

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/01/2026

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		1,265.57100		1,265.57100	0.00000	1,267.43000	1,267.43000		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,288.05000		1,288.05000	0.00000	1,289.94000	1,289.94000		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,311.01700		1,311.01700	0.00000	1,312.94000	1,312.94000		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,334.03700		1,334.03700	0.00000	1,335.99100	1,335.99100		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,357.18500		1,357.18500	0.00000	1,359.16900	1,359.16900		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,628.82900		1,628.82900	0.00000	1,627.77700	1,627.77700		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,657.75900		1,657.75900	0.00000	1,656.68700	1,656.68700		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,687.31900		1,687.31900	0.00000	1,686.22600	1,686.22600		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,716.94700		1,716.94700	0.00000	1,715.83000	1,715.83000		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,746.73900		1,746.73900	0.00000	1,745.59900	1,745.59900		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,372.91300		1,372.91300	0.00000	1,372.01000	1,372.01000		0.00		0.00	0	79.00
ALBI	On 07/05/2026	Index Future	0.00		1,397.29800		1,397.29800	0.00000	1,396.37800	1,396.37800		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,422.21300		1,422.21300	0.00000	1,421.27600	1,421.27600		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,447.18600		1,447.18600	0.00000	1,446.22800	1,446.22800		0.00		0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,472.29700		1,472.29700	0.00000	1,471.31900	1,471.31900		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		8.79717		95.97945	0.00000	8.80966	95.91442		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		8.86429		93.91487	0.00000	8.87741	93.84838		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.93384		95.62993	0.00000	8.94765	95.56189		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.01656		93.51962	0.00000	9.03120	93.44960		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.11467		95.16005	0.00000	9.13021	95.08807		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		9.47588		94.49724	0.00000	9.50328	94.28628		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.54199		91.93473	0.00000	9.57032	91.71973		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.60854		93.61339	0.00000	9.63785	93.39407		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.68107		90.99560	0.00000	9.71145	90.77170		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.76069		92.59040	0.00000	9.79220	92.36177		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 05/02/2026	GOVI	0.00		1,347.55100		1,347.55100	0.00000	1,346.66200	1,346.66200		0.00		0.00	0	605.00
GOVI	On 07/05/2026	GOVI	0.00		1,371.48600		1,371.48600	0.00000	1,370.58000	1,370.58000		0.00		0.00	0	42.00
GOVI	On 06/08/2026	GOVI	0.00		1,395.94100		1,395.94100	0.00000	1,395.01700	1,395.01700		0.00		0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,420.45200		1,420.45200	0.00000	1,419.50900	1,419.50900		0.00		0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,445.10000		1,445.10000	0.00000	1,444.13600	1,444.13600		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		144.82798		144.82798	0.00000	144.84990	144.84990		0.00		0.00	0	1,850.00
I2029	On 07/05/2026	Bond Future	0.00		145.98109		145.98109	0.00000	146.00301	146.00301		0.00		0.00	0	3,035.00
I2029	On 06/08/2026	Bond Future	0.00		148.64734		148.64734	0.00000	148.66908	148.66908		0.00		0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		149.78518		149.78518	0.00000	149.80620	149.80620		0.00		0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		152.41617		152.41617	0.00000	152.43638	152.43638		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	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		112.64322		112.64322	0.00000	112.71138	112.71138		1.98	0.00	0.00	0 1,156.00
I2031	On 07/05/2026	Bond Future	0.00		114.67178		114.67178	0.00000	114.74089	114.74089		1.83	0.00	0.00	0 736.00
I2031	On 06/08/2026	Bond Future	0.00		114.35158		114.35158	0.00000	114.42143	114.42143		1.80	0.00	0.00	0 680.00
I2031	On 05/11/2026	Bond Future	0.00		116.36217		116.36217	0.00000	116.43236	116.43236		1.69	0.00	0.00	0 0.00
I2031	On 04/02/2027	Bond Future	0.00		115.95825		115.95825	0.00000	116.02874	116.02874		1.63	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		141.87638		141.87638	0.00000	142.21762	142.21762		0.00	0.00	0.00	0 2,698.00
I2033	On 07/05/2026	Bond Future	0.00		142.87410		142.87410	0.00000	143.22115	143.22115		0.00	0.00	0.00	0 10,791.00
I2033	On 06/08/2026	Bond Future	0.00		145.48372		145.48372	0.00000	145.83643	145.83643		0.00	0.00	0.00	0 0.00
I2033	On 05/11/2026	Bond Future	0.00		146.46299		146.46299	0.00000	146.82090	146.82090		0.00	0.00	0.00	0 0.00
I2033	On 04/02/2027	Bond Future	0.00		149.03577		149.03577	0.00000	149.39885	149.39885		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		155.36339		155.36339	0.00000	155.54409	155.54409		0.00	0.00	0.00	0 2,657.00
I2038	On 07/05/2026	Bond Future	0.00		158.16134		158.16134	0.00000	158.34478	158.34478		0.00	0.00	0.00	0 663.00
I2038	On 06/08/2026	Bond Future	0.00		158.85795		158.85795	0.00000	159.04408	159.04408		0.00	0.00	0.00	0 0.00
I2038	On 05/11/2026	Bond Future	0.00		161.65163		161.65163	0.00000	161.83992	161.83992		0.00	0.00	0.00	0 0.00
I2038	On 04/02/2027	Bond Future	0.00		162.26910		162.26910	0.00000	162.45935	162.45935		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		121.90017		121.90017	0.00000	121.91896	121.91896		4.50	0.00	0.00	0 0.00
I2043	On 07/05/2026	Bond Future	0.00		124.09540		124.09540	0.00000	124.11426	124.11426		4.53	0.00	0.00	0 0.00
I2043	On 06/08/2026	Bond Future	0.00		123.51763		123.51763	0.00000	123.53626	123.53626		4.66	0.00	0.00	0 0.00
I2043	On 05/11/2026	Bond Future	0.00		125.68926		125.68926	0.00000	125.70725	125.70725		4.56	0.00	0.00	0 0.00
I2043	On 04/02/2027	Bond Future	0.00		125.01343		125.01343	0.00000	125.03071	125.03071		4.60	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		138.26521		138.26521	0.00000	138.28386	138.28386		0.00	0.00	0.00	0 4,439.00
I2046	On 07/05/2026	Bond Future	0.00		138.46877		138.46877	0.00000	138.48745	138.48745		0.00	0.00	0.00	0 14,011.00
I2046	On 06/08/2026	Bond Future	0.00		140.99774		140.99774	0.00000	141.01621	141.01621		0.00	0.00	0.00	0 0.00
I2046	On 05/11/2026	Bond Future	0.00		141.15693		141.15693	0.00000	141.17457	141.17457		0.00	0.00	0.00	0 0.00
I2046	On 04/02/2027	Bond Future	0.00		143.63546		143.63546	0.00000	143.65245	143.65245		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		139.09760		139.09760	0.00000	140.42348	140.42348		0.00	0.00	0.00	0 2,608.00
I2050	On 07/05/2026	Bond Future	0.00		141.60252		141.60252	0.00000	142.95199	142.95199		0.00	0.00	0.00	0 14,137.00
I2050	On 06/08/2026	Bond Future	0.00		141.74700		141.74700	0.00000	143.12053	143.12053		0.00	0.00	0.00	0 0.00
I2050	On 05/11/2026	Bond Future	0.00		144.23998		144.23998	0.00000	145.63651	145.63651		0.00	0.00	0.00	0 0.00
I2050	On 04/02/2027	Bond Future	0.00		144.29694		144.29694	0.00000	145.71677	145.71677		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		127.79129		127.79129	0.00000	127.81106	127.81106		6.60	0.00	0.00	0 0.00
I2058	On 07/05/2026	Bond Future	0.00		130.09268		130.09268	0.00000	130.11253	130.11253		6.72	0.00	0.00	0 0.00
I2058	On 06/08/2026	Bond Future	0.00		129.62424		129.62424	0.00000	129.64413	129.64413		6.96	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		131.90348		131.90348	0.00000	131.92255	131.92255		6.87	0.00	0.00	0 0.00
I2058	On 04/02/2027	Bond Future	0.00		131.33676		131.33676	0.00000	131.35508	131.35508		6.99	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		428.98600		428.98600	0.00000	429.85700	429.85700		0.00	0.00	0.00	0 242.00
IGOV	On 07/05/2026	Index Future	0.00		436.71100		436.71100	0.00000	437.59800	437.59800		0.00	0.00	0.00	0 8.00
IGOV	On 06/08/2026	Index Future	0.00		444.60300		444.60300	0.00000	445.50500	445.50500		0.00	0.00	0.00	0 0.00
IGOV	On 05/11/2026	Index Future	0.00		452.51200		452.51200	0.00000	453.42900	453.42900		0.00	0.00	0.00	0 0.00
IGOV	On 04/02/2027	Index Future	0.00		460.46400		460.46400	0.00000	461.39600	461.39600		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	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 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
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 05/02/2026	Bond Future	0.00		6.91000		105.28485	0.00000	6.91000	105.28485		0.00		0.00	0.00	0	0.00
R187	On 07/05/2026	Bond Future	0.00		6.81000		103.02468	0.00000	6.81000	103.02468		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 05/02/2026	Bond Future	0.00		6.89000		108.58012	0.00000	6.89000	108.58012		0.00		0.00	0.00	0	0.00
R188	On 07/05/2026	Bond Future	0.00		6.84000		106.37386	0.00000	6.84000	106.37386		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		292.22129		292.22129	0.00000	291.86695	291.86695		0.00		0.00	0.00	0	565.00
R202	On 07/05/2026	Bond Future	0.00		297.48389		297.48389	0.00000	297.12230	297.12230		0.00		0.00	0.00	0	772.00
R202	On 06/08/2026	Bond Future	0.00		297.51863		297.51863	0.00000	297.14943	297.14943		0.00		0.00	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		302.75115		302.75115	0.00000	302.37313	302.37313		0.00		0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		302.59114		302.59114	0.00000	302.20393	302.20393		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		7.36882		102.35716	0.00000	7.33865	102.46086		2.83		0.00	0.00	0	134,898.00
R2030	On 07/05/2026	Bond Future	0.00		7.38762		104.17516	0.00000	7.35517	104.28046		2.77		0.00	0.00	0	49,369.00
R2030	On 07/05/2026	Bond Future	7.21	Call	334.46000	0.33446	0.00000	374.91000	0.37491	334.460	334.460	2.49		0.35	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,331.52000	1.33152	0.00000	1,411.72000	1.41172	1,331.520	1,331.520	3.01		0.73	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	180.26000	0.18026	0.00000	164.45000	0.16445	180.260	180.260	3.23		(0.18)	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.40624		102.04330	0.00000	7.37118	102.15006		2.80		0.00	0.00	0	19,282.00
R2030	On 06/08/2026	Bond Future	7.21	Call	508.72000	0.50872	0.00000	552.45000	0.55245	508.720	508.720	2.53		0.38	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,442.02000	1.44202	0.00000	1,515.48000	1.51548	1,442.020	1,442.020	3.00		0.66	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	312.71000	0.31271	0.00000	292.30000	0.29230	312.710	312.710	3.33		(0.21)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.42767		103.81336	0.00000	7.38986	103.92120		2.65		0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.46280		101.60535	0.00000	7.42172	101.71420		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			0.00	0.00	0.00	0	0.00
R2032	On 05/02/2026	Bond Future	0.00		7.83384		104.99555	0.00000	7.78942	105.21168		4.24		0.00	186,787,083.45	1,779	84,128.00

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 07/05/2026	Bond Future	0.00		7.86871		102.70162	0.00000	7.82194	102.92134			4.31	0.00	212,284,248.54	2,067	88,652.00
R2032	On 06/08/2026	Bond Future	0.00		7.90431		104.55237	0.00000	7.85500	104.77563			4.18	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.95017		102.20870	0.00000	7.89820	102.43508			4.16	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.00801		103.97865	0.00000	7.95310	104.20809			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		7.96974		114.52250	0.00000	7.93056	114.74731			6.50	0.00	0.00	0	10,458.00
R2033	On 07/05/2026	Bond Future	0.00		8.00868		111.51461	0.00000	7.96760	111.74311			6.45	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.04833		113.52413	0.00000	8.00521	113.75632			6.66	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.09737		110.45402	0.00000	8.05216	110.68938			6.49	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.15739		112.36628	0.00000	8.10989	112.60482			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		8.29173		107.65025	0.00000	8.30346	107.57488			5.50	0.00	14,317,483.25	133	56,346.00
R2035	On 05/02/2026	Bond Future	8.45	Put	199.12000		0.19912	0.00000	227.86000	0.22786	199.120		5.40	(0.24)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	2,257.76000		2.25776	0.00000	2,193.37000	2.19337	2,257.760		5.83	0.93	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	0.88000		0.00088	0.00000	1.29000	0.00129	0.880		6.98	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	0.36000		0.00036	0.00000	0.54000	0.00054	0.360		7.23	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	0.01000		0.00001	0.00000	0.02000	0.00002	0.010		8.06	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	11,208.62000		11.20862	0.00000	11,133.25000	11.13325	11,208.620		9.10	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	12,686.40000		12.68640	0.00000	12,611.03000	12.61103	12,686.400		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	15,341.23000		15.34123	0.00000	15,265.86000	15.26586	15,341.230		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		8.33477		105.06153	0.00000	8.34703	104.98452			5.71	0.00	6,303,691.80	60	60,464.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,107.14000		1.10714	0.00000	1,076.79000	1.07679	1,107.140		5.32	0.47	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	3,266.61000		3.26661	0.00000	3,211.15000	3.21115	3,266.610		6.29	0.79	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	186.65000		0.18665	0.00000	197.20000	0.19720	186.650		7.12	(0.09)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	7,870.20000		7.87020	0.00000	7,798.01000	7.79801	7,870.200		7.95	0.96	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,980.50000		7.98050	0.00000	7,908.14000	7.90814	7,980.500		7.98	0.96	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	8,256.09000		8.25609	0.00000	8,183.33000	8.18333	8,256.090		8.07	0.97	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	26.23000		0.02623	0.00000	28.21000	0.02821	26.230		8.81	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	25.22000		0.02522	0.00000	27.12000	0.02712	25.220		8.84	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	22.86000		0.02286	0.00000	24.61000	0.02461	22.860		8.92	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	8.20000		0.00820	0.00000	8.91000	0.00891	8.200		9.42	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	7.65000		0.00765	0.00000	8.32000	0.00832	7.650		9.42	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	6.41000		0.00641	0.00000	6.99000	0.00699	6.410		9.42	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.37925		106.95496	0.00000	8.39210	106.87615			5.65	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,441.26000		1.44126	0.00000	1,409.68000	1.40968	1,441.260		5.32	0.46	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,064.70000		3.06470	0.00000	3,016.30000	3.01630	3,064.700		6.00	0.67	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,423.51000		3.42351	0.00000	3,372.48000	3.37248	3,423.510		6.14	0.70	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,051.55000		5.05155	0.00000	4,991.50000	4.99150	5,051.550		6.71	0.81	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	512.96000		0.51296	0.00000	530.04000	0.53004	512.960		6.84	(0.17)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,501.41000		5.50141	0.00000	5,439.47000	5.43947	5,501.410		6.86	0.83	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	397.96000		0.39796	0.00000	411.80000	0.41180	397.960		7.13	(0.13)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	283.71000		0.28371	0.00000	294.11000	0.29411	283.710		7.50	(0.10)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	253.32000		0.25332	0.00000	262.77000	0.26277	253.320		7.61	(0.09)	0.00	0	350.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2035	On 06/08/2026	Bond Future	9.72	Put	249.73	000	0.24973	0.00000	259.07	000	0.25907	249.730	7.63	(0.09)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	142.46	000	0.14246	0.00000	148.21	000	0.14821	142.460	8.21	(0.05)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	126.58	000	0.12658	0.00000	131.76	000	0.13176	126.580	8.34	(0.05)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.43	444	104.31185	0.00000	8.44	798	104.23084		5.73	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,524.43	000	3.52443	0.00000	3,475.02	000	3.47502	3,524.430	6.17	0.66	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	760.62	000	0.76062	0.00000	780.40	000	0.78040	760.620	6.88	(0.20)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	427.60	000	0.42760	0.00000	439.79	000	0.43979	427.600	7.53	(0.12)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.49	986	106.11872	0.00000	8.51	415	106.03549		5.59	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		8.68	288	98.95275	0.00000	8.69	977	98.83588		6.54	0.00	134,377,834.50	1,358	105,521.00
R2037	On 05/02/2026	Bond Future	9.65	Put	0.76	000	0.00076	0.00000	1.17	000	0.00117	0.760	9.03	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.02	000	0.00002	0.00000	0.04	000	0.00004	0.020	10.14	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	13,870.92	00	13.87092	0.00000	13,754.05	000	13.75405	13,870.920	11.69	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	16,626.07	00	16.62607	0.00000	16,509.20	000	16.50920	16,626.070	11.69	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		11.69	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		11.69	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.73	858	100.71025	0.00000	8.75	613	100.59107		6.60	0.00	74,022,033.75	735	111,198.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,504.73	000	2.50473	0.00000	2,428.97	000	2.42897	2,504.730	6.60	0.69	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	5,192.22	000	5.19222	0.00000	5,091.42	000	5.09142	5,192.220	7.78	0.88	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	81.01	000	0.08101	0.00000	87.75	000	0.08775	81.010	9.07	(0.04)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	13,621.51	00	13.62151	0.00000	13,503.83	000	13.50383	13,621.510	10.85	0.99	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.07	000	0.00007	0.00000	0.08	000	0.00008	0.070	10.95	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.79	718	98.26536	0.00000	8.81	547	98.14363		6.91	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,058.68	000	8.05868	0.00000	7,953.10	000	7.95310	8,058.680	9.01	0.89	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	145.50	000	0.14550	0.00000	152.98	000	0.15298	145.500	10.23	(0.05)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	54.43	000	0.05443	0.00000	57.62	000	0.05762	54.430	10.77	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.85	620	99.96966	0.00000	8.87	528	99.84511		6.77	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,013.92	000	5.01392	0.00000	4,927.39	000	4.92739	5,013.920	7.58	0.73	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	518.23	000	0.51823	0.00000	536.97	000	0.53697	518.230	8.89	(0.13)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	285.41	000	0.28541	0.00000	296.37	000	0.29637	285.410	9.82	(0.07)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.92	402	97.44437	0.00000	8.94	398	97.31682		6.94	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		8.82	436	119.03930	0.00000	8.84	150	118.90019		6.20	0.00	0.00	0	3,763.00
R2038	On 07/05/2026	Bond Future	0.00		8.88	296	115.67041	0.00000	8.90	076	115.52866		6.66	0.00	0.00	0	2,395.00
R2038	On 06/08/2026	Bond Future	0.00		8.94	297	117.75484	0.00000	8.96	152	117.60996		6.72	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.00	981	114.31705	0.00000	9.02	918	114.16879		6.71	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.08	524	116.29594	0.00000	9.10	549	116.14421		6.63	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		8.98	483	110.37088	0.00000	9.00	201	110.23381		6.79	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.04	525	107.35323	0.00000	9.06	307	107.21348		7.19	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.10	722	109.28775	0.00000	9.12	575	109.14497		7.22	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.17	555	106.20709	0.00000	9.19	485	106.06106		7.42	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.25	203	108.04568	0.00000	9.27	217	107.89620		7.30	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		9.03	920	99.93589	0.00000	9.06	635	99.72363		7.37	0.00	7,595,127.64	76	79,832.00

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	9.05	Call	712.41	000	0.71241	0.00000	621.65	000	0.62165	712.410	6.84	0.52	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	1,496.92	000	1.49692	0.00000	1,352.35	000	1.35235	1,496.920	7.24	0.76	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	60.81	000	0.06081	0.00000	84.49	000	0.08449	60.810	7.84	(0.07)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	5,714.63	000	5.71463	0.00000	5,504.22	000	5.50422	5,714.630	9.11	1.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	0.10	000	0.00010	0.00000	0.19	000	0.00019	0.100	10.47	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	9,552.08	000	9.55208	0.00000	9,339.87	000	9.33987	9,552.080	10.77	1.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		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	18,756.98	000	18.75698	0.00000	18,544.72	000	18.54472	18,756.980	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		9.10	008	101.71091	0.00000	9.12818		101.49465		7.47	0.00	0.00	0	1,360.00
R2040	On 07/05/2026	Bond Future	10.70	Call	11,381.51	000	11.38151	0.00000	11,173.15	000	11.17315	11,381.510	11.17	0.97	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	5.83	000	0.00583	0.00000	6.74	000	0.00674	5.830	12.42	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1.00	000	0.00100	0.00000	1.19	000	0.00119	1.000	12.42	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.16	397	99.03340	0.00000	9.19311		98.81286		7.86	0.00	0.00	0	7,265.00
R2040	On 05/11/2026	Bond Future	0.00		9.22	763	100.75098	0.00000	9.25786		100.52581		7.73	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,088.08	000	6.08808	0.00000	5,923.54	000	5.92354	6,088.080	8.57	0.75	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	534.15	000	0.53415	0.00000	563.79	000	0.56379	534.150	10.06	(0.12)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	300.72	000	0.30072	0.00000	318.05	000	0.31805	300.720	11.14	(0.07)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.29	949	97.98864	0.00000	9.33090		97.75877		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		9.17	495	111.59665	0.00000	9.19215		111.44500		7.44	0.00	0.00	0	1,937.00
R2042	On 07/05/2026	Bond Future	0.00		9.23	587	108.47470	0.00000	9.25366		108.32018		7.90	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.29	814	110.42947	0.00000	9.31658		110.27171		7.95	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.36	600	107.24255	0.00000	9.38516		107.08120		8.20	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.44	116	109.09901	0.00000	9.46108		108.93404		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		9.25	919	95.81830	0.00000	9.29642		95.50685		8.27	0.00	2,402,835,509.10	25,077	51,071.00
R2044	On 05/02/2026	Bond Future	10.07	Call	6,450.12	000	6.45012	0.00000	6,140.46	000	6.14046	6,450.120	10.29	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	12,379.11	000	12.37911	0.00000	12,067.67	000	12.06767	12,379.110	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	0.00	000	0.00000		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		9.31	976	97.52009	0.00000	9.35817		97.20296		8.40	0.00	2,713,008,903.80	27,820	92,785.00
R2044	On 07/05/2026	Bond Future	10.00	Put	413.15	000	0.41315	0.00000	467.23	000	0.46723	413.150	9.93	(0.15)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.38	304	94.89244	0.00000	9.42275		94.56913		8.87	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.44	565	96.53808	0.00000	9.48667		96.20849		8.74	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.51	554	93.82799	0.00000	9.55800		93.49181		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		9.21	361	99.58970	0.00000	9.24069		99.34541		8.48	0.00	5,024,997,492.90	50,457	56,928.00
R2048	On 05/02/2026	Bond Future	8.90	Call	48.65	000	0.04865	0.00000	39.66	000	0.03966	48.650	7.54	0.06	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,943.55	000	1.94355	0.00000	1,773.18	000	1.77318	1,943.550	9.02	0.78	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	3,872.99	000	3.87299	0.00000	3,650.14	000	3.65014	3,872.990	9.93	0.95	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	9.56	000	0.00956	0.00000	14.61	000	0.01461	9.560	10.83	(0.01)	0.00	0	1,940.00

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 07/05/2026	Bond Future	0.00		9.26545	96.92116	0.00000	9.29334	96.67232		9.02	0.00 4,915,550,471.72	50,717	219,976.00
R2048	On 06/08/2026	Bond Future	0.00		9.31874	98.66792	0.00000	9.34751	98.41417		9.11	0.00 0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.37822	95.94426	0.00000	9.40793	95.68538		9.41	0.00 0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.44456	97.60599	0.00000	9.47529	97.34179		9.32	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		9.05183	130.07614	0.00000	9.06858	129.87143		8.64	0.00 0.00	0	12,801.00
R2053	On 07/05/2026	Bond Future	0.00		9.09968	126.52632	0.00000	9.11694	126.31767		9.20	0.00 0.00	0	66,329.00
R2053	On 06/08/2026	Bond Future	0.00		9.14810	128.80633	0.00000	9.16590	128.59349		9.30	0.00 0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.20064	125.18228	0.00000	9.21904	124.96481		9.62	0.00 0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.25852	127.34946	0.00000	9.27757	127.12708		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		8.49140	87.23830	0.00000	8.50307	87.16782		6.40	0.00 230,570,826.90	2,643	32,547.00
R209	On 07/05/2026	Bond Future	0.00		8.53750	85.63717	0.00000	8.54962	85.56527		6.70	0.00 226,339,040.31	2,643	9,057.00
R209	On 06/08/2026	Bond Future	0.00		8.58468	87.18042	0.00000	8.59731	87.10687		6.69	0.00 0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.63838	85.54339	0.00000	8.65159	85.46794		6.78	0.00 0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.70006	87.02502	0.00000	8.71390	86.94757		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		258.06044	258.06044	0.00000	258.09709	258.09709		0.00	0.00 0.00	0	534.00
R210	On 07/05/2026	Bond Future	0.00		259.24182	259.24182	0.00000	259.27847	259.27847		0.00	0.00 0.00	0	918.00
R210	On 06/08/2026	Bond Future	0.00		263.97665	263.97665	0.00000	264.01286	264.01286		0.00	0.00 0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		265.10175	265.10175	0.00000	265.13664	265.13664		0.00	0.00 0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		269.75749	269.75749	0.00000	269.79089	269.79089		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		7.59735	100.67904	0.00000	7.56789	100.79898		3.70	0.00 2,013,580.80	20	18,584.00
R213	On 07/05/2026	Bond Future	0.00		7.62024	98.91735	0.00000	7.58903	99.03921		3.68	0.00 1,978,347.00	20	65,316.00
R213	On 06/08/2026	Bond Future	0.00		7.64278	100.70007	0.00000	7.60964	100.82374		3.53	0.00 0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.68154	98.89913	0.00000	7.64638	99.02421		3.49	0.00 0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.73435	100.61276	0.00000	7.69688	100.73917		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		9.08381	81.94688	0.00000	9.11092	81.76055		7.87	0.00 118,167,400.96	1,442	9,919.00
R214	On 07/05/2026	Bond Future	0.00		9.13645	80.10602	0.00000	9.16440	79.91623		8.33	0.00 110,145,777.50	1,375	32,239.00
R214	On 06/08/2026	Bond Future	0.00		9.19071	81.54970	0.00000	9.21958	81.35614		8.41	0.00 0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.25206	79.66975	0.00000	9.28191	79.47225		8.64	0.00 0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.32098	81.04987	0.00000	9.35190	80.84826		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 :											16,381,294,853.92		168,422	1,833,762.00
Grand Total:											16,381,294,853.92		168,422	1,833,762.00