000	9.95300	93.13244			8.29	0.00	0.00	0	81,927.00
R2040	On 05/02/2026	Bond Future	9.80	Call	1,322.39000		1.32239	0.00000	1,237.59000	1.23759	1,322.390		8.63	0.43	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	3,513.99000		3.51399	0.00000	3,350.23000	3.35023	3,513.990		8.24	0.78	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	132.34000		0.13234	0.00000	152.13000	0.15213	132.340		8.10	(0.07)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	23.41000		0.02341	0.00000	28.09000	0.02809	23.410		8.08	(0.02)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	12,175.72000		12.17572	0.00000	11,954.52000	11.95452	12,175.720		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		10.00337		95.08175	0.00000	10.03641	94.85143			8.26	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	5,284.57000		5.28457	0.00000	5,102.94000	5.10294	5,284.570		8.09	0.81	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	38.65000		0.03865	0.00000	43.83000	0.04383	38.650		8.13	(0.02)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	7.71000		0.00771	0.00000	8.96000	0.00896	7.710		8.23	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		10.09705		92.30507	0.00000	10.13132	92.07057			8.63	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		10.18973		93.92839	0.00000	10.22555	93.68756			8.57	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	2,537.96000		2.53796	0.00000	2,440.33000	2.44033	2,537.960		8.87	0.43	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,857.31000		1.85731	0.00000	1,942.22000	1.94222	1,857.310		8.52	(0.33)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	806.09000		0.80609	0.00000	852.55000	0.85255	806.090		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		102.65610		102.65610	0.00000	102.40570	102.40570			8.41	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		104.51170		104.51170	0.00000	104.26272	104.26272			8.22	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		101.34034		101.34034	0.00000	101.08156	101.08156			8.61	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		103.18791		103.18791	0.00000	102.92451	102.92451			8.57	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		99.90062		99.90062	0.00000	99.63020	99.63020			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		10.04598		91.68484	0.00000	10.07690	91.45050			8.83	0.00	0.00	0	98,324.00
R2044	On 06/11/2025	Bond Future	11.25	Call	8,462.56000		8.46256	0.00000	8,228.22000	8.22822	8,462.560		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		10.12483		88.95845	0.00000	10.15607	88.72515			9.08	0.00	0.00	0	52,625.00
R2044	On 05/02/2026	Bond Future	10.07	Call	1,592.55000		1.59255	0.00000	1,492.99000	1.49299	1,592.550		9.43	0.47	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	5,688.15000		5.68815	0.00000	5,479.19000	5.47919	5,688.150		8.91	0.91	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	39.23000		0.03923	0.00000	46.58000	0.04658	39.230		8.87	(0.02)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	15.23000		0.01523	0.00000	18.50000	0.01850	15.230		8.86	(0.01)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	11.85000		0.01185	0.00000	14.49000	0.01449	11.850		8.86	(0.01)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.20437		90.60501	0.00000	10.23727	90.36282			9.06	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		10.29475		87.87194	0.00000	10.32879	87.62538			9.50	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		10.38360		89.41720	0.00000	10.41907	89.16419			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		10.00070		90.62764	0.00000	10.03159	90.37924		9.32	0.00	0.00	0 80,322.00
R2048	On 05/02/2026	Bond Future	0.00		10.07734		92.26581	0.00000	10.10857	92.01817		9.13	0.00	0.00	0 211,415.00
R2048	On 05/02/2026	Bond Future	9.50	Call	445.42000		0.44542	0.00000	409.47000	0.40947	445.420	9.86	0.17	0.00	0 1,400.00
R2048	On 05/02/2026	Bond Future	9.65	Call	667.44000		0.66744	0.00000	616.12000	0.61612	667.440	9.67	0.24	0.00	0 12,500.00
R2048	On 05/02/2026	Bond Future	10.00	Call	1,542.62000		1.54262	0.00000	1,440.89000	1.44089	1,542.620	9.31	0.46	0.00	0 1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	610.17000		0.61017	0.00000	676.17000	0.67617	610.170	9.01	(0.23)	0.00	0 1,400.00
R2048	On 07/05/2026	Bond Future	0.00		10.14696		89.53362	0.00000	10.17976	89.27679		9.58	0.00	0.00	0 260.00
R2048	On 06/08/2026	Bond Future	0.00		10.22538		91.16642	0.00000	10.25925	90.90495		9.56	0.00	0.00	0 0.00
R2048	On 05/11/2026	Bond Future	0.00		10.31028		88.33414	0.00000	10.34553	88.06596		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		9.89484		117.56017	0.00000	9.92567	117.23083		9.44	0.00	0.00	0 28,843.00
R2053	On 05/02/2026	Bond Future	0.00		9.96524		119.68523	0.00000	9.99641	119.35672		9.25	0.00	0.00	0 27,517.00
R2053	On 07/05/2026	Bond Future	0.00		10.03270		116.03822	0.00000	10.06543	115.69776		9.71	0.00	0.00	0 10,000.00
R2053	On 06/08/2026	Bond Future	0.00		10.10765		118.15374	0.00000	10.14144	117.80719		9.69	0.00	0.00	0 0.00
R2053	On 05/11/2026	Bond Future	0.00		10.18707		114.37387	0.00000	10.22224	114.01846		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		9.19432		81.27626	0.00000	9.22008	81.12863		7.51	0.00	0.00	0 8,444.00
R209	On 05/02/2026	Bond Future	0.00		9.26120		82.74543	0.00000	9.28707	82.59982		7.33	0.00	0.00	0 33,015.00
R209	On 07/05/2026	Bond Future	0.00		9.32460		81.12521	0.00000	9.35217	80.97280		7.57	0.00	0.00	0 0.00
R209	On 06/08/2026	Bond Future	0.00		9.39815		82.60458	0.00000	9.42675	82.44950		7.48	0.00	0.00	0 2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.47863		80.90887	0.00000	9.50868	80.74917		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		253.87221		253.87221	0.00000	253.82264	253.82264		0.00	0.00	0.00	0 1,151.00
R210	On 05/02/2026	Bond Future	0.00		258.52426		258.52426	0.00000	258.48842	258.48842		0.00	0.00	0.00	0 289.00
R210	On 07/05/2026	Bond Future	0.00		259.88729		259.88729	0.00000	259.83803	259.83803		0.00	0.00	0.00	0 0.00
R210	On 06/08/2026	Bond Future	0.00		264.68978		264.68978	0.00000	264.63984	264.63984		0.00	0.00	0.00	0 0.00
R210	On 05/11/2026	Bond Future	0.00		265.87701		265.87701	0.00000	265.82033	265.82033		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		7.99116		97.15992	0.00000	8.01165	97.07502		4.40	0.00	0.00	0 80,141.00
R213	On 05/02/2026	Bond Future	0.00		8.03546		98.91620	0.00000	8.05578	98.83538		4.15	0.00	0.00	0 3,983.00
R213	On 07/05/2026	Bond Future	0.00		8.06644		97.19506	0.00000	8.08930	97.10782		4.09	0.00	0.00	0 0.00
R213	On 06/08/2026	Bond Future	0.00		8.11239		98.96790	0.00000	8.13672	98.87918		3.83	0.00	0.00	0 0.00
R213	On 05/11/2026	Bond Future	0.00		8.17580		97.16130	0.00000	8.20243	97.06874		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		9.83064		75.19639	0.00000	9.86152	75.00170		8.92	0.00	0.00	0 33,244.00
R214	On 05/02/2026	Bond Future	0.00		9.90684		76.55568	0.00000	9.93803	76.36177		8.73	0.00	28,938,047.04	378 9,615.00
R214	On 07/05/2026	Bond Future	0.00		9.97599		74.67440	0.00000	10.00878	74.47314		9.11	0.00	0.00	0 0.00
R214	On 06/08/2026	Bond Future	0.00		10.05444		76.03627	0.00000	10.08830	75.83139		9.10	0.00	0.00	0 0.00
R214	On 05/11/2026	Bond Future	0.00		10.14019		74.07895	0.00000	10.17545	73.86871		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 :	12,883,809,370.19	125,881	1,989,535.00
Grand Total:	12,883,809,370.19	125,881	1,989,535.00