

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/01/2026

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	1,267.59100	1,267.59100	0.00000	1,266.52200	1,266.52200			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,290.10300	1,290.10300	0.00000	1,289.01300	1,289.01300			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,313.10400	1,313.10400	0.00000	1,311.98900	1,311.98900			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,336.15400	1,336.15400	0.00000	1,335.01100	1,335.01100			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,359.33200	1,359.33200	0.00000	1,358.15900	1,358.15900			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,626.82900	1,626.82900	0.00000	1,624.31300	1,624.31300			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,655.72200	1,655.72200	0.00000	1,653.15800	1,653.15800			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,685.24100	1,685.24100	0.00000	1,682.62500	1,682.62500			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,714.82400	1,714.82400	0.00000	1,712.15000	1,712.15000			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,744.57100	1,744.57100	0.00000	1,741.83700	1,741.83700			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,370.98200	1,370.98200	0.00000	1,368.78000	1,368.78000			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,395.33100	1,395.33100	0.00000	1,393.08700	1,393.08700			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,420.20800	1,420.20800	0.00000	1,417.91800	1,417.91800			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,445.13800	1,445.13800	0.00000	1,442.79900	1,442.79900			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,470.20700	1,470.20700	0.00000	1,467.81500	1,467.81500			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	8.81552	95.88393	0.00000	8.84166	95.74807			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.88355	93.81728	0.00000	8.91090	93.67892			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	8.95412	95.53004	0.00000	8.98280	95.38901			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.03803	93.41695	0.00000	9.06814	93.27321			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.13745	95.05456	0.00000	9.16915	94.90802			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	9.52420	94.12570	0.00000	9.55523	93.88827			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.59194	91.55616	0.00000	9.62400	91.31439			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.66020	93.22736	0.00000	9.69334	92.98098			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.73457	90.60184	0.00000	9.76884	90.35093			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.81614	92.18863	0.00000	9.85160	91.93307			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	1,345.63000	1,345.63000	0.00000	1,343.49900	1,343.49900			0.00	0.00	0.00	0	605.00
GOVI	On	07/05/2026	GOVI	0.00	1,369.52800	1,369.52800	0.00000	1,367.35600	1,367.35600			0.00	0.00	0.00	0	42.00
GOVI	On	06/08/2026	GOVI	0.00	1,393.94500	1,393.94500	0.00000	1,391.72900	1,391.72900			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,418.41500	1,418.41500	0.00000	1,416.15000	1,416.15000			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,443.02000	1,443.02000	0.00000	1,440.70500	1,440.70500			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	144.79112	144.79112	0.00000	144.77632	144.77632			0.00	0.00	0.00	0	1,850.00
I2029	On	07/05/2026	Bond Future	0.00	145.94308	145.94308	0.00000	145.92789	145.92789			0.00	0.00	0.00	0	3,035.00
I2029	On	06/08/2026	Bond Future	0.00	148.60785	148.60785	0.00000	148.59217	148.59217			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.74321	149.74321	0.00000	149.72679	149.72679			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.37184	152.37184	0.00000	152.35476	152.35476			0.00	0.00	0.00	0	0.00
I2029	On	31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2031	On 05/02/2026	Bond Future	0.00		112.71	71724	112.71724	0.00000	112.72	304		1.98	0.00	0.00	0	1,156.00
I2031	On 07/05/2026	Bond Future	0.00		114.74	672	114.74672	0.00000	114.75	255		1.83	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.42	686	114.42686	0.00000	114.43	255		1.80	0.00	0.00	0	680.00
I2031	On 05/11/2026	Bond Future	0.00		116.43	761	116.43761	0.00000	116.44	307		1.69	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.03	303	116.03303	0.00000	116.03	805		1.63	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		142.22	445	142.22445	0.00000	142.36	927		0.00	0.00	0.00	0	2,698.00
I2033	On 07/05/2026	Bond Future	0.00		143.22	802	143.22802	0.00000	143.37	536		0.00	0.00	0.00	0	10,592.00
I2033	On 06/08/2026	Bond Future	0.00		145.84	316	145.84316	0.00000	145.99	303		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		146.82	704	146.82704	0.00000	146.97	908		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		149.40	470	149.40470	0.00000	149.55	895		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		155.78	978	155.78978	0.00000	156.03	590		0.00	0.00	0.00	0	2,880.00
I2038	On 07/05/2026	Bond Future	0.00		158.59	470	158.59470	0.00000	158.84	533		0.00	0.00	0.00	0	440.00
I2038	On 06/08/2026	Bond Future	0.00		159.29	806	159.29806	0.00000	159.55	278		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		162.09	783	162.09783	0.00000	162.35	675		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		162.72	090	162.72090	0.00000	162.98	365		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
I2043	On 05/02/2026	Bond Future	0.00		121.92	518	121.92518	0.00000	122.50	169		4.50	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		124.12	055	124.12055	0.00000	124.70	733		4.53	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		123.54	199	123.54199	0.00000	124.13	918		4.66	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		125.71	280	125.71280	0.00000	126.32	018		4.56	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		125.03	513	125.03513	0.00000	125.65	255		4.60	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		139.21	042	139.21042	0.00000	139.21	676		0.00	0.00	0.00	0	12,410.00
I2046	On 07/05/2026	Bond Future	0.00		139.43	068	139.43068	0.00000	139.43	694		0.00	0.00	0.00	0	5,789.00
I2046	On 06/08/2026	Bond Future	0.00		141.97	629	141.97629	0.00000	141.98	256		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		142.15	085	142.15085	0.00000	142.15	663		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		144.64	539	144.64539	0.00000	144.65	093		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		140.42	991	140.42991	0.00000	140.07	802		0.00	0.00	0.00	0	11,546.00
I2050	On 07/05/2026	Bond Future	0.00		142.95	842	142.95842	0.00000	142.60	006		0.00	0.00	0.00	0	4,988.00
I2050	On 06/08/2026	Bond Future	0.00		143.12	676	143.12676	0.00000	142.76	179		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		145.64	261	145.64261	0.00000	145.27	065		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		145.72	197	145.72197	0.00000	145.34	300		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
I2058	On 05/02/2026	Bond Future	0.00		127.81	772	127.81772	0.00000	128.25	697		6.60	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		130.11	916	130.11916	0.00000	130.56	598		6.72	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		129.65	027	129.65027	0.00000	130.10	491		6.96	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		131.92	835	131.92835	0.00000	132.39	084		6.87	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		131.35	995	131.35995	0.00000	131.82	981		6.99	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		430.57	600	430.57600	0.00000	430.81	900		0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		438.32	900	438.32900	0.00000	438.57	600		0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		446.24	800	446.24800	0.00000	446.49	800		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		454.18	400	454.18400	0.00000	454.43	500		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		462.16	400	462.16400	0.00000	462.41	600		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 16/03/2026	Interest Rate Swap	0.00		76.82000	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	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	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	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	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	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	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	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	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	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	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	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	8.68300	0.00000	8.68300	8.68300		15.00	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	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	91.60000		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	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	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	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	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	0.00000		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	0.00000		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	0.00000		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	0.00000		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	0.00000		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	0.00000		0.00	0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		292.87038	292.87038	0.00000	293.87882	293.87882	293.87882		0.00	0.00	0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		298.14361	298.14361	0.00000	299.16995	299.16995	299.16995		0.00	0.00	0.00	0.00	0	460.00
R202	On 06/08/2026	Bond Future	0.00		298.18907	298.18907	0.00000	299.23342	299.23342	299.23342		0.00	0.00	0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		303.43040	303.43040	0.00000	304.49234	304.49234	304.49234		0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		303.27801	303.27801	0.00000	304.35733	304.35733	304.35733		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	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2030	On 05/02/2026	Bond Future	0.00		7.33878	102.46041	0.00000	7.35934	102.38973	102.38973		2.83	0.00	23,360,973.48		228	134,898.00
R2030	On 07/05/2026	Bond Future	0.00		7.35534	104.27991	0.00000	7.37752	104.20792	104.20792		2.77	0.00	208,559.82		2	49,369.00
R2030	On 07/05/2026	Bond Future	7.21 Call		377.11000	0.37711	0.00000	357.79000	0.35779	377.110		2.49	0.38	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71 Call		1,413.76000	1.41376	0.00000	1,368.04000	1.36804	1,413.760		3.01	0.75	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92 Put		166.58000	0.16658	0.00000	185.11000	0.18511	166.580		3.23	(0.16)	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.37140	102.14939	0.00000	7.39552	102.07593	102.07593		2.80	0.00	0.00		0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21 Call		554.01000	0.55401	0.00000	530.30000	0.53030	554.010		2.53	0.40	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71 Call		1,517.03000	1.51703	0.00000	1,473.83000	1.47383	1,517.030		3.00	0.68	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06 Put		294.18000	0.29418	0.00000	314.76000	0.31476	294.180		3.33	(0.20)	0.00		0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.39019	103.92026	0.00000	7.41648	103.84526	103.84526		2.65	0.00	0.00		0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.42219	101.71295	0.00000	7.45108	101.63639	101.63639		2.58	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	0.00000		0.00	0.00	0.00		0	0.00
R2032	On 05/02/2026	Bond Future	0.00		7.78474	105.23448	0.00000	7.80543	105.13372	105.13372		4.24	0.00	1,163,367,176.40		11,055	85,907.00
R2032	On 07/05/2026	Bond Future	0.00		7.81702	102.94449	0.00000	7.83885	102.84184	102.84184		4.31	0.00	815,011,527.33		7,917	86,875.00
R2032	On 06/08/2026	Bond Future	0.00		7.84984	104.79903	0.00000	7.87293	104.69438	104.69438		4.18	0.00	0.00		0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.89280	102.45864	0.00000	7.91727	102.35194	102.35194		4.16	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
R2032	On 04/02/2027	Bond Future	0.00		7.94743		104.23182	0.00000	7.97346	104.12294			3.97	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		7.92592		114.77398	0.00000	7.94664	114.65498			6.50	0.00	0.00	0	10,458.00
R2033	On 07/05/2026	Bond Future	0.00		7.96274		111.77018	0.00000	7.98451	111.64898			6.45	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.00013		113.78372	0.00000	8.02305	113.66018			6.66	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.04687		110.71697	0.00000	8.07104	110.59102			6.49	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.10437		112.63258	0.00000	8.12992	112.50415			6.57	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		8.30907		107.53886	0.00000	8.33493	107.37303			5.50	0.00	1,022,049,325.44	9,504	56,479.00
R2035	On 05/02/2026	Bond Future	8.45	Put	247.61000		0.24761	0.00000	327.43000	0.32743	247.610		5.40	(0.27)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	2,165.96000		2.16596	0.00000	2,036.14000	2.03614	2,165.960		5.83	0.91	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	1.71000		0.00171	0.00000	3.90000	0.00390	1.710		6.98	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	0.74000		0.00074	0.00000	1.85000	0.00185	0.740		7.23	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	0.04000		0.00004	0.00000	0.13000	0.00013	0.040		8.06	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	11,097.23000		11.09723	0.00000	10,931.40000	10.93140	11,097.230		9.10	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	12,575.01000		12.57501	0.00000	12,409.18000	12.40918	12,575.010		9.62	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.00000		0.00000	0.00000	0.00000	0.00000			9.74	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	15,229.84000		15.22984	0.00000	15,064.01000	15.06401	15,229.840		9.74	1.00	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.00000		0.00000	0.00000	0.00000	0.00000			9.74	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			9.74	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.35288		104.94780	0.00000	8.37981	104.77897			5.71	0.00	120,899,865.60	1,152	60,404.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,065.39000		1.06539	0.00000	1,006.20000	1.00620	1,065.390		5.32	0.46	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	3,187.45000		3.18745	0.00000	3,072.75000	3.07275	3,187.450		6.29	0.77	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	204.06000		0.20406	0.00000	231.87000	0.23187	204.060		7.12	(0.10)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,764.63000		7.76463	0.00000	7,609.10000	7.60910	7,764.630		7.95	0.96	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,874.64000		7.87464	0.00000	7,718.66000	7.71866	7,874.640		7.98	0.96	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	8,149.57000		8.14957	0.00000	7,992.53000	7.99253	8,149.570		8.07	0.96	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	29.65000		0.02965	0.00000	35.35000	0.03535	29.650		8.81	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	28.52000		0.02852	0.00000	34.04000	0.03404	28.520		8.84	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	25.90000		0.02590	0.00000	30.98000	0.03098	25.900		8.92	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	9.46000		0.00946	0.00000	11.62000	0.01162	9.460		9.42	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	8.84000		0.00884	0.00000	10.88000	0.01088	8.840		9.42	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	7.44000		0.00744	0.00000	9.20000	0.00920	7.440		9.42	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.39822		106.83864	0.00000	8.42633	106.66660			5.65	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,396.99000		1.39699	0.00000	1,333.76000	1.33376	1,396.990		5.32	0.45	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,995.68000		2.99568	0.00000	2,895.88000	2.89588	2,995.680		6.00	0.66	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,350.57000		3.35057	0.00000	3,244.90000	3.24490	3,350.570		6.14	0.69	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,964.96000		4.96496	0.00000	4,838.77000	4.83877	4,964.960		6.71	0.80	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	540.12000		0.54012	0.00000	582.07000	0.58207	540.120		6.84	(0.18)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,411.94000		5.41194	0.00000	5,281.38000	5.28138	5,411.940		6.86	0.82	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	420.12000		0.42012	0.00000	454.47000	0.45447	420.120		7.13	(0.14)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	300.52000		0.30052	0.00000	326.72000	0.32672	300.520		7.50	(0.10)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	268.64000		0.26864	0.00000	292.54000	0.29254	268.640		7.61	(0.09)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	264.87000		0.26487	0.00000	288.50000	0.28850	264.870		7.63	(0.09)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	151.92000		0.15192	0.00000	166.79000	0.16679	151.920		8.21	(0.05)	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	10.22	Put	135.13	0.0000	0.13513	0.00000	148.60	0.0000	135.130	8.34	(0.05)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.45440	104.19246	0.00000	8.48376	104.01717			5.73	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,453.68	0.0000	3.45368	0.00000	3,351.83	3.35183	3,453.680	6.17	0.65	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	791.55	0.0000	0.79155	0.00000	838.62	0.83862	791.550	6.88	(0.21)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	446.94	0.0000	0.44694	0.00000	476.59	0.47659	446.940	7.53	(0.12)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.52092	105.99610	0.00000	8.55165	105.81752			5.59	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		8.71551	98.72713	0.00000	8.73632	98.58359			6.54	0.00	205,154,976.14	2,078	106,894.00
R2037	On 05/02/2026	Bond Future	9.65	Put	1.73	0.0000	0.00173	0.00000	3.75	0.00375	1.730	9.03	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.07	0.0000	0.00007	0.00000	0.22	0.00022	0.070	10.14	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	13,645.30	0.0000	13.64530	0.00000	13,501.76	13.50176	13,645.300	11.69	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	16,400.45	0.0000	16.40045	0.00000	16,256.91	16.25691	16,400.450	11.69	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	0.0000	0.00000	0.00000	0.00	0.00000		11.69	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	0.0000	0.00000	0.00000	0.00	0.00000		11.69	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.77246	100.48035	0.00000	8.79406	100.33416			6.60	0.00	153,533,974.80	1,528	110,463.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,360.35	0.0000	2.36035	0.00000	2,281.71	2.28171	2,360.350	6.60	0.67	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,998.89	0.0000	4.99889	0.00000	4,885.04	4.88504	4,998.890	7.78	0.87	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	94.54	0.0000	0.09454	0.00000	107.81	0.10781	94.540	9.07	(0.04)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	13,394.65	0.0000	13.39465	0.00000	13,251.84	13.25184	13,394.650	10.85	0.99	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.09	0.0000	0.00009	0.00000	0.13	0.00013	0.090	10.95	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.83246	98.03073	0.00000	8.85491	97.88181			6.91	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,855.90	0.0000	7.85590	0.00000	7,733.81	7.73381	7,855.900	9.01	0.89	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	160.31	0.0000	0.16031	0.00000	173.66	0.17366	160.310	10.23	(0.05)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	60.78	0.0000	0.06078	0.00000	66.84	0.06684	60.780	10.77	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.89294	99.73001	0.00000	8.91627	99.57824			6.77	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,848.46	0.0000	4.84846	0.00000	4,752.08	4.75208	4,848.460	7.58	0.72	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	554.96	0.0000	0.55496	0.00000	584.32	0.58432	554.960	8.89	(0.13)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	306.95	0.0000	0.30695	0.00000	324.98	0.32498	306.950	9.82	(0.07)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.96238	97.19943	0.00000	8.98666	97.04481			6.94	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		8.84722	118.85381	0.00000	8.86811	118.68467			6.20	0.00	368,922,226.24	3,104	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.90671	115.48133	0.00000	8.92839	115.30911			6.66	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		8.96771	117.56168	0.00000	8.99024	117.38617			6.72	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.03564	114.11940	0.00000	9.05906	113.94061			6.71	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.11225	116.09362	0.00000	9.13664	115.91136			6.63	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		9.00270	110.22831	0.00000	9.02865	110.02175			6.79	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.06380	107.20776	0.00000	9.09068	106.99747			7.19	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.12651	109.13912	0.00000	9.15438	108.92488			7.22	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.19568	106.05478	0.00000	9.22460	105.83651			7.42	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.27307	107.88953	0.00000	9.30310	107.66723			7.30	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.08214	99.60049	0.00000	9.11310	99.35965			7.37	0.00	0.00	0	79,908.00
R2040	On 05/02/2026	Bond Future	9.05	Call	579.62	0.0000	0.57962	0.00000	519.34	0.51934	579.620	6.84	0.45	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	1,278.72	0.0000	1.27872	0.00000	1,159.14	1.15914	1,278.720	7.24	0.69	0.00	0	14,000.00

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	
R2040	On 05/02/2026	Bond Future	9.40	Put	104.11	000	0.10411	0.00000	159.50	000	0.15950	104.110	7.84	(0.11)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	5,382.99	000	5.38299	0.00000	5,149.34	000	5.14934	5,382.990	9.11	0.99	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	0.31	000	0.00031	0.00000	0.91	000	0.00091	0.310	10.47	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	9,216.78	000	9.21678	0.00000	8,976.26	000	8.97626	9,216.780	10.77	1.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	0.01	000	0.00001	0.00000	0.04	000	0.00004	0.010	11.86	0.00	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		12.94	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	18,421.58	000	18.42158	0.00000	18,180.74	000	18.18074	18,421.580	13.21	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		13.21	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.14	452	101.36920	0.00000	9.17	654	101.12403		7.47	0.00	0.00	0	1,360.00
R2040	On 07/05/2026	Bond Future	10.70	Call	11,053.44	000	11.05344	0.00000	10,822.70	000	10.82270	11,053.440	11.17	0.97	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	7.45	000	0.00745	0.00000	9.39	000	0.00939	7.450	12.42	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1.34	000	0.00134	0.00000	1.78	000	0.00178	1.340	12.42	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.21	005	98.68497	0.00000	9.24	321	98.43531		7.86	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.27	540	100.39550	0.00000	9.30	972	100.14122		7.73	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,831.13	000	5.83113	0.00000	5,657.61	000	5.65761	5,831.130	8.57	0.74	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	582.85	000	0.58285	0.00000	624.83	000	0.62483	582.850	10.06	(0.12)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	329.42	000	0.32942	0.00000	355.01	000	0.35501	329.420	11.14	(0.07)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.34	910	97.62592	0.00000	9.38	468	97.36694		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	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.20	798	111.30572	0.00000	9.23	897	111.03381		7.44	0.00	0.00	0	1,937.00
R2042	On 07/05/2026	Bond Future	0.00		9.27	002	108.17837	0.00000	9.30	205	107.90154		7.90	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.33	352	110.12709	0.00000	9.36	665	109.84509		7.95	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.40	269	106.93390	0.00000	9.43	697	106.64671		8.20	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.47	926	108.78381	0.00000	9.51	476	108.49136		8.09	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 05/02/2026	Bond Future	0.00		9.31	725	95.33327	0.00000	9.34	314	95.11819		8.27	0.00	0.00	0	52,494.00
R2044	On 05/02/2026	Bond Future	10.07	Call	5,968.78	000	5.96878	0.00000	5,759.65	000	5.75965	5,968.780	10.29	0.99	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	11,894.10	000	11.89410	0.00000	11,679.08	000	11.67908	11,894.100	13.00	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	0.00	000	0.00000	0.00000	0.01	000	0.00001		14.07	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		14.68	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		14.83	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.37	966	97.02622	0.00000	9.40	637	96.80725		8.40	0.00	0.00	0	67,785.00
R2044	On 07/05/2026	Bond Future	10.00	Put	502.23	000	0.50223	0.00000	558.91	000	0.55891	502.230	9.93	(0.17)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.44	495	94.38910	0.00000	9.47	255	94.16602		8.87	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.50	959	96.02508	0.00000	9.53	808	95.79786		8.74	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.58	170	93.30496	0.00000	9.61	115	93.07355		9.06	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 05/02/2026	Bond Future	0.00		9.26	149	99.15845	0.00000	9.28	736	98.92674		8.48	0.00	41,944,024.35	423	98,911.00
R2048	On 05/02/2026	Bond Future	8.90	Call	34.77	000	0.03477	0.00000	35.40	000	0.03540	34.770	7.54	0.04	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,653.75	000	1.65375	0.00000	1,543.81	000	1.54381	1,653.750	9.02	0.71	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	3,485.14	000	3.48514	0.00000	3,302.61	000	3.30261	3,485.140	9.93	0.92	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	20.37	000	0.02037	0.00000	36.17	000	0.03617	20.370	10.83	(0.02)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.31	476	96.48191	0.00000	9.34	138	96.24612		9.02	0.00	0.00	0	169,259.00
R2048	On 06/08/2026	Bond Future	0.00		9.36	959	98.22017	0.00000	9.39	703	97.97996		9.11	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.43	069	95.48782	0.00000	9.45	898	95.24318		9.41	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.49	879	97.14056	0.00000	9.52	799	96.89146		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
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		9.07921	129.74180	0.00000	9.09489	129.55101		8.64	0.00	401,421,129.20	3,094	12,801.00
R2053	On 07/05/2026	Bond Future	0.00		9.12789	126.18559	0.00000	9.14403	125.99135		9.20	0.00	390,418,215.46	3,094	66,329.00
R2053	On 06/08/2026	Bond Future	0.00		9.17719	128.45881	0.00000	9.19382	128.26087		9.30	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.23068	124.82756	0.00000	9.24783	124.62581		9.62	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.28959	126.98711	0.00000	9.30728	126.78160		9.53	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		8.50865	87.13414	0.00000	8.53444	86.97873		6.40	0.00	0.00	0	34,866.00
R209	On 07/05/2026	Bond Future	0.00		8.55542	85.53090	0.00000	8.58216	85.37263		6.70	0.00	0.00	0	6,551.00
R209	On 06/08/2026	Bond Future	0.00		8.60334	87.07178	0.00000	8.63109	86.91056		6.69	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.65788	85.43204	0.00000	8.68670	85.26780		6.78	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.72048	86.91078	0.00000	8.75045	86.74347		6.65	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		258.08223	258.08223	0.00000	258.09437	258.09437		0.00	0.00	0.00	0	534.00
R210	On 07/05/2026	Bond Future	0.00		259.26319	259.26319	0.00000	259.27532	259.27532		0.00	0.00	0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		263.99694	263.99694	0.00000	264.00887	264.00887		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.11895	265.11895	0.00000	265.13026	265.13026		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		269.77218	269.77218	0.00000	269.78296	269.78296		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		7.56313	100.81838	0.00000	7.58382	100.73410		3.70	0.00	0.00	0	18,604.00
R213	On 07/05/2026	Bond Future	0.00		7.58400	99.05887	0.00000	7.60597	98.97305		3.68	0.00	0.00	0	65,316.00
R213	On 06/08/2026	Bond Future	0.00		7.60432	100.84361	0.00000	7.62776	100.75610		3.53	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.64077	99.04418	0.00000	7.66585	98.95492		3.49	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.69094	100.75923	0.00000	7.71792	100.66816		3.32	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		9.13174	81.61787	0.00000	9.16267	81.40658		7.87	0.00	0.00	0	11,294.00
R214	On 07/05/2026	Bond Future	0.00		9.18586	79.77094	0.00000	9.21773	79.55586		8.33	0.00	0.00	0	30,864.00
R214	On 06/08/2026	Bond Future	0.00		9.24172	81.20815	0.00000	9.27460	80.98909		8.41	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.30477	79.32147	0.00000	9.33870	79.09841		8.64	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.37553	80.69467	0.00000	9.41059	80.46756		8.55	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 :												4,706,291,974.26		43,179	1,801,100.00
Grand Total:												4,706,291,974.26		43,179	1,801,100.00