

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/11/2025

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
Option																	
Derivatives																	
AL37	On 06/11/2025	Index Future	0.00		1,223.29400		1,223.29400	0.00000	1,222.13600	1,222.13600		0.00	0.00	0.00		0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,245.23000		1,245.23000	0.00000	1,244.16400	1,244.16400		0.00	0.00	0.00		0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,268.14700		1,268.14700	0.00000	1,267.06100	1,267.06100		0.00	0.00	0.00		0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,290.90300		1,290.90300	0.00000	1,289.79400	1,289.79400		0.00	0.00	0.00		0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,313.87600		1,313.87600	0.00000	1,312.74500	1,312.74500		0.00	0.00	0.00		0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,546.46400		1,546.46400	0.00000	1,542.83200	1,542.83200		0.00	0.00	0.00		0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,572.33200		1,572.33200	0.00000	1,570.64100	1,570.64100		0.00	0.00	0.00		0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,601.26800		1,601.26800	0.00000	1,599.54600	1,599.54600		0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,630.00200		1,630.00200	0.00000	1,628.24400	1,628.24400		0.00	0.00	0.00		0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,659.01000		1,659.01000	0.00000	1,657.21700	1,657.21700		0.00	0.00	0.00		0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,301.10100		1,301.10100	0.00000	1,298.14600	1,298.14600		0.00	39,033,030.00		3	0.00	
ALBI	On 05/02/2026	Index Future	0.00		1,322.96700		1,322.96700	0.00000	1,321.54400	1,321.54400		0.00	0.00		0	79.00	
ALBI	On 07/05/2026	Index Future	0.00		1,347.31400		1,347.31400	0.00000	1,345.86500	1,345.86500		0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,371.49000		1,371.49000	0.00000	1,370.01200	1,370.01200		0.00	0.00	0.00		0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,395.89800		1,395.89800	0.00000	1,394.39000	1,394.39000		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		9.31000		91.24452	0.00000	9.34095	91.08593		0.00	0.00	0.00		0	0.00
ES33	On 05/02/2026	Bond Future	0.00		9.40907		92.85979	0.00000	9.43102	92.75035		0.00	0.00	0.00		0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.49263		90.79647	0.00000	9.51559	90.68504		0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.59039		92.46345	0.00000	9.61452	92.34967		0.00	0.00	0.00		0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.70075		90.31669	0.00000	9.72612	90.20061		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		9.95000		88.76447	0.00000	9.99584	88.43027		0.00	0.00	0.00		0	0.00
ES42	On 05/02/2026	Bond Future	0.00		10.03755		90.31223	0.00000	10.07460	90.04620		0.00	0.00	0.00		0	0.00
ES42	On 07/05/2026	Bond Future	0.00		10.11447		87.73114	0.00000	10.15278	87.46014		0.00	0.00	0.00		0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.19900		89.34110	0.00000	10.23866	89.06484		0.00	0.00	0.00		0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.28872		86.66737	0.00000	10.32979	86.38593		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		1,277.20000		1,277.20000	0.00000	1,274.45700	1,274.45700		0.00	1,277,200,000.00		100	0.00	
GOVI	On 05/02/2026	GOVI	0.00		1,297.17500		1,297.17500	0.00000	1,297.42800	1,297.42800		0.00	0.00	0.00		0	602.00
GOVI	On 07/05/2026	GOVI	0.00		1,321.04800		1,321.04800	0.00000	1,321.30500	1,321.30500		0.00	0.00	0.00		0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,344.75300		1,344.75300	0.00000	1,345.01100	1,345.01100		0.00	0.00	0.00		0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,368.68500		1,368.68500	0.00000	1,368.94400	1,368.94400		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		142.06890		142.06890	0.00000	142.06220	142.06220		0.00	0.00	339,118,464.30		2,387	0.00
I2029	On 05/02/2026	Bond Future	0.00		144.64194		144.64194	0.00000	144.65819	144.65819		0.00	0.00	0.00		0	1,833.00
I2029	On 07/05/2026	Bond Future	0.00		145.87621		145.87621	0.00000	145.89276	145.89276		0.00	0.00	0.00		0	2,542.00
I2029	On 06/08/2026	Bond Future	0.00		148.55596		148.55596	0.00000	148.57239	148.57239		0.00	0.00	0.00		0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.71729		149.71729	0.00000	149.73363	149.73363		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		112.60933	112.60933	0.00000	112.62213	112.62213			2.21	0.00	83,330,904.20		740	0.00
I2031	On 05/02/2026	Bond Future	0.00		112.38255	112.38255	0.00000	112.29029	112.29029			2.15	0.00	0.00		0	1,013.00
I2031	On 07/05/2026	Bond Future	0.00		114.47778	114.47778	0.00000	114.38384	114.38384			2.01	0.00	0.00		0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.15204	114.15204	0.00000	114.05603	114.05603			1.91	0.00	0.00		0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.18414	116.18414	0.00000	116.08613	116.08613			1.73	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		135.72421	135.72421	0.00000	135.73802	135.73802			0.00	0.00	1,180,936,351.21		8,701	0.00
I2033	On 05/02/2026	Bond Future	0.00		138.20455	138.20455	0.00000	138.21846	138.21846			0.00	0.00	0.00		0	2,694.00
I2033	On 07/05/2026	Bond Future	0.00		139.21640	139.21640	0.00000	139.23055	139.23055			0.00	0.00	0.00		0	11,412.00
I2033	On 06/08/2026	Bond Future	0.00		141.77387	141.77387	0.00000	141.78788	141.78788			0.00	0.00	0.00		0	0.00
I2033	On 05/11/2026	Bond Future	0.00		142.71067	142.71067	0.00000	142.72459	142.72459			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		147.21986	147.21986	0.00000	147.01060	147.01060			0.00	0.00	175,780,512.84		1,194	0.00
I2038	On 05/02/2026	Bond Future	0.00		147.81669	147.81669	0.00000	147.52734	147.52734			0.00	0.00	0.00		0	2,762.00
I2038	On 07/05/2026	Bond Future	0.00		150.57251	150.57251	0.00000	150.27779	150.27779			0.00	0.00	0.00		0	440.00
I2038	On 06/08/2026	Bond Future	0.00		151.13365	151.13365	0.00000	150.83313	150.83313			0.00	0.00	0.00		0	0.00
I2038	On 05/11/2026	Bond Future	0.00		153.82508	153.82508	0.00000	153.51880	153.51880			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		114.95326	114.95326	0.00000	114.89990	114.89990			5.13	0.00	0.00		0	0.00
I2043	On 05/02/2026	Bond Future	0.00		114.17256	114.17256	0.00000	114.18437	114.18437			5.17	0.00	0.00		0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.30128	116.30128	0.00000	116.31318	116.31318			5.11	0.00	0.00		0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.57668	115.57668	0.00000	115.58852	115.58852			5.21	0.00	0.00		0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.63374	117.63374	0.00000	117.64552	117.64552			5.15	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		126.32012	126.32012	0.00000	126.33248	126.33248			0.00	0.00	1,455,460,422.64		11,522	0.00
I2046	On 05/02/2026	Bond Future	0.00		128.62857	128.62857	0.00000	128.64116	128.64116			0.00	0.00	0.00		0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		128.72878	128.72878	0.00000	128.74157	128.74157			0.00	0.00	0.00		0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		131.09320	131.09320	0.00000	131.10582	131.10582			0.00	0.00	0.00		0	0.00
I2046	On 05/11/2026	Bond Future	0.00		131.09411	131.09411	0.00000	131.10672	131.10672			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		127.94525	127.94525	0.00000	127.85308	127.85308			0.00	0.00	203,944,728.50		1,594	0.00
I2050	On 05/02/2026	Bond Future	0.00		127.75838	127.75838	0.00000	127.77123	127.77123			0.00	0.00	0.00		0	11,798.00
I2050	On 07/05/2026	Bond Future	0.00		130.14010	130.14010	0.00000	130.15319	130.15319			0.00	0.00	0.00		0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		130.07419	130.07419	0.00000	130.08733	130.08733			0.00	0.00	0.00		0	0.00
I2050	On 05/11/2026	Bond Future	0.00		132.39065	132.39065	0.00000	132.40339	132.40339			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		116.43231	116.43231	0.00000	116.07526	116.07526			7.21	0.00	0.00		0	0.00
I2058	On 05/02/2026	Bond Future	0.00		115.36937	115.36937	0.00000	115.38118	115.38118			7.31	0.00	0.00		0	0.00
I2058	On 07/05/2026	Bond Future	0.00		117.52038	117.52038	0.00000	117.53241	117.53241			7.28	0.00	0.00		0	0.00
I2058	On 06/08/2026	Bond Future	0.00		116.81809	116.81809	0.00000	116.83014	116.83014			7.48	0.00	0.00		0	0.00
I2058	On 05/11/2026	Bond Future	0.00		118.89743	118.89743	0.00000	118.90914	118.90914			7.47	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		403.76800	403.76800	0.00000	403.58400	403.58400			0.00	0.00	32,301,440.00		8	0.00
IGOV	On 05/02/2026	Index Future	0.00		411.10800	411.10800	0.00000	410.95800	410.95800			0.00	0.00	0.00		0	242.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest	
IGOV	On 07/05/2026	Index Future	0.00		418.77300		418.77300	0.00000	418.62000	418.62000			0.00	0.00		0	8.00	
IGOV	On 06/08/2026	Index Future	0.00		426.38400		426.38400	0.00000	426.22800	426.22800			0.00	0.00		0	0.00	
IGOV	On 05/11/2026	Index Future	0.00		434.06800		434.06800	0.00000	433.90700	433.90700			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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	0.00	
R186	On 06/11/2025	Bond Future	0.00		7.35000		107.38402	0.00000	7.37520	107.35695		2.18		0.00	7,082,405,655.08	65,954	0.00	
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	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	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	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	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	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	0.00	
R202	On 06/11/2025	Bond Future	0.00		284.43205		284.43205	0.00000	284.26824	284.26824		0.00		0.00	145,344,777.55	511	0.00	
R202	On 05/02/2026	Bond Future	0.00		284.37807		284.37807	0.00000	284.11261	284.11261		0.00		0.00	0.00		0	565.00
R202	On 07/05/2026	Bond Future	0.00		289.67982		289.67982	0.00000	289.40950	289.40950		0.00		0.00	0.00		0	460.00
R202	On 06/08/2026	Bond Future	0.00		289.57068		289.57068	0.00000	289.29439	289.29439		0.00		0.00	0.00		0	0.00
R202	On 05/11/2026	Bond Future	0.00		294.72792		294.72792	0.00000	294.44605	294.44605		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	0.00	
R2030	On 06/11/2025	Bond Future	0.00		7.68000		103.35564	0.00000	7.70027	103.28322		3.06		0.00	6,799,457,488.68	65,787	0.00	
R2030	On 05/02/2026	Bond Future	0.00		7.70487		101.21075	0.00000	7.72668	101.13690		2.99		0.00	27,731,745.50	274	164,635.00	
R2030	On 07/05/2026	Bond Future	0.00		7.72960		103.07346	0.00000	7.75311	102.99826		2.88		0.00	0.00		0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	312.39000		0.31239	0.00000	296.89000	0.29689	312.390	3.14		0.24	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	810.14000		0.81014	0.00000	775.96000	0.77596	810.140	2.90		0.49	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	550.20000		0.55020	0.00000	581.46000	0.58146	550.200	2.83	(0.38)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.77375		100.93252	0.00000	7.79936	100.85568		2.79		0.00	0.00		0	338.00
R2030	On 06/08/2026	Bond Future	7.21	Call	421.37000		0.42137	0.00000	402.91000	0.40291	421.370	3.03		0.27	0.00		0	1,000.00

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
R2030	On 06/08/2026	Bond Future	7.71	Call	885.24	000	0.88524	0.00000	851.10	000	0.85110	885.240	2.81	0.47	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	568.95	000	0.56895	0.00000	598.18	000	0.59818	568.950	2.70	(0.35)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.81	901	102.70538	0.00000	7.84	693	102.62691		2.59	0.00	0.00	0	0.00
R2030	On 31/01/2030	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
R2032	On 06/11/2025	Bond Future	0.00		8.25	000	100.93718	0.00000	8.27	556	100.81232		4.88	0.00	1,268,881,289.78	12,571	0.00
R2032	On 05/02/2026	Bond Future	0.00		8.30	624	102.73175	0.00000	8.32	791	102.62941		4.66	0.00	55,886,072.00	544	123,108.00
R2032	On 07/05/2026	Bond Future	0.00		8.35	261	100.46234	0.00000	8.37	545	100.35816		4.68	0.00	0.00	0	38,369.00
R2032	On 06/08/2026	Bond Future	0.00		8.41	325	102.28308	0.00000	8.43	746	102.17670		4.46	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.48	321	99.92239	0.00000	8.50	889	99.81386		4.42	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		8.41	000	109.75204	0.00000	8.43	059	109.63441		6.99	0.00	2,284,927,720.76	20,819	0.00
R2033	On 05/02/2026	Bond Future	0.00		8.46	497	111.73037	0.00000	8.48	660	111.61048		7.11	0.00	3,687,102.21	33	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.51	573	108.74317	0.00000	8.53	845	108.62107		6.97	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.57	960	110.71376	0.00000	8.60	357	110.58913		7.07	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.65	185	107.61881	0.00000	8.67	714	107.49173		6.89	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		8.73	500	102.62163	0.00000	8.77	067	102.39659		6.20	0.00	1,556,462,262.21	15,167	0.00
R2035	On 05/02/2026	Bond Future	0.00		8.82	241	104.31077	0.00000	8.83	355	104.24219		6.00	0.00	346,833,310.25	3,325	86,237.00
R2035	On 05/02/2026	Bond Future	8.64	Call	819.39	000	0.81939	0.00000	800.93	000	0.80093	819.390	6.26	0.37	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	491.72	000	0.49172	0.00000	515.33	000	0.51533	491.720	5.94	(0.26)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	330.36	000	0.33036	0.00000	348.46	000	0.34846	330.360	5.89	(0.19)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	63.00	000	0.06300	0.00000	68.22	000	0.06822	63.000	5.85	(0.05)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	7,872.91	000	7.87291	0.00000	7,804.82	000	7.80482	7,872.910	5.94	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	9,347.70	000	9.34770	0.00000	9,279.24	000	9.27924	9,347.700	6.05	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.19	000	0.00019	0.00000	0.22	000	0.00022	0.190	6.15	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	12,001.78	000	12.00178	0.00000	11,933.21	000	11.93321	12,001.780	6.26	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.01	000	0.00001	0.00000	0.01	000	0.00001	0.010	6.28	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		6.28	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.87	666	101.72751	0.00000	8.88	826	101.65768		6.19	0.00	0.00	0	31,963.00
R2035	On 07/05/2026	Bond Future	8.29	Call	663.00	000	0.66300	0.00000	650.56	000	0.65056	663.000	6.73	0.24	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	1,562.39	000	1.56239	0.00000	1,535.21	000	1.53521	1,562.390	6.31	0.46	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	939.75	000	0.93975	0.00000	966.74	000	0.96674	939.750	6.11	(0.32)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	4,781.42	000	4.78142	0.00000	4,724.30	000	4.72430	4,781.420	6.03	0.86	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	4,878.04	000	4.87804	0.00000	4,820.41	000	4.82041	4,878.040	6.03	0.86	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	5,122.10	000	5.12210	0.00000	5,063.28	000	5.06328	5,122.100	6.03	0.88	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	73.25	000	0.07325	0.00000	77.23	000	0.07723	73.250	6.08	(0.04)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	68.88	000	0.06888	0.00000	72.66	000	0.07266	68.880	6.09	(0.04)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	58.95	000	0.05895	0.00000	62.28	000	0.06228	58.950	6.10	(0.03)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	14.17	000	0.01417	0.00000	15.15	000	0.01515	14.170	6.23	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	13.21	000	0.01321	0.00000	14.14	000	0.01414	13.210	6.24	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	11.08	000	0.01108	0.00000	11.87	000	0.01187	11.080	6.25	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.94	270	103.57147	0.00000	8.95	485	103.50011		6.05	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	911.35	000	0.91135	0.00000	896.13	000	0.89613	911.350	6.53	0.26	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.79	Call	1,788.18	000	1.78818	0.00000	1,760.53	000	1.76053	1,788.180	6.16	0.45	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,728.13	000	2.72813	0.00000	2,689.98	000	2.68998	2,728.130	6.01	0.59	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 06/08/2026	Bond Future	9.22	Call	3,025.67	000	3.02567	0.00000	2,984.69	000	2.98469	3,025.670	5.99	0.63	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	1,057.99	000	1.05799	0.00000	1,083.21	000	1.08321	1,057.990	5.96	(0.30)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	681.92	000	0.68192	0.00000	700.53	000	0.70053	681.920	5.95	(0.22)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.72	Put	573.63	000	0.57363	0.00000	590.05	000	0.59005	573.630	5.95	(0.19)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	246.91	000	0.24691	0.00000	255.52	000	0.25552	246.910	6.01	(0.10)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	204.24	000	0.20424	0.00000	211.63	000	0.21163	204.240	6.04	(0.08)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		9.01843		100.89151	0.00000	9.03117		100.81854		6.17	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	0.00		9.19000		97.58708	0.00000	9.23072		97.31525		6.98	0.00	2,756,347,074.60	28,245	0.00
R2037	On 05/02/2026	Bond Future	0.00		9.27688		94.95167	0.00000	9.29840		94.81085		7.13	0.00	21,554,029.09	227	115,716.00
R2037	On 05/02/2026	Bond Future	9.65	Put	450.73	000	0.45073	0.00000	489.49	000	0.48949	450.730	7.06	(0.23)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	72.13	000	0.07213	0.00000	81.74	000	0.08174	72.130	6.97	(0.05)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	9,870.90	000	9.87090	0.00000	9,730.32	000	9.73032	9,870.900	7.22	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	12,625.04	000	12.62504	0.00000	12,484.24	000	12.48424	12,625.040	7.47	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00000		0.00000	0.00000	0.00000		0.00000		7.52	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00000		0.00000	0.00000	0.00000		0.00000		7.52	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.34541		96.69915	0.00000	9.36774		96.55577		7.07	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,119.11	000	1.11911	0.00000	1,076.12	000	1.07612	1,119.110	7.45	0.34	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	2,415.01	000	2.41501	0.00000	2,337.03	000	2.33703	2,415.010	7.08	0.59	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	412.76	000	0.41276	0.00000	439.77	000	0.43977	412.760	6.92	(0.16)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	9,627.30	000	9.62730	0.00000	9,487.21	000	9.48721	9,627.300	7.13	0.98	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.09000		0.00009	0.00000	0.11000		0.00011	0.090	7.36	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.42623		94.19197	0.00000	9.44949		94.04573		7.35	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	4,572.41	000	4.57241	0.00000	4,467.54	000	4.46754	4,572.410	7.25	0.75	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	262.65	000	0.26265	0.00000	278.10	000	0.27810	262.650	7.44	(0.09)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	78.44	000	0.07844	0.00000	83.98	000	0.08398	78.440	7.74	(0.03)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.50570		95.84592	0.00000	9.52989		95.69686		7.29	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,704.32	000	2.70432	0.00000	2,634.44	000	2.63444	2,704.320	7.44	0.50	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,067.95	000	1.06795	0.00000	1,108.71	000	1.10871	1,067.950	7.23	(0.25)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	432.58	000	0.43258	0.00000	452.82	000	0.45282	432.580	7.39	(0.12)	0.00	0	4,490.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		9.27500		112.87108	0.00000	9.31578		112.55093		6.78	0.00	521,577,260.68	4,621	0.00
R2038	On 05/02/2026	Bond Future	0.00		9.36717		114.74558	0.00000	9.38875		114.57957		6.65	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.43678		111.37261	0.00000	9.45919		111.20350		7.00	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.51665		113.39077	0.00000	9.53998		113.21828		7.01	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.60230		109.90157	0.00000	9.62658		109.72578		7.11	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2039	On 06/11/2025	Bond Future	0.00		104.11804		104.11804	0.00000	103.95891		103.95891		7.47	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		105.99485		105.99485	0.00000	105.83264		105.83264		7.30	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		102.96605		102.96605	0.00000	102.80096		102.80096		7.60	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		104.83191		104.83191	0.00000	104.66349		104.66349		7.57	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		101.69651		101.69651	0.00000	101.52482		101.52482		7.89	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		9.61500		97.77924	0.00000	9.65080		97.51466		7.73	0.00	2,205,508,537.44	22,556	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.68830		95.03287	0.00000	9.72537		94.76337		7.94	0.00	19,671,804.09	207	89,157.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
R2040	On 05/02/2026	Bond Future	9.80	Call	1,930.78	000	1.93078	0.00000	1,782.74	000	1.78274	1,930.780	7.91	0.59	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	255.85	000	0.25585	0.00000	299.26	000	0.29926	255.850	7.75	(0.14)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	4,814.74	000	4.81474	0.00000	4,576.17	000	4.57617	4,814.740	7.76	0.91	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	26.66	000	0.02666	0.00000	33.49	000	0.03349	26.660	7.82	(0.02)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	3.61	000	0.00361	0.00000	4.78	000	0.00478	3.610	8.05	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	13,854.04	000	13.85404	0.00000	13,584.57	000	13.58457	13,854.040	8.40	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		8.40	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.76	309	96.78182	0.00000	9.80	144	96.50749		7.89	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	6,646.59	000	6.64659	0.00000	6,404.05	000	6.40405	6,646.590	7.75	0.90	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	12.35	000	0.01235	0.00000	14.65	000	0.01465	12.350	8.12	(0.01)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	2.03	000	0.00203	0.00000	2.48	000	0.00248	2.030	8.25	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.84	941	94.02545	0.00000	9.88	921	93.74586		8.25	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.93	374	95.67631	0.00000	9.97	499	95.39145		8.21	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	3,125.12	000	3.12512	0.00000	2,986.64	000	2.98664	3,125.120	8.41	0.51	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,185.11	000	1.18511	0.00000	1,260.30	000	1.26030	1,185.110	8.15	(0.25)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	479.17	000	0.47917	0.00000	516.27	000	0.51627	479.170	8.30	(0.12)	0.00	0	2,300.00
R2040	On 31/01/2040	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
R2042	On 06/11/2025	Bond Future	0.00		104.35	070	104.35070	0.00000	104.21	939	104.21939		8.08	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		106.40	104	106.40104	0.00000	106.09	781	106.09781		7.91	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		103.25	369	103.25369	0.00000	102.94	492	102.94492		8.25	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		105.12	474	105.12474	0.00000	104.81	005	104.81005		8.23	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		101.86	833	101.86833	0.00000	101.54	785	101.54785		8.60	0.00	0.00	0	0.00
R2042	On 31/03/2042	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
R2044	On 06/11/2025	Bond Future	0.00		9.83	500	93.30958	0.00000	9.89	080	92.87546		8.50	0.00	7,224,027,683.60	77,420	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.93	334	90.40947	0.00000	9.96	516	90.16583		8.74	0.00	4,158,835.62	46	61,390.00
R2044	On 05/02/2026	Bond Future	10.07	Call	2,132.31	000	2.13231	0.00000	1,994.16	000	1.99416	2,132.310	8.70	0.61	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	7,015.13	000	7.01513	0.00000	6,780.81	000	6.78081	7,015.130	8.60	0.97	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	8.21	000	0.00821	0.00000	10.34	000	0.01034	8.210	8.78	(0.01)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	2.95	000	0.00295	0.00000	3.80	000	0.00380	2.950	8.91	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	2.26	000	0.00226	0.00000	2.94	000	0.00294	2.260	8.95	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		10.00	784	92.07338	0.00000	10.04	070	91.82526		8.71	0.00	1,095,673,222.00	11,900	69,649.00
R2044	On 06/08/2026	Bond Future	0.00		10.09	280	89.35688	0.00000	10.12	682	89.10404		9.14	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		10.17	536	90.92566	0.00000	10.21	052	90.66817		9.11	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 06/11/2025	Bond Future	0.00		9.81	500	92.14522	0.00000	9.85	578	91.80835		9.00	0.00	4,698,024,041.70	50,985	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.89	656	93.72188	0.00000	9.92	834	93.46309		8.83	0.00	0.00	0	211,744.00
R2048	On 05/02/2026	Bond Future	9.50	Call	586.65	000	0.58665	0.00000	535.35	000	0.53535	586.650	9.36	0.23	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	9.65	Call	896.98	000	0.89698	0.00000	823.46	000	0.82346	896.980	9.18	0.33	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	10.00	Call	2,093.85	000	2.09385	0.00000	1,953.40	000	1.95340	2,093.850	8.83	0.59	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	240.90	000	0.24090	0.00000	278.16	000	0.27816	240.900	8.64	(0.12)	0.00	0	1,400.00
R2048	On 07/05/2026	Bond Future	0.00		9.96	175	91.00715	0.00000	9.99	450	90.74368		9.24	0.00	0.00	0	37,542.00
R2048	On 06/08/2026	Bond Future	0.00		10.03	545	92.65666	0.00000	10.06	929	92.38813		9.24	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		10.11	457	89.84799	0.00000	10.14	953	89.57443		9.68	0.00	0.00	0	0.00
R2048	On 28/02/2048	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
R2053	On 06/11/2025	Bond Future	0.00		9.70000	119.67938	0.00000	9.75572	119.06658			9.14	0.00 3,451,912,357.34	28,843	0.00
R2053	On 05/02/2026	Bond Future	0.00		9.78029	121.66812	0.00000	9.82229	121.21271			8.97	0.00 0.00	0	27,517.00
R2053	On 07/05/2026	Bond Future	0.00		9.84308	118.04544	0.00000	9.88640	117.58158			9.39	0.00 0.00	0	12,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.91314	120.18451	0.00000	9.95788	119.71192			9.40	0.00 0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.98664	116.43664	0.00000	10.03284	115.95545			9.85	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		9.01000	82.34289	0.00000	9.04067	82.16415			7.18	0.00 463,178,756.25	5,625	0.00
R209	On 05/02/2026	Bond Future	0.00		9.08126	83.76775	0.00000	9.10269	83.64513			7.02	0.00 12,230,091.50	146	35,230.00
R209	On 07/05/2026	Bond Future	0.00		9.13954	82.15789	0.00000	9.16177	82.03294			7.23	0.00 0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		9.20772	83.64697	0.00000	9.23083	83.51955			7.17	0.00 0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.28144	81.96699	0.00000	9.30547	81.83709			7.36	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		254.14562	254.14562	0.00000	254.08780	254.08780			0.00	0.00 216,277,922.62	851	0.00
R210	On 05/02/2026	Bond Future	0.00		258.73131	258.73131	0.00000	258.73084	258.73084			0.00	0.00 0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.07162	260.07162	0.00000	260.07116	260.07116			0.00	0.00 0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.84877	264.84877	0.00000	264.84754	264.84754			0.00	0.00 0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.02868	266.02868	0.00000	266.02673	266.02673			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		7.95500	97.30995	0.00000	7.97547	97.22498			4.20	0.00 7,798,516,702.95	80,141	0.00
R213	On 05/02/2026	Bond Future	0.00		7.99835	99.06401	0.00000	8.02009	98.97739			4.00	0.00 0.00	0	4,252.00
R213	On 07/05/2026	Bond Future	0.00		8.02969	97.33551	0.00000	8.05276	97.24732			3.93	0.00 0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		8.07619	99.10009	0.00000	8.10086	99.00998			3.67	0.00 0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.13805	97.29270	0.00000	8.16446	97.20075			3.57	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		9.61000	76.60912	0.00000	9.65576	76.31298			8.55	0.00 491,447,504.80	6,415	0.00
R214	On 05/02/2026	Bond Future	0.00		9.69003	77.92400	0.00000	9.72695	77.68845			8.38	0.00 91,950,320.00	1,180	9,889.00
R214	On 07/05/2026	Bond Future	0.00		9.75364	76.06015	0.00000	9.79171	75.82027			8.72	0.00 1,016,239,664.15	13,361	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.82620	77.43887	0.00000	9.86554	77.19442			8.73	0.00 0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.90494	75.50391	0.00000	9.94558	75.25495			9.10	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 :												56,447,019,086.14		544,003	1,614,197.00
Grand Total:												56,447,019,086.14		544,003	1,614,197.00