

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/12/2025

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	05/02/2026	Index Future	0.00	1,250.20600	1,250.20600	0.00000	1,250.93100	1,250.93100			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,272.57500	1,272.57500	0.00000	1,273.31200	1,273.31200			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,295.29800	1,295.29800	0.00000	1,296.04600	1,296.04600			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,318.19000	1,318.19000	0.00000	1,318.94900	1,318.94900			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,340.93300	1,340.93300	0.00000	1,341.70100	1,341.70100			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,602.84000	1,602.84000	0.00000	1,604.11600	1,604.11600			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,631.51800	1,631.51800	0.00000	1,632.81600	1,632.81600			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,660.65000	1,660.65000	0.00000	1,661.96900	1,661.96900			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,689.99900	1,689.99900	0.00000	1,691.33700	1,691.33700			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,719.15700	1,719.15700	0.00000	1,720.51400	1,720.51400			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,349.83000	1,349.83000	0.00000	1,350.95800	1,350.95800			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,373.98100	1,373.98100	0.00000	1,375.12900	1,375.12900			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,398.51500	1,398.51500	0.00000	1,399.68100	1,399.68100			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,423.23100	1,423.23100	0.00000	1,424.41400	1,424.41400			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,447.78600	1,447.78600	0.00000	1,448.98600	1,448.98600			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	05/02/2026	Bond Future	0.00	9.05525	94.64729	0.00000	9.05281	94.65977			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	9.13190	92.57035	0.00000	9.12938	92.58290			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	9.21385	94.26257	0.00000	9.21131	94.27486			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.30799	92.13806	0.00000	9.30547	92.14990			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.42327	93.74367	0.00000	9.42081	93.75486			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	05/02/2026	Bond Future	0.00	9.74046	92.48975	0.00000	9.73269	92.54777			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.81376	89.90263	0.00000	9.80574	89.96164			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.88908	91.54569	0.00000	9.88086	91.60528			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.96961	88.90138	0.00000	9.96121	88.96134			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	10.06052	90.44884	0.00000	10.05195	90.50901			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	05/02/2026	GOVI	0.00	1,324.83600	1,324.83600	0.00000	1,325.99300	1,325.99300			0.00	0.00	0.00	0	606.00
GOVI	On	07/05/2026	GOVI	0.00	1,348.54000	1,348.54000	0.00000	1,349.71700	1,349.71700			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,372.61900	1,372.61900	0.00000	1,373.81500	1,373.81500			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,396.87800	1,396.87800	0.00000	1,398.09100	1,398.09100			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,420.97900	1,420.97900	0.00000	1,422.20900	1,422.20900			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	05/02/2026	Bond Future	0.00	144.96957	144.96957	0.00000	145.11418	145.11418			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	146.13916	146.13916	0.00000	146.28602	146.28602			0.00	0.00	0.00	0	2,542.00
I2029	On	06/08/2026	Bond Future	0.00	148.81134	148.81134	0.00000	148.96011	148.96011			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.96354	149.96354	0.00000	150.11358	150.11358			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.58194	152.58194	0.00000	152.73328	152.73328			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	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
I2031	On 05/02/2026	Bond Future	0.00		113.10249		113.10249	0.00000	113.47468	113.47468		1.92	0.00	0.00	0	1,067.00
I2031	On 07/05/2026	Bond Future	0.00		115.15365		115.15365	0.00000	115.53235	115.53235		1.81	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.83636		114.83636	0.00000	115.22094	115.22094		1.78	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.86794		116.86794	0.00000	117.25850	117.25850		1.66	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.45050		116.45050	0.00000	116.84587	116.84587		1.62	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		142.69434		142.69434	0.00000	142.70188	142.70188		0.00	0.00	0.00	0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		143.72018		143.72018	0.00000	143.72754	143.72754		0.00	0.00	0.00	0	10,592.00
I2033	On 06/08/2026	Bond Future	0.00		146.34820		146.34820	0.00000	146.35489	146.35489		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		147.35354		147.35354	0.00000	147.35897	147.35897		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		149.92647		149.92647	0.00000	149.93077	149.93077		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		157.47897		157.47897	0.00000	157.48782	157.48782		0.00	0.00	0.00	0	2,539.00
I2038	On 07/05/2026	Bond Future	0.00		160.33488		160.33488	0.00000	160.34362	160.34362		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		161.06693		161.06693	0.00000	161.07468	161.07468		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		163.91721		163.91721	0.00000	163.92386	163.92386		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		164.54832		164.54832	0.00000	164.55277	164.55277		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		122.92319		122.92319	0.00000	122.49771	122.49771		4.47	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		125.15238		125.15238	0.00000	124.71909	124.71909		4.52	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		124.58673		124.58673	0.00000	124.14425	124.14425		4.69	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		126.79067		126.79067	0.00000	126.33948	126.33948		4.67	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.10898		126.10898	0.00000	125.64751	125.64751		4.74	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		140.59061		140.59061	0.00000	142.28312	142.28312		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		140.84683		140.84683	0.00000	142.56962	142.56962		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		143.42202		143.42202	0.00000	145.17574	145.17574		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		143.63191		143.63191	0.00000	145.41507	145.41507		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		146.13881		146.13881	0.00000	147.95156	147.95156		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		141.65603		141.65603	0.00000	144.74467	144.74467		0.00	0.00	4,249,680.90	30	11,608.00
I2050	On 07/05/2026	Bond Future	0.00		144.22495		144.22495	0.00000	147.36949	147.36949		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		144.41188		144.41188	0.00000	147.61269	147.61269		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		146.96735		146.96735	0.00000	150.22389	150.22389		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		147.04752		147.04752	0.00000	150.35869	150.35869		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		128.61403		128.61403	0.00000	128.84099	128.84099		6.54	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		130.94638		130.94638	0.00000	131.17731	131.17731		6.66	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		130.48677		130.48677	0.00000	130.72068	130.72068		6.96	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		132.79507		132.79507	0.00000	133.03212	133.03212		6.98	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		132.21830		132.21830	0.00000	132.45716	132.45716		7.14	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 05/02/2026	Index Future	0.00		433.29500		433.29500	0.00000	436.18400	436.18400		0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		441.15300		441.15300	0.00000	444.09500	444.09500		0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		449.13400		449.13400	0.00000	452.12800	452.12800		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		457.17300		457.17300	0.00000	460.22000	460.22000		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		465.16100		465.16100	0.00000	468.26000	468.26000		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 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 05/02/2026	Bond Future	0.00		294.16956	294.16956	0.00000	296.01039	296.01039			0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		299.50463	299.50463	0.00000	301.37834	301.37834			0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		299.56462	299.56462	0.00000	301.47024	301.47024			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		304.86590	304.86590	0.00000	306.80335	306.80335			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		304.69127	304.69127	0.00000	306.65779	306.65779			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 05/02/2026	Bond Future	0.00		7.72277	101.15013	0.00000	7.71354	101.18139			2.76	0.00	7,788,560.01		77	164,646.00
R2030	On 07/05/2026	Bond Future	0.00		7.76514	102.95981	0.00000	7.75523	102.99148			2.73	0.00	0.00		0	5,220.00
R2030	On 07/05/2026	Bond Future	7.21	Call	110.10000	0.11010	0.00000	115.69000	0.11569	110.100	2.45	0.14	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	689.06000	0.68906	0.00000	706.58000	0.70658	689.060	2.96	0.47	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	607.29000	0.60729	0.00000	597.35000	0.59735	607.290	3.18	(0.40)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.81516	100.80830	0.00000	7.80459	100.83999			2.75	0.00	0.00		0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21	Call	205.11000	0.20511	0.00000	212.25000	0.21225	205.110	2.48	0.19	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	809.57000	0.80957	0.00000	825.98000	0.82598	809.570	2.94	0.45	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	734.77000	0.73477	0.00000	724.71000	0.72471	734.770	3.27	(0.39)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.86791	102.56799	0.00000	7.85667	102.59955			2.61	0.00	0.00		0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.94937	100.32707	0.00000	7.93741	100.35825			2.54	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		8.10015	103.71161	0.00000	8.08628	103.77799			4.16	0.00	207,423.22		2	127,196.00
R2032	On 07/05/2026	Bond Future	0.00		8.14660	101.40813	0.00000	8.13202	101.47549			4.24	0.00	0.00		0	37,710.00

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 06/08/2026	Bond Future	0.00		8.19742		103.23770	0.00000	8.18212	103.30581			4.09	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.25754		100.88248	0.00000	8.24152	100.95108			4.04	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.33680		102.61812	0.00000	8.32003	102.68697			3.86	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		8.24729		112.94645	0.00000	8.24389	112.96559			6.38	0.00	0.00	0	14,930.00
R2033	On 07/05/2026	Bond Future	0.00		8.29750		109.92497	0.00000	8.29397	109.94422			6.38	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.35168		111.90811	0.00000	8.34806	111.92722			6.55	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.41427		108.82207	0.00000	8.41061	108.84074			6.35	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.49419		110.69370	0.00000	8.49054	110.71165			6.44	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		8.53549		106.09859	0.00000	8.52200	106.18367			5.38	0.00	24,614,872.88	232	84,257.00
R2035	On 05/02/2026	Bond Future	8.45	Put	1,272.67000		1.27267	0.00000	1,232.08000	1.23208	1,272.670		5.84	(0.58)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,405.91000		1.40591	0.00000	1,466.57000	1.46657	1,405.910		6.27	0.60	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	161.65000		0.16165	0.00000	157.58000	0.15758	161.650		7.37	(0.11)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	114.33000		0.11433	0.00000	111.79000	0.11179	114.330		7.61	(0.08)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	31.39000		0.03139	0.00000	31.09000	0.03109	31.390		8.34	(0.02)	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	9,662.68000		9.66268	0.00000	9,747.83000	9.74783	9,662.680		9.34	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	11,136.42000		11.13642	0.00000	11,221.54000	11.22154	11,136.420		9.49	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.47000		0.00047	0.00000	0.48000	0.00048	0.470		9.49	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	13,789.66000		13.78966	0.00000	13,874.75000	13.87475	13,789.660		9.49	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.02000		0.00002	0.00000	0.02000	0.00002	0.020		9.49	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	12.44	Put	0.00000		0.00000	0.00000	0.00000	0.00000			9.49	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.58641		103.49562	0.00000	8.57240	103.58199			5.58	0.00	0.00	0	33,773.00
R2035	On 07/05/2026	Bond Future	8.29	Call	650.11000		0.65011	0.00000	680.73000	0.68073	650.110		5.21	0.30	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	2,307.87000		2.30787	0.00000	2,367.64000	2.36764	2,307.870		6.16	0.63	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	523.31000		0.52331	0.00000	510.53000	0.51053	523.310		6.96	(0.20)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	6,478.54000		6.47854	0.00000	6,559.36000	6.55936	6,478.540		7.76	0.90	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	6,583.63000		6.58363	0.00000	6,664.67000	6.66467	6,583.630		7.80	0.90	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	6,846.67000		6.84667	0.00000	6,928.20000	6.92820	6,846.670		7.88	0.91	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	108.01000		0.10801	0.00000	105.94000	0.10594	108.010		8.60	(0.05)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	104.60000		0.10460	0.00000	102.61000	0.10261	104.600		8.63	(0.04)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	96.66000		0.09666	0.00000	94.85000	0.09485	96.660		8.72	(0.04)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	42.82000		0.04282	0.00000	42.14000	0.04214	42.820		9.20	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	40.58000		0.04058	0.00000	39.94000	0.03994	40.580		9.20	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	35.43000		0.03543	0.00000	34.87000	0.03487	35.430		9.20	(0.02)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.64132		105.36302	0.00000	8.62678	105.45050			5.54	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	922.66000		0.92266	0.00000	954.74000	0.95474	922.660		5.22	0.32	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,210.30000		2.21030	0.00000	2,262.19000	2.26219	2,210.300		5.89	0.54	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,513.03000		2.51303	0.00000	2,568.12000	2.56812	2,513.030		6.02	0.58	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,941.37000		3.94137	0.00000	4,007.55000	4.00755	3,941.370		6.58	0.71	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	955.74000		0.95574	0.00000	936.50000	0.93650	955.740		6.70	(0.27)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,347.71000		4.34771	0.00000	4,416.19000	4.41619	4,347.710		6.72	0.74	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	764.55000		0.76455	0.00000	749.28000	0.74928	764.550		6.99	(0.22)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	566.68000		0.56668	0.00000	555.54000	0.55554	566.680		7.34	(0.17)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	512.26000		0.51226	0.00000	502.25000	0.50225	512.260		7.45	(0.15)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	505.92000		0.50592	0.00000	496.04000	0.49604	505.920		7.46	(0.15)	0.00	0	250.00

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	10.13	Put	306.28	000	0.30628	0.00000	300.56	000	0.30056	306.280	8.03	(0.09)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	275.28	000	0.27528	0.00000	270.21	000	0.27021	275.280	8.15	(0.08)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.70587		102.70350	0.00000	8.69083		102.79176		5.65	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,647.28	000	2.64728	0.00000	2,699.51	000	2.69951	2,647.280	6.08	0.55	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,236.73	000	1.23673	0.00000	1,214.83	000	1.21483	1,236.730	6.77	(0.29)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	731.14	000	0.73114	0.00000	718.21	000	0.71821	731.140	7.40	(0.18)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.78561		104.47100	0.00000	8.77005		104.55984		5.51	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		8.95298		97.10576	0.00000	8.93965		97.19582		6.39	0.00	12,041,114.24	124	120,567.00
R2037	On 05/02/2026	Bond Future	9.65	Put	126.13	000	0.12613	0.00000	123.32	000	0.12332	126.130	8.81	(0.08)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	29.61	000	0.02961	0.00000	29.39	000	0.02939	29.610	9.87	(0.02)	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	12,025.82	00	12.02582	0.00000	12,115.93	000	12.11593	12,025.820	11.36	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	14,779.19	00	14.77919	0.00000	14,869.26	000	14.86926	14,779.190	11.36	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		11.36	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		11.36	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		9.01685		98.84310	0.00000	9.00305		98.93457		6.46	0.00	0.00	0	87,488.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,710.53	000	1.71053	0.00000	1,762.49	000	1.76249	1,710.530	7.03	0.50	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	3,910.16	000	3.91016	0.00000	3,983.40	000	3.98340	3,910.160	8.16	0.74	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	345.57	000	0.34557	0.00000	338.84	000	0.33884	345.570	9.34	(0.12)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	11,816.67	00	11.81667	0.00000	11,906.99	000	11.90699	11,816.670	10.68	0.97	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	1.14	000	0.00114	0.00000	1.14	000	0.00114	1.140	10.68	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.08596		96.36665	0.00000	9.07169		96.45932		6.81	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	6,527.72	000	6.52772	0.00000	6,607.37	000	6.60737	6,527.720	8.87	0.82	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	330.26	000	0.33026	0.00000	324.76	000	0.32476	330.260	10.06	(0.09)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	141.09	000	0.14109	0.00000	138.83	000	0.13883	141.090	10.58	(0.04)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.15415		98.04851	0.00000	9.13944		98.14217		6.76	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,848.01	000	3.84801	0.00000	3,910.56	000	3.91056	3,848.010	7.56	0.62	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	923.15	000	0.92315	0.00000	908.50	000	0.90850	923.150	8.84	(0.19)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	535.21	000	0.53521	0.00000	527.11	000	0.52711	535.210	9.75	(0.12)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.23548		95.47897	0.00000	9.22033		95.57335		6.97	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		9.03086		117.37877	0.00000	9.01769		117.48367		6.04	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		9.09529		113.99538	0.00000	9.08165		114.10195		6.50	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		9.16311		116.05197	0.00000	9.14902		116.15989		6.61	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.23671		112.59712	0.00000	9.22218		112.70616		6.69	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.32284		114.53335	0.00000	9.30788		114.64319		6.65	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		9.20211		108.65544	0.00000	9.18902		108.75768		6.64	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.26848		105.62114	0.00000	9.25495		105.72499		7.03	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.33826		107.52665	0.00000	9.32430		107.63188		7.12	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.41341		104.42702	0.00000	9.39904		104.53335		7.42	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.50042		106.22286	0.00000	9.48564		106.33007		7.35	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
R2040	On 06/10/2015	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
R2040	On 05/02/2026	Bond Future	0.00		9.31111		97.83887	0.00000	9.30309		97.89981		7.17	0.00	46,082,107.77	471	77,003.00
R2040	On 05/02/2026	Bond Future	9.05	Call	406.06	000	0.40606	0.00000	429.13	000	0.42913	406.060	7.32	0.25	0.00	0	13,500.00

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 05/02/2026	Bond Future	9.20	Call	827.58	000	0.82758	0.00000	862.08000	0.86208	827.580	7.78	0.40	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	982.47	000	0.98247	0.00000	968.63000	0.96863	982.470	8.40	(0.41)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	3,922.45	000	3.92245	0.00000	3,981.67000	3.98167	3,922.450	9.60	0.84	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	81.02	000	0.08102	0.00000	81.75000	0.08175	81.020	10.81	(0.05)	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	7,512.89	000	7.51289	0.00000	7,574.59000	7.57459	7,512.890	11.10	0.97	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	17.62	000	0.01762	0.00000	18.14000	0.01814	17.620	12.14	(0.01)	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	4.31	000	0.00431	0.00000	4.52000	0.00452	4.310	12.79	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	16,660.0800	0	16.66008	0.00000	16,721.03000	16.72103	16,660.080	12.79	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00	000	0.00000	0.00000	0.00000			12.79	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.37958	99.58927	0.00000	9.37130	99.65119			7.27	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	10.70	Call	9,433.45	000	9.43345	0.00000	9,494.01000	9.49401	9,433.450	10.86	0.92	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	34.94	000	0.03494	0.00000	35.00000	0.03500	34.940	12.07	(0.01)	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	8.92	000	0.00892	0.00000	8.97000	0.00897	8.920	12.07	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.45310	96.87569	0.00000	9.44459	96.93824			7.72	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.52513	98.56635	0.00000	9.51643	98.62926			7.70	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,857.74	000	4.85774	0.00000	4,903.12000	4.90312	4,857.740	9.00	0.64	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,061.15	000	1.06115	0.00000	1,053.30000	1.05330	1,061.150	10.41	(0.19)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	631.07	000	0.63107	0.00000	626.99000	0.62699	631.070	11.42	(0.12)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.60918	95.75503	0.00000	9.60028	95.81822			7.98	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	000	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		9.40754	109.57255	0.00000	9.39449	109.68462			7.22	0.00	44,486,455.30	406	1,531.00
R2042	On 07/05/2026	Bond Future	0.00		9.47456	106.42869	0.00000	9.46110	106.54252			7.67	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.54465	108.34876	0.00000	9.53079	108.46415			7.78	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.61942	105.13742	0.00000	9.60517	105.25415			8.13	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.70488	106.94540	0.00000	9.69026	107.06308			8.07	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00	000	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		9.51556	93.70450	0.00000	9.50241	93.81118			8.02	0.00	0.00	0	60,313.00
R2044	On 05/02/2026	Bond Future	10.07	Call	4,597.78	000	4.59778	0.00000	4,698.17000	4.69817	4,597.780	10.81	0.87	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	10,287.6300	0	10.28763	0.00000	10,394.36000	10.39436	10,287.630	13.31	0.99	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	8.56	000	0.00856	0.00000	8.70000	0.00870	8.560	14.33	(0.01)	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	3.40	000	0.00340	0.00000	3.49000	0.00349	3.400	14.33	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	2.68	000	0.00268	0.00000	2.75000	0.00275	2.680	14.33	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.58267	95.38099	0.00000	9.56913	95.48937			8.16	0.00	0.00	0	64,878.00
R2044	On 07/05/2026	Bond Future	10.00	Put	1,027.87	000	1.02787	0.00000	1,004.84000	1.00484	1,027.870	9.64	(0.28)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.65430	92.71672	0.00000	9.64037	92.82660			8.68	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.72407	94.33473	0.00000	9.70978	94.44591			8.68	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.80447	91.57581	0.00000	9.78982	91.68803			9.04	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	000	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		9.47943	97.23430	0.00000	9.46624	97.34897			8.21	0.00	38,990,954.30	401	243,775.00
R2048	On 05/02/2026	Bond Future	8.90	Call	38.45	000	0.03845	0.00000	44.72000	0.04472	38.450	7.30	0.04	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,024.84	000	1.02484	0.00000	1,085.92000	1.08592	1,024.840	8.73	0.43	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	2,308.65	000	2.30865	0.00000	2,396.87000	2.39687	2,308.650	9.61	0.66	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	400.04	000	0.40004	0.00000	388.88000	0.38888	400.040	10.48	(0.18)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.53766	94.53617	0.00000	9.52410	94.65270			8.74	0.00	0.00	0	46,543.00
R2048	On 06/08/2026	Bond Future	0.00		9.59896	96.24190	0.00000	9.58504	96.36006			8.90	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.66567	93.48629	0.00000	9.65140	93.60588			9.32	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 04/02/2027	Bond Future	0.00		9.74235		95.09488	0.00000	9.72773	95.21565		9.29	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 05/02/2026	Bond Future	0.00		9.31467		126.92750	0.00000	9.30124	127.08513		8.38	0.00	114,869,387.50		905	33,905.00
R2053	On 07/05/2026	Bond Future	0.00		9.36885		123.33792	0.00000	9.35504	123.49815		8.92	0.00	0.00		0	14,035.00
R2053	On 06/08/2026	Bond Future	0.00		9.42505		125.56295	0.00000	9.41087	125.72553		9.09	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.48461		121.89624	0.00000	9.47008	122.06079		9.53	0.00	0.00		0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.55241		123.99248	0.00000	9.53753	124.15872		9.50	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 05/02/2026	Bond Future	0.00		8.73903		85.75867	0.00000	8.73575	85.77805		6.27	0.00	116,631,791.20		1,360	35,995.00
R209	On 07/05/2026	Bond Future	0.00		8.79224		84.14224	0.00000	8.78887	84.16180		6.56	0.00	0.00		0	6,358.00
R209	On 06/08/2026	Bond Future	0.00		8.84858		85.66036	0.00000	8.84515	85.67989		6.61	0.00	0.00		0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.91045		84.00635	0.00000	8.90700	84.02562		6.75	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.98434		85.45202	0.00000	8.98090	85.47083		6.62	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 05/02/2026	Bond Future	0.00		258.47705		258.47705	0.00000	258.71623	258.71623		0.00	0.00	0.00		0	539.00
R210	On 07/05/2026	Bond Future	0.00		259.68808		259.68808	0.00000	259.93088	259.93088		0.00	0.00	0.00		0	918.00
R210	On 06/08/2026	Bond Future	0.00		264.43628		264.43628	0.00000	264.68216	264.68216		0.00	0.00	0.00		0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.58690		265.58690	0.00000	265.83442	265.83442		0.00	0.00	0.00		0	0.00
R210	On 04/02/2027	Bond Future	0.00		270.22305		270.22305	0.00000	270.47250	270.47250		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 05/02/2026	Bond Future	0.00		7.92465		99.35839	0.00000	7.90549	99.43510		3.62	0.00	4,967,919.50		50	18,761.00
R213	On 07/05/2026	Bond Future	0.00		7.96436		97.58580	0.00000	7.94407	97.66370		3.60	0.00	0.00		0	64,746.00
R213	On 06/08/2026	Bond Future	0.00		8.00882		99.34669	0.00000	7.98733	99.42552		3.44	0.00	0.00		0	0.00
R213	On 05/11/2026	Bond Future	0.00		8.06918		97.53298	0.00000	8.04643	97.61251		3.39	0.00	0.00		0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.15348		99.21221	0.00000	8.12933	99.29224		3.24	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 05/02/2026	Bond Future	0.00		9.34492		80.17766	0.00000	9.33686	80.23143		7.64	0.00	40,088,830.00		500	10,754.00
R214	On 07/05/2026	Bond Future	0.00		9.40396		78.31548	0.00000	9.39567	78.37010		8.09	0.00	0.00		0	31,017.00
R214	On 06/08/2026	Bond Future	0.00		9.46634		79.72858	0.00000	9.45785	79.78379		8.23	0.00	0.00		0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.53496		77.82550	0.00000	9.52628	77.88118		8.57	0.00	0.00		0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.61447		79.16497	0.00000	9.60562	79.22087		8.53	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 :													455,019,096.82			4,558	1,765,620.00
Grand Total:													455,019,096.82			4,558	1,765,620.00