

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/11/2025

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
Derivatives																
AL37	On 06/11/2025	Index Future	0.00		1,223.29400		1,223.29400	0.00000	1,223.29400	1,223.29400		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,247.84000		1,247.84000	0.00000	1,243.60600	1,243.60600		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,270.69000		1,270.69000	0.00000	1,266.37800	1,266.37800		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,293.53300		1,293.53300	0.00000	1,289.14100	1,289.14100		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,316.55000		1,316.55000	0.00000	1,312.07700	1,312.07700		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,339.28600		1,339.28600	0.00000	1,334.73100	1,334.73100		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,546.46400		1,546.46400	0.00000	1,546.46400	1,546.46400		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,581.36000		1,581.36000	0.00000	1,569.20800	1,569.20800		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,610.31700		1,610.31700	0.00000	1,597.94300	1,597.94300		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,639.26600		1,639.26600	0.00000	1,626.66500	1,626.66500		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,668.43500		1,668.43500	0.00000	1,655.60600	1,655.60600		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,697.24700		1,697.24700	0.00000	1,684.19100	1,684.19100		0.00		0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,301.10100		1,301.10100	0.00000	1,301.10100	1,301.10100		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,335.68800		1,335.68800	0.00000	1,369.08400	1,369.08400		0.00		0.00	0	79.00
ALBI	On 07/05/2026	Index Future	0.00		1,360.14700		1,360.14700	0.00000	1,394.15300	1,394.15300		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,384.59900		1,384.59900	0.00000	1,419.21300	1,419.21300		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,409.23600		1,409.23600	0.00000	1,444.46300	1,444.46300		0.00		0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,433.57200		1,433.57200	0.00000	1,469.40300	1,469.40300		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 05/02/2026	Bond Future	0.00		9.31463		93.33256	0.00000	9.44289	92.69124		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.39552		91.26972	0.00000	9.52975	90.61640		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.48792		92.94861	0.00000	9.62878	92.28253		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.59329		90.81045	0.00000	9.74118	90.13179		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.72326		92.39271	0.00000	9.87901	91.70121		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 05/02/2026	Bond Future	0.00		9.88302		91.43493	0.00000	9.99900	90.59032		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.95587		88.86654	0.00000	10.07577	88.00618		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		10.03457		90.50055	0.00000	10.15863	89.62365		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		10.11866		87.84740	0.00000	10.24708	86.95412		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		10.21481		89.37584	0.00000	10.34785	88.46604		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		1,277.20000		1,277.20000	0.00000	1,277.20000	1,277.20000		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,311.27600		1,311.27600	0.00000	1,349.19700	1,349.19700		0.00		0.00	0	598.00
GOVI	On 07/05/2026	GOVI	0.00		1,335.28800		1,335.28800	0.00000	1,373.90300	1,373.90300		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,359.29200		1,359.29200	0.00000	1,398.59900	1,398.59900		0.00		0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,383.48000		1,383.48000	0.00000	1,423.48200	1,423.48200		0.00		0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,407.37100		1,407.37100	0.00000	1,448.05900	1,448.05900		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 05/02/2026	Bond Future	0.00		145.09840		145.09840	0.00000	144.91593	144.91593		0.00		0.00	0	1,833.00
I2029	On 07/05/2026	Bond Future	0.00		146.32743		146.32743	0.00000	146.14191	146.14191		0.00		0.00	0	2,542.00

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						
I2029	On 06/08/2026	Bond Future	0.00		149.02046		149.02046	0.00000	148.83038	148.83038		0.00		0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		150.18844		150.18844	0.00000	149.99501	149.99501		0.00		0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		152.81218		152.81218	0.00000	152.61387	152.61387		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
I2031	On 05/02/2026	Bond Future	0.00		112.45993		112.45993	0.00000	112.18449	112.18449		2.03		0.00	0.00	0	1,013.00
I2031	On 07/05/2026	Bond Future	0.00		114.54629		114.54629	0.00000	114.26566	114.26566		1.93		0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.22387		114.22387	0.00000	113.93865	113.93865		1.88		0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.25715		116.25715	0.00000	115.96593	115.96593		1.75		0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		115.82091		115.82091	0.00000	115.52623	115.52623		1.70		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 05/02/2026	Bond Future	0.00		139.44751		139.44751	0.00000	138.57203	138.57203		0.00		0.00	0.00	0	2,694.00
I2033	On 07/05/2026	Bond Future	0.00		140.46945		140.46945	0.00000	139.57792	139.57792		0.00		0.00	0.00	0	11,412.00
I2033	On 06/08/2026	Bond Future	0.00		143.05470		143.05470	0.00000	142.14574	142.14574		0.00		0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		144.01281		144.01281	0.00000	143.08759	143.08759		0.00		0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		146.52877		146.52877	0.00000	145.58596	145.58596		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 05/02/2026	Bond Future	0.00		148.41014		148.41014	0.00000	147.54174	147.54174		0.00		0.00	0.00	0	2,762.00
I2038	On 07/05/2026	Bond Future	0.00		151.16341		151.16341	0.00000	150.27888	150.27888		0.00		0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		151.73887		151.73887	0.00000	150.83823	150.83823		0.00		0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		154.44096		154.44096	0.00000	153.52309	153.52309		0.00		0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		154.89976		154.89976	0.00000	153.96675	153.96675		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 05/02/2026	Bond Future	0.00		114.16602		114.16602	0.00000	114.20158	114.20158		4.89		0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		116.28404		116.28404	0.00000	116.32023	116.32023		5.05		0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		115.56093		115.56093	0.00000	115.59867	115.59867		5.14		0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		117.61771		117.61771	0.00000	117.65508	117.65508		5.10		0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		116.76576		116.76576	0.00000	116.80604	116.80604		5.19		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 05/02/2026	Bond Future	0.00		128.36376		128.36376	0.00000	128.40113	128.40113		0.00		0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		128.44666		128.44666	0.00000	128.48533	128.48533		0.00		0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		130.81027		130.81027	0.00000	130.84858	130.84858		0.00		0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		130.80380		130.80380	0.00000	130.84373	130.84373		0.00		0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		133.08729		133.08729	0.00000	133.12646	133.12646		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 05/02/2026	Bond Future	0.00		130.38222		130.38222	0.00000	127.61099	127.61099		0.00		0.00	0.00	0	11,798.00
I2050	On 07/05/2026	Bond Future	0.00		132.80100		132.80100	0.00000	129.97850	129.97850		0.00		0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		132.78686		132.78686	0.00000	129.91246	129.91246		0.00		0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		135.15129		135.15129	0.00000	132.22474	132.22474		0.00		0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		135.01686		135.01686	0.00000	132.04070	132.04070		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 05/02/2026	Bond Future	0.00		117.76618		117.76618	0.00000	116.08431	116.08431		6.96		0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		119.95087		119.95087	0.00000	118.23785	118.23785		7.25		0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		119.29528		119.29528	0.00000	117.55162	117.55162		7.42		0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		121.41855		121.41855	0.00000	119.64275	119.64275		7.41		0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		120.63311		120.63311	0.00000	118.82839	118.82839		7.59		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	403.76800	403.76800		0.00		0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
IGOV	On 05/02/2026	Index Future	0.00		413.66900		413.66900	0.00000	410.97500	410.97500		0.00		0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		421.34400		421.34400	0.00000	418.59900	418.59900		0.00		0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		429.01600		429.01600	0.00000	426.22000	426.22000		0.00		0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		436.74600		436.74600	0.00000	433.89900	433.89900		0.00		0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		444.38300		444.38300	0.00000	441.48400	441.48400		0.00		0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000		80.28000	0.00000	80.28000	80.28000		0.00		0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000		76.82000	0.00000	76.82000	76.82000		0.00		0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000		75.24000	0.00000	75.24000	75.24000		0.00		0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00		0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000		0.00		0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000		0.00		0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000		0.00		0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000		0.00		0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000		0.00		0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000		0.00		0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000		0.00		0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000		0.00		0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00		0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800		0.00		0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800		0.00		0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000		91.60000	0.00000	8.40000	91.60000		0.00		0.00	0.00	0	0.00
R010	On 21/12/2025	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R186	On 05/02/2026	Bond Future	0.00		8.43000		103.13238	0.00000	8.43000	103.13238		0.50		0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.69000		105.12997	0.00000	8.69000	105.12997		0.43		0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000		102.10931	0.00000	8.57000	102.10931		0.29		0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000		104.29868	0.00000	8.12000	104.29868		0.11		0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R187	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		285.08092		285.08092	0.00000	284.08908	284.08908		0.00		0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		290.36971		290.36971	0.00000	289.35938	289.35938		0.00		0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		290.27974		290.27974	0.00000	289.25100	289.25100		0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		295.44932		295.44932	0.00000	294.39993	294.39993		0.00		0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		295.09246		295.09246	0.00000	294.02744	294.02744		0.00		0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00		7.68207		101.28803	0.00000	7.75798	101.03102		2.94		0.00	0.00	0	164,285.00
R2030	On 07/05/2026	Bond Future	0.00		7.70797		103.14271	0.00000	7.78983	102.88095		2.91		0.00	0.00	0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	175.29000		0.17529	0.00000	133.20000	0.13320	175.290	2.46		0.18	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	823.27000		0.82327	0.00000	699.97000	0.69997	823.270	2.87		0.51	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	582.07000		0.58207	0.00000	688.73000	0.68873	582.070	3.09		(0.38)	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.74909		101.00659	0.00000	7.83820	100.73927		2.86		0.00	0.00	0	338.00
R2030	On 06/08/2026	Bond Future	7.21	Call	262.80000		0.26280	0.00000	209.59000	0.20959	262.800	2.42		0.22	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	916.52000		0.91652	0.00000	794.32000	0.79432	916.520	2.83		0.49	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	676.80000		0.67680	0.00000	780.10000	0.78010	676.800	3.14		(0.36)	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 05/11/2026	Bond Future	0.00		7.79225		102.78067	0.00000	7.88934	102.50785			2.72	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.86638		100.54367	0.00000	7.97317	100.26506			2.64	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		8.22428		103.12001	0.00000	8.32581	102.63932			4.42	0.00	30,936,003.00	300	124,294.00
R2032	On 07/05/2026	Bond Future	0.00		8.26823		100.84839	0.00000	8.37529	100.35889			4.55	0.00	97,116,999.57	963	37,719.00
R2032	On 06/08/2026	Bond Future	0.00		8.32328		102.67965	0.00000	8.43660	102.18047			4.36	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.38806		100.32581	0.00000	8.50814	99.81703			4.30	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.47527		102.05189	0.00000	8.60295	101.53329			4.12	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 05/02/2026	Bond Future	0.00		8.37778		112.21537	0.00000	8.47908	111.65214			6.76	0.00	0.00	0	14,967.00
R2033	On 07/05/2026	Bond Future	0.00		8.42603		109.22693	0.00000	8.53245	108.65330			6.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.48448		111.21016	0.00000	8.59662	110.62524			6.89	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.55172		108.12384	0.00000	8.66996	107.52779			6.68	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.63927		109.98324	0.00000	8.76430	109.37574			6.80	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 05/02/2026	Bond Future	0.00		8.73004		104.88184	0.00000	8.85695	104.09832			5.66	0.00	4,195,273.60	40	82,519.00
R2035	On 05/02/2026	Bond Future	8.64	Call	843.59000		0.84359	0.00000	559.31000	0.55931	843.590		5.44	0.42	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	418.37000		0.41837	0.00000	624.42000	0.62442	418.370		6.54	(0.22)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	319.52000		0.31952	0.00000	484.10000	0.48410	319.520		6.79	(0.17)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	122.45000		0.12245	0.00000	193.83000	0.19383	122.450		7.61	(0.07)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	8,473.75000		8.47375	0.00000	7,712.16000	7.71216	8,473.750		8.60	0.98	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	9,935.83000		9.93583	0.00000	9,164.44000	9.16444	9,935.830		9.10	0.99	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	10.68000		0.01068	0.00000	18.12000	0.01812	10.680		9.51	(0.01)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	12,577.09000		12.57709	0.00000	11,796.85000	11.79685	12,577.090		9.66	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	1.64000		0.00164	0.00000	3.04000	0.00304	1.640		9.66	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.00000		0.00000	0.00000	0.01000	0.00001			9.66	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.78201		102.29967	0.00000	8.91421	101.50170			6.00	0.00	892,053,122.40	8,720	40,683.00
R2035	On 07/05/2026	Bond Future	8.29	Call	423.44000		0.42344	0.00000	282.37000	0.28237	423.440		5.11	0.21	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	1,617.14000		1.61714	0.00000	1,244.32000	1.24432	1,617.140		5.62	0.51	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	809.67000		0.80967	0.00000	1,063.30000	1.06330	809.670		6.38	(0.28)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	5,445.14000		5.44514	0.00000	4,786.89000	4.78689	5,445.140		7.21	0.85	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	5,546.40000		5.54640	0.00000	4,884.39000	4.88439	5,546.400		7.25	0.85	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	5,800.26000		5.80026	0.00000	5,129.26000	5.12926	5,800.260		7.34	0.86	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	196.25000		0.19625	0.00000	266.90000	0.26690	196.250		8.09	(0.07)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	190.50000		0.19050	0.00000	259.23000	0.25923	190.500		8.13	(0.07)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	176.94000		0.17694	0.00000	241.10000	0.24110	176.940		8.21	(0.07)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	96.18000		0.09618	0.00000	132.16000	0.13216	96.180		8.89	(0.04)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	93.60000		0.09360	0.00000	128.64000	0.12864	93.600		8.93	(0.04)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	87.49000		0.08749	0.00000	120.32000	0.12032	87.490		9.01	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.84334		104.15754	0.00000	8.98141	103.34434			5.89	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	624.35000		0.62435	0.00000	453.47000	0.45347	624.350		5.07	0.24	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,576.19000		1.57619	0.00000	1,244.72000	1.24472	1,576.190		5.46	0.44	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	1,828.50000		1.82850	0.00000	1,464.93000	1.46493	1,828.500		5.57	0.48	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,092.35000		3.09235	0.00000	2,605.55000	2.60555	3,092.350		6.10	0.63	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1,283.69000		1.28369	0.00000	1,585.17000	1.58517	1,283.690		6.23	(0.34)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,466.72000		3.46672	0.00000	2,952.00000	2.95200	3,466.720		6.24	0.67	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	1,036.44000		1.03644	0.00000	1,287.84000	1.28784	1,036.440		6.51	(0.28)	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	Contracts	Traded	Open Interest
R2035	On 06/08/2026	Bond Future	9.63	Put	782.45	000	0.78245	0.00000	978.92	000	0.97892	782.450	6.89	(0.22)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	713.38	000	0.71338	0.00000	894.26	000	0.89426	713.380	7.01	(0.20)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	705.18	000	0.70518	0.00000	884.19	000	0.88419	705.180	7.02	(0.20)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	443.22	000	0.44322	0.00000	560.29	000	0.56029	443.220	7.63	(0.13)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	399.94	000	0.39994	0.00000	506.46	000	0.50646	399.940	7.75	(0.12)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.91477		101.48776	0.00000	9.05899		100.65946		5.98	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	1,981.70	000	1.98170	0.00000	1,623.07	000	1.62307	1,981.700	5.72	0.47	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,586.43	000	1.58643	0.00000	1,902.56	000	1.90256	1,586.430	6.39	(0.35)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	963.02	000	0.96302	0.00000	1,168.98	000	1.16898	963.020	7.06	(0.23)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		9.00406		103.23436	0.00000	9.15512		102.39066		5.82	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 05/02/2026	Bond Future	0.00		9.18459		95.55881	0.00000	9.31111		94.72781		6.70	0.00	31,534,407.30	330	115,386.00
R2037	On 05/02/2026	Bond Future	9.65	Put	383.67	000	0.38367	0.00000	577.42	000	0.57742	383.670	7.76	(0.19)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	128.09	000	0.12809	0.00000	202.53	000	0.20253	128.090	8.90	(0.07)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	10,496.48	000	10.49648	0.00000	9,678.54	000	9.67854	10,496.480	10.68	0.99	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	13,237.32	000	13.23732	0.00000	12,410.17	000	12.41017	13,237.320	11.44	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.11	000	0.00011	0.00000	0.24	000	0.00024	0.110	11.44	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.01	000	0.00001	0.00000	0.02	000	0.00002	0.010	11.44	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.25101		97.30853	0.00000	9.38232		96.46231		6.93	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,041.57	000	1.04157	0.00000	770.16	000	0.77016	1,041.570	6.41	0.36	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	2,856.20	000	2.85620	0.00000	2,355.91	000	2.35591	2,856.200	7.47	0.63	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	593.21	000	0.59321	0.00000	767.72	000	0.76772	593.210	8.70	(0.18)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	10,386.80	000	10.38680	0.00000	9,599.32	000	9.59932	10,386.800	10.43	0.94	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	8.62	000	0.00862	0.00000	12.65	000	0.01265	8.620	10.99	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.32756		94.81573	0.00000	9.46420		93.95341		7.16	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	5,257.09	000	5.25709	0.00000	4,627.77	000	4.62777	5,257.090	8.18	0.76	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	479.90	000	0.47990	0.00000	599.21	000	0.59921	479.900	9.43	(0.12)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	262.93	000	0.26293	0.00000	330.12	000	0.33012	262.930	10.44	(0.07)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.40326		96.48070	0.00000	9.54525		95.60237		7.10	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,857.62	000	2.85762	0.00000	2,414.51	000	2.41451	2,857.620	7.04	0.53	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,224.15	000	1.22415	0.00000	1,461.32	000	1.46132	1,224.150	8.33	(0.25)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	726.07	000	0.72607	0.00000	872.74	000	0.87274	726.070	9.28	(0.15)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.49455		93.88415	0.00000	9.64244		92.98964		7.32	0.00	0.00	0	0.00
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 05/02/2026	Bond Future	0.00		9.26931		115.50284	0.00000	9.39604		114.52357		6.26	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.33657		112.13331	0.00000	9.46815		111.13599		6.87	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.41200		114.16921	0.00000	9.54883		113.15294		6.84	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.49357		110.69366	0.00000	9.63587		109.65863		6.93	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.59003		112.59671	0.00000	9.73825		111.54267		6.88	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		9.44623		106.77434	0.00000	9.57283		105.81762		6.87	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.51555		103.75025	0.00000	9.64675		102.77603		7.45	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.59279		105.63400	0.00000	9.72898		104.64127		7.38	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.67574		102.51255	0.00000	9.81711		101.50153		7.69	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.77275		104.27515	0.00000	9.91972		103.24553		7.60	0.00	0.00	0	0.00
R2039	On 31/03/2039	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
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 05/02/2026	Bond Future	0.00		9.48741		96.51272	0.00000	9.64986	95.31350		7.45		0.00	194,280,105.36	2,013	78,840.00
R2040	On 05/02/2026	Bond Future	9.80	Call	2,827.44000		2.82744	0.00000	2,005.79000	2.00579	2,827.440	7.60		0.75	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	169.28000		0.16928	0.00000	310.73000	0.31073	169.280	8.89		(0.09)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	6,256.60000		6.25660	0.00000	5,167.26000	5.16726	6,256.600	9.20		0.93	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	48.65000		0.04865	0.00000	93.46000	0.09346	48.650	10.32		(0.03)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	18.72000		0.01872	0.00000	36.94000	0.03694	18.720	11.30		(0.01)	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	15,337.82000		15.33782	0.00000	14,142.78000	14.14278	15,337.820	12.76		1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.01000		0.00001	0.00000	0.02000	0.00002	0.010	12.76		0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.55644		98.27996	0.00000	9.72454	97.05874		7.73		0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	8,255.76000		8.25576	0.00000	7,193.89000	7.19389	8,255.760	10.06		0.89	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	102.02000		0.10202	0.00000	148.23000	0.14823	102.020	12.23		(0.03)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	34.99000		0.03499	0.00000	53.42000	0.05342	34.990	12.29		(0.01)	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.63475		95.55416	0.00000	9.80907	94.31005		8.03		0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.71160		97.23192	0.00000	9.89211	95.96506		7.99		0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	3,734.52000		3.73452	0.00000	3,034.71000	3.03471	3,734.520	7.84		0.59	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,133.24000		1.13324	0.00000	1,434.84000	1.43484	1,133.240	9.27		(0.21)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	674.15000		0.67415	0.00000	858.99000	0.85899	674.150	10.35		(0.13)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.80243		94.39758	0.00000	9.98973	93.10784		8.29		0.00	0.00	0	0.00
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 05/02/2026	Bond Future	0.00		9.57955		108.11188	0.00000	9.74198	106.76008		7.44		0.00	0.00	0	5.00
R2042	On 07/05/2026	Bond Future	0.00		9.64703		104.98624	0.00000	9.81500	103.60962		8.09		0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.72157		106.89235	0.00000	9.89548	105.48996		8.02		0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.80099		103.66696	0.00000	9.98104	102.23913		8.39		0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.89292		105.44928	0.00000	10.07959	103.99565		8.30		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 05/02/2026	Bond Future	0.00		9.70708		92.17149	0.00000	9.88979	90.74457		8.25		0.00	78,345,766.50	850	60,218.00
R2044	On 05/02/2026	Bond Future	10.07	Call	3,284.45000		3.28445	0.00000	2,265.91000	2.26591	3,284.450	8.48		0.78	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	8,790.68000		8.79068	0.00000	7,426.55000	7.42655	8,790.680	11.12		0.97	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	25.71000		0.02571	0.00000	54.67000	0.05467	25.710	12.11		(0.01)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	16.43000		0.01643	0.00000	35.27000	0.03527	16.430	12.65		(0.01)	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	14.74000		0.01474	0.00000	31.71000	0.03171	14.740	12.79		(0.01)	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.77537		93.85920	0.00000	9.96399	92.40612		8.56		0.00	447,802,243.20	4,771	69,649.00
R2044	On 06/08/2026	Bond Future	0.00		9.85200		91.17843	0.00000	10.04711	89.69820		8.93		0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.92678		92.77920	0.00000	10.12829	91.27217		8.91		0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		10.01399		89.99338	0.00000	10.22252	88.45934		9.27		0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.67057		95.59772	0.00000	9.84793	94.12025		8.35		0.00	104,966,296.56	1,098	228,919.00
R2048	On 05/02/2026	Bond Future	9.50	Call	708.91000		0.70891	0.00000	332.42000	0.33242	708.910	7.07		0.33	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	9.65	Call	1,275.70000		1.27570	0.00000	689.29000	0.68929	1,275.700	7.39		0.49	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	10.00	Call	3,242.83000		3.24283	0.00000	2,209.64000	2.20964	3,242.830	8.35		0.77	0.00	0	1,400.00
R2048	On 05/02/2026	Bond Future	10.48	Put	143.66000		0.14366	0.00000	289.39000	0.28939	143.660	9.93		(0.07)	0.00	0	1,400.00
R2048	On 07/05/2026	Bond Future	0.00		9.72992		92.90890	0.00000	9.91267	91.40437		9.10		0.00	447,913,806.90	4,821	53,139.00
R2048	On 06/08/2026	Bond Future	0.00		9.79586		94.59622	0.00000	9.98449	93.06354		9.06		0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.86744		91.82161	0.00000	10.06209	90.26123		9.49		0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.95070		93.40128	0.00000	10.15193	91.81304		9.42		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

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 05/02/2026	Bond Future	0.00		9.54456		124.28160	0.00000	9.72159	122.30974		8.49	0.00	12,428,160.00	100	27,617.00
R2053	On 07/05/2026	Bond Future	0.00		9.60112		120.69569	0.00000	9.78359	118.68764		9.26	0.00	0.00	0	12,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.66317		122.88704	0.00000	9.85145	120.84161		9.22	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.72881		119.18668	0.00000	9.92308	117.10431		9.67	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.80437		121.23584	0.00000	10.00509	119.11616		9.60	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		8.98941		84.29604	0.00000	9.11562	83.57125		6.61	0.00	25,288,812.00	300	35,518.00
R209	On 07/05/2026	Bond Future	0.00		9.04568		82.68816	0.00000	9.17653	81.95012		7.08	0.00	0.00	0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		9.10979		84.18977	0.00000	9.24571	83.43764		6.99	0.00	0.00	0	2,732.00
R209	On 05/11/2026	Bond Future	0.00		9.17982		82.51922	0.00000	9.32102	81.75318		7.15	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		9.26421		83.93933	0.00000	9.41112	83.15924		7.02	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	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	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	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		259.54699		259.54699	0.00000	258.99185	258.99185		0.00	0.00	0.00	0	289.00
R210	On 07/05/2026	Bond Future	0.00		260.87764		260.87764	0.00000	260.31299	260.31299		0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		265.67852		265.67852	0.00000	265.10143	265.10143		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.86956		266.86956	0.00000	266.28297	266.28297		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		271.53028		271.53028	0.00000	270.93067	270.93067		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		7.95865		99.22245	0.00000	8.03423	98.92110		3.83	0.00	0.00	0	4,252.00
R213	On 07/05/2026	Bond Future	0.00		7.98989		97.48790	0.00000	8.07013	97.18097		3.84	0.00	0.00	0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		8.03286		99.25861	0.00000	8.11857	98.94535		3.64	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.09182		97.45391	0.00000	8.18354	97.13439		3.58	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.17767		99.13213	0.00000	8.27642	98.80605		3.41	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		9.48469		79.25351	0.00000	9.65176	78.16928		7.88	0.00	0.00	0	10,321.00
R214	On 07/05/2026	Bond Future	0.00		9.54306		77.40698	0.00000	9.71530	76.30284		8.55	0.00	0.00	0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.60843		78.81282	0.00000	9.78629	77.68803		8.51	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.68022		76.90203	0.00000	9.86386	75.75677		8.86	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.76453		78.22564	0.00000	9.95445	77.05985		8.80	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	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	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :													2,366,860,996.39	24,306	1,642,809.00	
Grand Total:													2,366,860,996.39	24,306	1,642,809.00	