

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/01/2026

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	1,260.61800	1,260.61800	0.00000	1,261.87600	1,261.87600			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,282.76700	1,282.76700	0.00000	1,284.04700	1,284.04700			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,305.49800	1,305.49800	0.00000	1,306.79900	1,306.79900			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,328.22200	1,328.22200	0.00000	1,329.54300	1,329.54300			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,350.86900	1,350.86900	0.00000	1,352.20800	1,352.20800			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,614.77000	1,614.77000	0.00000	1,618.04500	1,618.04500			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,643.14200	1,643.14200	0.00000	1,646.47400	1,646.47400			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,672.25800	1,672.25800	0.00000	1,675.64800	1,675.64800			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,701.36700	1,701.36700	0.00000	1,704.81100	1,704.81100			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,730.37500	1,730.37500	0.00000	1,733.87300	1,733.87300			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,362.13300	1,362.13300	0.00000	1,365.18900	1,365.18900			0.00	0.00	0.00	0	79.00
ALBI	On	07/05/2026	Index Future	0.00	1,386.06600	1,386.06600	0.00000	1,389.17500	1,389.17500			0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026	Index Future	0.00	1,410.62600	1,410.62600	0.00000	1,413.79000	1,413.79000			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,435.18100	1,435.18100	0.00000	1,438.39600	1,438.39600			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,459.65100	1,459.65100	0.00000	1,462.91600	1,462.91600			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	8.94617	95.20739	0.00000	8.91174	95.38507			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	9.02369	93.11105	0.00000	8.98768	93.29188			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	9.10297	94.80098	0.00000	9.06527	94.98495			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	9.19687	92.66178	0.00000	9.15740	92.84871			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	9.31042	94.25846	0.00000	9.26900	94.44831			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	9.60936	93.47626	0.00000	9.56486	93.81477			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.68225	90.87754	0.00000	9.63628	91.22204			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.75479	92.52674	0.00000	9.70732	92.87734			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.83414	89.87566	0.00000	9.78511	90.23216			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.92286	91.42272	0.00000	9.87220	91.78510			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	1,337.05500	1,337.05500	0.00000	1,340.02400	1,340.02400			0.00	0.00	0.00	0	106.00
GOVI	On	07/05/2026	GOVI	0.00	1,360.54800	1,360.54800	0.00000	1,363.56800	1,363.56800			0.00	0.00	0.00	0	536.00
GOVI	On	06/08/2026	GOVI	0.00	1,384.65600	1,384.65600	0.00000	1,387.72900	1,387.72900			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,408.75900	1,408.75900	0.00000	1,411.88200	1,411.88200			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,432.77800	1,432.77800	0.00000	1,435.95100	1,435.95100			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	144.57388	144.57388	0.00000	144.49329	144.49329			0.00	0.00	225,535,252.80	1,560	1,760.00
I2029	On	07/05/2026	Bond Future	0.00	145.69476	145.69476	0.00000	145.61271	145.61271			0.00	0.00	428,342,594.40	2,940	3,125.00
I2029	On	06/08/2026	Bond Future	0.00	148.33923	148.33923	0.00000	148.25556	148.25556			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	149.44948	149.44948	0.00000	149.36342	149.36342			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	152.02861	152.02861	0.00000	151.94059	151.94059			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		112.41	234	112.41234	0.00000	112.51	853		2.03	0.00	118,145,369.34	1,051	105.00
I2031	On 07/05/2026	Bond Future	0.00		114.41	519	114.41519	0.00000	114.52	322		1.86	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		114.07	812	114.07812	0.00000	114.18	738		1.85	0.00	119,896,104.12	1,051	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		116.06	629	116.06629	0.00000	116.17	720		1.74	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		115.62	273	115.62273	0.00000	115.73	436		1.69	0.00	0.00	0	0.00
I2031	On 31/01/2031	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
I2033	On 14/08/2015	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
I2033	On 05/02/2026	Bond Future	0.00		141.75	221	141.75221	0.00000	141.66	723		0.00	0.00	178,607,784.60	1,260	2,538.00
I2033	On 07/05/2026	Bond Future	0.00		142.72	078	142.72078	0.00000	142.63	417		0.00	0.00	336,821,040.80	2,360	10,951.00
I2033	On 06/08/2026	Bond Future	0.00		145.31	128	145.31128	0.00000	145.22	291		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		146.26	594	146.26594	0.00000	146.17	512		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		148.79	030	148.79030	0.00000	148.69	751		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000	0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		154.85	285	154.85285	0.00000	154.85	959		0.00	0.00	263,249,845.00	1,700	1,637.00
I2038	On 07/05/2026	Bond Future	0.00		157.61	183	157.61183	0.00000	157.61	871		0.00	0.00	160,764,066.60	1,020	1,631.00
I2038	On 06/08/2026	Bond Future	0.00		158.28	118	158.28118	0.00000	158.28	740		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		161.04	041	161.04041	0.00000	161.04	629		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		161.59	890	161.59890	0.00000	161.60	358		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	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
I2043	On 05/02/2026	Bond Future	0.00		121.09	222	121.09222	0.00000	121.30	904		4.63	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		123.24	972	123.24972	0.00000	123.47	023		4.55	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		122.64	340	122.64340	0.00000	122.86	714		4.79	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		124.78	063	124.78063	0.00000	125.00	805		4.70	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		124.05	203	124.05203	0.00000	124.28	197		4.70	0.00	0.00	0	0.00
I2043	On 31/01/2043	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
I2046	On 05/02/2026	Bond Future	0.00		137.72	717	137.72717	0.00000	138.13	855		0.00	0.00	557,932,765.67	4,051	4,439.00
I2046	On 07/05/2026	Bond Future	0.00		137.89	468	137.89468	0.00000	138.31	350		0.00	0.00	558,611,348.68	4,051	18,062.00
I2046	On 06/08/2026	Bond Future	0.00		140.39	750	140.39750	0.00000	140.82	384		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		140.52	576	140.52576	0.00000	140.95	810		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		142.95	001	142.95001	0.00000	143.38	945		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	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
I2050	On 05/02/2026	Bond Future	0.00		138.59	593	138.59593	0.00000	138.36	703		0.00	0.00	242,542,877.50	1,750	2,608.00
I2050	On 07/05/2026	Bond Future	0.00		141.06	536	141.06536	0.00000	140.83	233		0.00	0.00	246,864,380.00	1,750	15,887.00
I2050	On 06/08/2026	Bond Future	0.00		141.18	438	141.18438	0.00000	140.94	679		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		143.64	545	143.64545	0.00000	143.40	322		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		143.64	931	143.64931	0.00000	143.40	170		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	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
I2058	On 05/02/2026	Bond Future	0.00		125.42	111	125.42111	0.00000	125.42	675		6.78	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		127.65	561	127.65561	0.00000	127.66	146		6.73	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		127.12	932	127.12932	0.00000	127.13	442		7.12	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		129.34	485	129.34485	0.00000	129.34	964		7.05	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		128.69	503	128.69503	0.00000	128.69	846		7.10	0.00	0.00	0	0.00
I2058	On 31/01/2058	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
IGOV	On 05/02/2026	Index Future	0.00		427.82	400	427.82400	0.00000	427.87	900		0.00	0.00	0.00	0	242.00
IGOV	On 07/05/2026	Index Future	0.00		435.44	700	435.44700	0.00000	435.50	200		0.00	0.00	0.00	0	8.00
IGOV	On 06/08/2026	Index Future	0.00		443.26	700	443.26700	0.00000	443.32	300		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		451.08	500	451.08500	0.00000	451.14	100		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		458.87	700	458.87700	0.00000	458.93	200		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	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	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	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	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	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	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	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	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	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	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	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R187	On 05/02/2026	Bond Future	0.00		6.94266	105.26109	0.00000	6.92106	105.27680	105.27680		0.35	0.00	0.00		0	0.00
R187	On 07/05/2026	Bond Future	0.00		6.86380	102.99422	0.00000	6.83316	103.01157	103.01157		0.34	0.00	0.00		0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.63625	101.09221	0.00000	6.58430	101.11062	101.11062		0.25	0.00	0.00		0	0.00
R187	On 05/11/2026	Bond Future	0.00		5.79911	102.83016	0.00000	5.63808	102.84864	102.84864		0.07	0.00	0.00		0	0.00
R187	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R188	On 05/02/2026	Bond Future	0.00		6.94754	108.48342	0.00000	6.92682	108.51823	108.51823		1.02	0.00	0.00		0	0.00
R188	On 07/05/2026	Bond Future	0.00		6.92342	106.24662	0.00000	6.89921	106.28352	106.28352		0.99	0.00	0.00		0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.87444	105.24472	0.00000	6.84546	105.27974	105.27974		0.99	0.00	0.00		0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.83209	106.46848	0.00000	6.79652	106.50589	106.50589		0.84	0.00	0.00		0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R202	On 05/02/2026	Bond Future	0.00		291.95676	291.95676	0.00000	292.16683	292.16683	292.16683		0.00	0.00	73,865,060.28		253	378.00
R202	On 07/05/2026	Bond Future	0.00		297.15855	297.15855	0.00000	297.37220	297.37220	297.37220		0.00	0.00	0.00		0	772.00
R202	On 06/08/2026	Bond Future	0.00		297.15434	297.15434	0.00000	297.37170	297.37170	297.37170		0.00	0.00	75,180,048.02		253	253.00
R202	On 05/11/2026	Bond Future	0.00		302.33454	302.33454	0.00000	302.55483	302.55483	302.55483		0.00	0.00	0.00		0	0.00
R202	On 04/02/2027	Bond Future	0.00		302.07736	302.07736	0.00000	302.29888	302.29888	302.29888		0.00	0.00	0.00		0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2030	On 05/02/2026	Bond Future	0.00		7.44050	102.11130	0.00000	7.42553	102.16258	102.16258		2.78	0.00	45,950,085.00		450	91,117.00
R2030	On 07/05/2026	Bond Future	0.00		7.47096	103.90532	0.00000	7.45484	103.95745	103.95745		2.68	0.00	66,499,404.80		640	81,715.00
R2030	On 07/05/2026	Bond Future	7.21	Call	222.33000	0.22233	0.00000	238.85000	0.23885	222.330	2.42	0.27	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,107.27000	1.10727	0.00000	1,145.90000	1.14590	1,107.270	2.92	0.68	0.00			0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	205.04000	0.20504	0.00000	196.89000	0.19689	205.040	3.15	(0.20)	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.50054	101.75685	0.00000	7.48308	101.80982	101.80982		2.77	0.00	0.00		0	48,380.00
R2030	On 06/08/2026	Bond Future	7.21	Call	389.23000	0.38923	0.00000	408.29000	0.40829	389.230	2.50	0.32	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,240.19000	1.24019	0.00000	1,275.20000	1.27520	1,240.190	2.98	0.62	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	362.94000	0.36294	0.00000	352.14000	0.35214	362.940	3.31	(0.24)	0.00			0	1,000.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2030	On 05/11/2026	Bond Future	0.00		7.53559		103.50631	0.00000	7.51672	103.55992			2.62	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.59308		101.26111	0.00000	7.57252	101.31534			2.55	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		7.94428		104.46065	0.00000	7.91447	104.60468			4.25	0.00	346,078,133.45	3,313	81,633.00
R2032	On 07/05/2026	Bond Future	0.00		7.98936		102.13752	0.00000	7.95795	102.28401			4.28	0.00	346,859,017.92	3,396	91,036.00
R2032	On 06/08/2026	Bond Future	0.00		8.03435		103.96650	0.00000	8.00118	104.11555			4.19	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.09135		101.59687	0.00000	8.05633	101.74821			4.17	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		8.16539		103.32458	0.00000	8.12832	103.47817			3.98	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		8.08492		113.86496	0.00000	8.05517	114.03432			6.54	0.00	0.00	0	10,458.00
R2033	On 07/05/2026	Bond Future	0.00		8.13351		110.82395	0.00000	8.10228	110.99622			6.43	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.18196		112.80850	0.00000	8.14913	112.98377			6.68	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.24132		109.70886	0.00000	8.20682	109.88686			6.51	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.31611		111.57398	0.00000	8.27978	111.75469			6.60	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		8.44153		106.69309	0.00000	8.41192	106.88137			5.49	0.00	393,377,422.83	3,687	23,396.00
R2035	On 05/02/2026	Bond Future	8.45	Put	505.43000		0.50543	0.00000	436.19000	0.43619	505.430		5.97	(0.48)	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	8.64	Call	1,400.50000		1.40050	0.00000	1,567.17000	1.56717	1,400.500		6.43	0.81	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	2.52000		0.00252	0.00000	2.36000	0.00236	2.520		7.61	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	0.94000		0.00094	0.00000	0.92000	0.00092	0.940		7.87	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	0.02000		0.00002	0.00000	0.03000	0.00003	0.020		8.66	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	10,251.46000		10.25146	0.00000	10,439.74000	10.43974	10,251.460		9.74	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.44	Call	11,729.24000		11.72924	0.00000	11,917.52000	11.91752	11,729.240		9.90	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			9.90	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.94	Call	14,384.07000		14.38407	0.00000	14,572.35000	14.57235	14,384.070		9.90	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			9.90	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			9.90	0.00	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		8.49393		104.06750	0.00000	8.46310	104.25908			5.65	0.00	383,072,467.50	3,681	92,772.00
R2035	On 07/05/2026	Bond Future	8.29	Call	757.66000		0.75766	0.00000	833.16000	0.83316	757.660		5.74	0.35	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	2,591.69000		2.59169	0.00000	2,731.79000	2.73179	2,591.690		6.79	0.69	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	342.24000		0.34224	0.00000	318.84000	0.31884	342.240		7.63	(0.15)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	6,942.44000		6.94244	0.00000	7,124.53000	7.12453	6,942.440		8.42	0.93	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	7,050.29000		7.05029	0.00000	7,232.77000	7.23277	7,050.290		8.46	0.94	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	7,320.16000		7.32016	0.00000	7,503.54000	7.50354	7,320.160		8.54	0.94	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	52.73000		0.05273	0.00000	49.34000	0.04934	52.730		9.31	(0.03)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	50.77000		0.05077	0.00000	47.52000	0.04752	50.770		9.34	(0.03)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	46.26000		0.04626	0.00000	43.32000	0.04332	46.260		9.43	(0.02)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	12.21000		0.01221	0.00000	11.40000	0.01140	12.210		9.50	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	11.40000		0.01140	0.00000	10.65000	0.01065	11.400		9.50	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	9.59000		0.00959	0.00000	8.95000	0.00895	9.590		9.50	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.54718		105.93118	0.00000	8.51504	106.12610			5.65	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,116.12000		1.11612	0.00000	1,194.40000	1.19440	1,116.120		5.72	0.37	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,532.37000		2.53237	0.00000	2,653.10000	2.65310	2,532.370		6.47	0.59	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,852.87000		2.85287	0.00000	2,980.27000	2.98027	2,852.870		6.61	0.62	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,341.89000		4.34189	0.00000	4,492.29000	4.49229	4,341.890		7.18	0.74	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	801.13000		0.80113	0.00000	760.86000	0.76086	801.130		7.31	(0.23)	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	9.22	Call	4,762.80	0000	4.76280	0.00000	4,917.95	0000	4.91795	4,762.800	7.33	0.77	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	629.45	0000	0.62945	0.00000	597.48	0000	0.59748	629.450	7.59	(0.19)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	457.33	0000	0.45733	0.00000	433.93	0000	0.43393	457.330	7.94	(0.14)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	411.69	0000	0.41169	0.00000	390.61	0000	0.39061	411.690	8.06	(0.13)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	406.37	0000	0.40637	0.00000	385.57	0000	0.38557	406.370	8.08	(0.13)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	241.12	0000	0.24112	0.00000	228.88	0000	0.22888	241.120	8.68	(0.08)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	215.82	0000	0.21582	0.00000	204.90	0000	0.20490	215.820	8.82	(0.07)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.61226		103.25449	0.00000	8.57878		103.45249		5.76	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,858.97	0000	2.85897	0.00000	2,980.48	0000	2.98048	2,858.970	6.22	0.59	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,003.96	0000	1.00396	0.00000	958.15	0000	0.95815	1,003.960	6.96	(0.25)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	575.41	0000	0.57541	0.00000	548.58	0000	0.54858	575.410	7.63	(0.15)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.69131		105.01096	0.00000	8.65636		105.21203		5.61	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	0.00		8.81192		98.06451	0.00000	8.77730		98.30176		6.58	0.00	1,491,463,132.59	15,209	73,159.00
R2037	On 05/02/2026	Bond Future	9.65	Put	0.66	0000	0.00066	0.00000	0.61	0000	0.00061	0.660	9.17	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.01	0000	0.00001	0.00000	0.01	0000	0.00001	0.010	10.33	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	12,982.68	0000	12.98268	0.00000	13,219.93	0000	13.21993	12,982.680	11.95	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	15,737.83	0000	15.73783	0.00000	15,975.08	0000	15.97508	15,737.830	11.95	1.00	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	12.27	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		11.95	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		11.95	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.87522		99.78743	0.00000	8.83931		100.02883		6.49	0.00	1,540,618,131.77	15,439	129,923.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,978.12	0000	1.97812	0.00000	2,131.20	0000	2.13120	1,978.120	7.11	0.59	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,443.19	0000	4.44319	0.00000	4,649.14	0000	4.64914	4,443.190	8.31	0.83	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	139.33	0000	0.13933	0.00000	127.94	0000	0.12794	139.330	9.55	(0.06)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	12,704.16	0000	12.70416	0.00000	12,943.94	0000	12.94394	12,704.160	10.95	0.99	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.08	0000	0.00008	0.00000	0.07	0000	0.00007	0.080	10.95	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.94084		97.31461	0.00000	8.90355		97.56021		6.93	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,290.01	0000	7.29001	0.00000	7,504.75	0000	7.50475	7,290.010	9.57	0.85	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	233.61	0000	0.23361	0.00000	220.17	0000	0.22017	233.610	10.82	(0.07)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	73.86	0000	0.07386	0.00000	69.15	0000	0.06915	73.860	10.91	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.00754		98.98750	0.00000	8.96889		99.23708		6.80	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,462.10	0000	4.46210	0.00000	4,635.55	0000	4.63555	4,462.100	8.10	0.67	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	742.20	0000	0.74220	0.00000	705.80	0000	0.70580	742.200	9.39	(0.16)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	405.60	0000	0.40560	0.00000	385.47	0000	0.38547	405.600	10.22	(0.09)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.08614		96.41471	0.00000	9.04600		96.66830		6.90	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 05/02/2026	Bond Future	0.00		8.93317		118.16011	0.00000	8.89864		118.43810		6.30	0.00	354,480.33	3	3,766.00
R2038	On 07/05/2026	Bond Future	0.00		8.99866		114.75340	0.00000	8.96283		115.03628		6.61	0.00	0.00	0	2,403.00
R2038	On 06/08/2026	Bond Future	0.00		9.06476		116.80833	0.00000	9.02758		117.09611		6.81	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.13859		113.33639	0.00000	9.10002		113.62886		6.81	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.22386		115.26293	0.00000	9.18381		115.56003		6.67	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 05/02/2026	Bond Future	0.00		9.08844		109.54797	0.00000	9.06401		109.74119		6.87	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		9.15520		106.49509	0.00000	9.12990		106.69168		7.10	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
R2039	On 06/08/2026	Bond Future	0.00		9.22273		108.40207	0.00000	9.19652	108.60212			7.28	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.29744		105.28957	0.00000	9.27031	105.49282			7.49	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.38293		107.07948	0.00000	9.35484	107.28576			7.31	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		9.17284		98.89729	0.00000	9.13326	99.20328			7.42	0.00	228,254,945.32	2,308	71,682.00
R2040	On 05/02/2026	Bond Future	9.05	Call	264.00000		0.26400	0.00000	376.42000	0.37642	264.000		7.58	0.28	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	775.48000		0.77548	0.00000	975.31000	0.97531	775.480		8.07	0.55	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	159.13000		0.15913	0.00000	126.58000	0.12658	159.130		8.73	(0.16)	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	4,680.41000		4.68041	0.00000	4,985.16000	4.98516	4,680.410		10.02	0.99	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	0.16000		0.00016	0.00000	0.15000	0.00015	0.160		11.34	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.35	Call	8,513.50000		8.51350	0.00000	8,819.49000	8.81949	8,513.500		11.65	1.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	10.75	Put	0.00000		0.00000	0.00000	0.00000	0.00000			12.78	0.00	0.00	0	8,180.00
R2040	On 05/02/2026	Bond Future	11.15	Put	0.00000		0.00000	0.00000	0.00000	0.00000			13.49	0.00	0.00	0	680.00
R2040	On 05/02/2026	Bond Future	11.82	Call	17,718.38000		17.71838	0.00000	18,024.37000	18.02437	17,718.380		13.49	1.00	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	0.00000		0.00000	0.00000	0.00000	0.00000			13.49	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		9.24077		100.63481	0.00000	9.19984	100.94616			7.34	0.00	137,165,246.03	1,363	1,723.00
R2040	On 07/05/2026	Bond Future	10.70	Call	10,353.08000		10.35308	0.00000	10,654.33000	10.65433	10,353.080		11.73	0.96	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	7.45000		0.00745	0.00000	6.73000	0.00673	7.450		12.43	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	1.26000		0.00126	0.00000	1.13000	0.00113	1.260		12.43	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.31115		97.92659	0.00000	9.26878	98.24341			7.88	0.00	0.00	0	41,362.00
R2040	On 05/11/2026	Bond Future	0.00		9.38184		99.60991	0.00000	9.33806	99.93195			7.77	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,410.09000		5.41009	0.00000	5,641.39000	5.64139	5,410.090		9.16	0.70	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	776.16000		0.77616	0.00000	732.27000	0.73227	776.160		10.64	(0.15)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	447.27000		0.44727	0.00000	422.13000	0.42213	447.270		11.71	(0.09)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.46344		96.79711	0.00000	9.41813	97.12435			7.93	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		9.29858		110.51366	0.00000	9.25403	110.90205			7.52	0.00	0.00	0	1,937.00
R2042	On 07/05/2026	Bond Future	0.00		9.36603		107.35174	0.00000	9.31999	107.74695			7.79	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.43414		109.27404	0.00000	9.38655	109.67624			8.01	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.50857		106.05057	0.00000	9.45940	106.45942			8.27	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.59273		107.85324	0.00000	9.54188	108.26876			8.08	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		9.39271		94.70845	0.00000	9.34811	95.07699			8.35	0.00	227,868,530.70	2,406	49,661.00
R2044	On 05/02/2026	Bond Future	10.07	Call	5,343.47000		5.34347	0.00000	5,710.93000	5.71093	5,343.470		11.35	0.99	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	11,269.26000		11.26926	0.00000	11,637.80000	11.63780	11,269.260		14.07	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.25	Put	0.00000		0.00000	0.00000	0.00000	0.00000			15.19	0.00	0.00	0	4,500.00
R2044	On 05/02/2026	Bond Future	11.45	Put	0.00000		0.00000	0.00000	0.00000	0.00000			15.19	0.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	11.50	Put	0.00000		0.00000	0.00000	0.00000	0.00000			15.19	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		9.45969		96.37241	0.00000	9.41368	96.74745			8.28	0.00	43,271,212.09	449	92,333.00
R2044	On 07/05/2026	Bond Future	10.00	Put	675.91000		0.67591	0.00000	608.08000	0.60808	675.910		10.65	(0.21)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.52888		93.71318	0.00000	9.48138	94.09481			8.93	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.59783		95.32402	0.00000	9.54888	95.71194			8.82	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.67646		92.56346	0.00000	9.62593	92.95775			9.04	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		9.33735		98.48153	0.00000	9.29778	98.83366			8.58	0.00	888,401,882.13	9,021	47,830.00

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	
R2048	On 05/02/2026	Bond Future	8.90	Call	3.27	000	0.00327	0.00000	8.01	000	0.00801	3.270	7.64	0.01	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.40	Call	1,058.51	000	1.05851	0.00000	1,309.54	000	1.30954	1,058.510	9.14	0.62	0.00	0	1,940.00
R2048	On 05/02/2026	Bond Future	9.65	Call	2,799.30	000	2.79930	0.00000	3,132.33	000	3.13233	2,799.300	10.09	0.91	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	12.24	000	0.01224	0.00000	9.91	000	0.00991	12.240	11.03	(0.02)	0.00	0	1,940.00
R2048	On 07/05/2026	Bond Future	0.00		9.39	487	95.77516	0.00000	9.35	415	96.13334		8.91	0.00	874,618,761.12	9,132	236,715.00
R2048	On 06/08/2026	Bond Future	0.00		9.45	331	97.49032	0.00000	9.41	137	97.85481		9.19	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.51	851	94.73170	0.00000	9.47	533	95.10226		9.51	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.59	273	96.34296	0.00000	9.54	822	96.71951		9.33	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		9.18	591	128.45309	0.00000	9.14	627	128.92923		8.78	0.00	0.00	0	9,707.00
R2053	On 07/05/2026	Bond Future	0.00		9.23	971	124.85027	0.00000	9.19	891	125.33469		9.12	0.00	0.00	0	73,229.00
R2053	On 06/08/2026	Bond Future	0.00		9.29	346	127.08599	0.00000	9.25	146	127.57892		9.41	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.35	194	123.41292	0.00000	9.30	872	123.91399		9.75	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.41	779	125.51078	0.00000	9.37	327	126.02006		9.57	0.00	0.00	0	0.00
R2053	On 31/03/2053	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
R209	On 05/02/2026	Bond Future	0.00		8.64	099	86.34050	0.00000	8.60	634	86.54737		6.46	0.00	518,043.00	6	30,492.00
R209	On 07/05/2026	Bond Future	0.00		8.69	531	84.70708	0.00000	8.65	941	84.91752		6.60	0.00	0.00	0	15,463.00
R209	On 06/08/2026	Bond Future	0.00		8.75	002	86.22398	0.00000	8.71	279	86.43814		6.72	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.81	221	84.55725	0.00000	8.77	363	84.77485		6.81	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.88	537	85.99542	0.00000	8.84	534	86.21649		6.64	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000	0.00000	6.25	000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	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
R209/R186	On 31/03/2036	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
R209/R204	On 31/03/2036	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
R209/R208	On 31/03/2036	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
R210	On 05/02/2026	Bond Future	0.00		258.05	392	258.05392	0.00000	257.93	159	257.93159		0.00	0.00	28,385,931.20	110	424.00
R210	On 07/05/2026	Bond Future	0.00		259.18	594	259.18594	0.00000	259.06	138	259.06138		0.00	0.00	57,020,906.80	220	918.00
R210	On 06/08/2026	Bond Future	0.00		263.89	027	263.89027	0.00000	263.76	320	263.76320		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		264.97	497	264.97497	0.00000	264.84	365	264.84365		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		269.54	691	269.54691	0.00000	269.41	250	269.41250		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	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
R213	On 05/02/2026	Bond Future	0.00		7.71	343	100.20815	0.00000	7.68	352	100.32922		3.70	0.00	142,395,781.15	1,421	17,163.00
R213	On 07/05/2026	Bond Future	0.00		7.74	825	98.41943	0.00000	7.71	653	98.54252		3.64	0.00	154,518,505.10	1,570	65,167.00
R213	On 06/08/2026	Bond Future	0.00		7.78	218	100.18195	0.00000	7.74	840	100.30720		3.53	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.83	459	98.35695	0.00000	7.79	861	98.48408		3.48	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.90	765	100.03068	0.00000	7.86	913	100.15969		3.32	0.00	0.00	0	0.00
R213	On 28/02/2031	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
R213/R186	On 28/02/2031	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
R214	On 05/02/2026	Bond Future	0.00		9.20	757	81.10127	0.00000	9.16	298	81.40446		7.94	0.00	0.00	0	9,919.00
R214	On 07/05/2026	Bond Future	0.00		9.26	620	79.23034	0.00000	9.22	025	79.53889		8.19	0.00	0.00	0	32,239.00
R214	On 06/08/2026	Bond Future	0.00		9.32	586	80.64929	0.00000	9.27	849	80.96323		8.44	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.39	326	78.74160	0.00000	9.34	444	79.06077		8.69	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		9.47	056	80.08121	0.00000	9.42	019	80.40553		8.51	0.00	0.00	0	0.00
R214	On 28/02/2041	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
R214/R209	On 28/02/2041	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
SIVC038	On 31/01/2038	Bond Future	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00

Total for Derivatives :	10,983,050,558.64	98,874	1,881,584.00
Grand Total:	10,983,050,558.64	98,874	1,881,584.00