

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/02/2026

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	1,275.38500	1,275.38500	0.00000	1,275.04200	1,275.04200			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,297.82100	1,297.82100	0.00000	1,297.47300	1,297.47300			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,320.71100	1,320.71100	0.00000	1,320.35500	1,320.35500			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,343.72300	1,343.72300	0.00000	1,343.35800	1,343.35800			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,366.94600	1,366.94600	0.00000	1,366.57100	1,366.57100			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,658.83900	1,658.83900	0.00000	1,657.85400	1,657.85400			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,688.02100	1,688.02100	0.00000	1,687.01900	1,687.01900			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,717.79300	1,717.79300	0.00000	1,716.77100	1,716.77100			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,747.72300	1,747.72300	0.00000	1,746.68000	1,746.68000			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,777.92800	1,777.92800	0.00000	1,776.86200	1,776.86200			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,401.48200	1,401.48200	0.00000	1,399.40100	1,399.40100			0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026	Index Future	0.00	1,426.13600	1,426.13600	0.00000	1,424.01900	1,424.01900			0.00	0.00	0.00	0	75.00
ALBI	On	06/08/2026	Index Future	0.00	1,451.29000	1,451.29000	0.00000	1,449.13300	1,449.13300			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,476.57600	1,476.57600	0.00000	1,474.37900	1,474.37900			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,502.09500	1,502.09500	0.00000	1,499.85600	1,499.85600			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	8.51278	97.47577	0.00000	8.52350	97.41882			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.56999	95.42224	0.00000	8.58120	95.36426			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	8.62932	97.14620	0.00000	8.64108	97.08707			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	8.70003	95.04992	0.00000	8.71241	94.98948			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	8.78345	96.71098	0.00000	8.79650	96.64926			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	9.07247	97.68773	0.00000	9.09813	97.47998			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.12761	95.16641	0.00000	9.15409	94.95493			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.18319	96.88546	0.00000	9.21053	96.67002			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.24353	94.31241	0.00000	9.27177	94.09303			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.30950	95.95937	0.00000	9.33869	95.73592			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	1,375.42300	1,375.42300	0.00000	1,373.32200	1,373.32200			0.00	0.00	0.00	0	7.00
GOVI	On	07/05/2026	GOVI	0.00	1,399.61900	1,399.61900	0.00000	1,397.48100	1,397.48100			0.00	0.00	0.00	0	642.00
GOVI	On	06/08/2026	GOVI	0.00	1,424.30500	1,424.30500	0.00000	1,422.12700	1,422.12700			0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,449.12200	1,449.12200	0.00000	1,446.90300	1,446.90300			0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,474.16600	1,474.16600	0.00000	1,471.90500	1,471.90500			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	145.81664	145.81664	0.00000	145.81252	145.81252			0.00	0.00	165,647,703.04	1,136	1,419.00
I2029	On	07/05/2026	Bond Future	0.00	146.96352	146.96352	0.00000	146.95933	146.95933			0.00	0.00	0.00	0	4,593.00
I2029	On	06/08/2026	Bond Future	0.00	149.61895	149.61895	0.00000	149.61448	149.61448			0.00	0.00	0.00	0	0.00
I2029	On	05/11/2026	Bond Future	0.00	150.75271	150.75271	0.00000	150.74808	150.74808			0.00	0.00	0.00	0	0.00
I2029	On	04/02/2027	Bond Future	0.00	153.39003	153.39003	0.00000	153.38494	153.38494			0.00	0.00	0.00	0	0.00
I2029	On	31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
I2031	On 05/02/2026	Bond Future	0.00		113.65952		113.65952	0.00000	113.62229	113.62229		1.80	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		115.68733		115.68733	0.00000	115.64946	115.64946		1.64	0.00	0.00	0	736.00
I2031	On 06/08/2026	Bond Future	0.00		115.36293		115.36293	0.00000	115.32438	115.32438		1.63	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		117.37575		117.37575	0.00000	117.33626	117.33626		1.55	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.97765		116.97765	0.00000	116.93737	116.93737		1.52	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		143.72001		143.72001	0.00000	143.46018	143.46018		0.00	0.00	15,090,601.05	105	304.00
I2033	On 07/05/2026	Bond Future	0.00		144.72702		144.72702	0.00000	144.46264	144.46264		0.00	0.00	15,051,610.08	104	11,595.00
I2033	On 06/08/2026	Bond Future	0.00		147.34211		147.34211	0.00000	147.07271	147.07271		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		148.33385		148.33385	0.00000	148.05964	148.05964		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.92904		150.92904	0.00000	150.64970	150.64970		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		158.68670		158.68670	0.00000	158.06017	158.06017		0.00	0.00	257,865,887.50	1,625	651.00
I2038	On 07/05/2026	Bond Future	0.00		161.51781		161.51781	0.00000	160.88016	160.88016		0.00	0.00	23,581,600.26	146	4,185.00
I2038	On 06/08/2026	Bond Future	0.00		162.24399		162.24399	0.00000	161.59476	161.59476		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		165.07533		165.07533	0.00000	164.41425	164.41425		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		165.73788		165.73788	0.00000	165.06512	165.06512		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		123.16987		123.16987	0.00000	123.04081	123.04081		4.24	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		125.36730		125.36730	0.00000	125.23597	125.23597		4.12	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		124.78813		124.78813	0.00000	124.65441	124.65441		4.34	0.00	0.00	0	0.00
I2043	On 05/11/2026	Bond Future	0.00		126.96532		126.96532	0.00000	126.82893	126.82893		4.33	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.29860		126.29860	0.00000	126.15971	126.15971		4.41	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		142.33725		142.33725	0.00000	142.35343	142.35343		0.00	0.00	0.00	0	4,439.00
I2046	On 07/05/2026	Bond Future	0.00		142.59104		142.59104	0.00000	142.60743	142.60743		0.00	0.00	0.00	0	18,062.00
I2046	On 06/08/2026	Bond Future	0.00		145.16732		145.16732	0.00000	145.18398	145.18398		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		145.37878		145.37878	0.00000	145.39596	145.39596		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		147.92164		147.92164	0.00000	147.93844	147.93844		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		144.23841		144.23841	0.00000	144.25469	144.25469		0.00	0.00	86,110,330.77	597	2,558.00
I2050	On 07/05/2026	Bond Future	0.00		146.81157		146.81157	0.00000	146.82845	146.82845		0.00	0.00	86,325,203.16	588	16,475.00
I2050	On 06/08/2026	Bond Future	0.00		147.02262		147.02262	0.00000	147.03964	147.03964		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		149.58821		149.58821	0.00000	149.60500	149.60500		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		149.72579		149.72579	0.00000	149.74254	149.74254		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		130.46516		130.46516	0.00000	129.48843	129.48843		6.22	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		132.79282		132.79282	0.00000	131.79855	131.79855		6.11	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		132.34783		132.34783	0.00000	131.33564	131.33564		6.49	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		134.65689		134.65689	0.00000	133.62678	133.62678		6.52	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		134.12484		134.12484	0.00000	133.07659	133.07659		6.69	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		437.65800		437.65800	0.00000	437.00200	437.00200		0.00	0.00	0.00	0	5.00
IGOV	On 07/05/2026	Index Future	0.00		445.46600		445.46600	0.00000	444.79900	444.79900		0.00	0.00	0.00	0	245.00
IGOV	On 06/08/2026	Index Future	0.00		453.43000		453.43000	0.00000	452.75000	452.75000		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		461.43600		461.43600	0.00000	460.74300	460.74300		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		469.51400		469.51400	0.00000	468.80800	468.80800		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		6.83709		105.33793	0.00000	6.85669	105.32366		0.31		0.00	0.00	0	0.00
R187	On 07/05/2026	Bond Future	0.00		6.70969		103.08151	0.00000	6.73752	103.06573		0.30		0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.39789		101.17675	0.00000	6.44574	101.15977		0.22		0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		5.03340		102.91810	0.00000	5.18580	102.90059		0.06		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		6.83883		108.66621	0.00000	6.85870	108.63277		0.94		0.00	0.00	0	0.00
R188	On 07/05/2026	Bond Future	0.00		6.79466		106.44310	0.00000	6.81789	106.40761		0.88		0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.72677		105.42331	0.00000	6.75476	105.38943		0.90		0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.64771		106.66262	0.00000	6.68253	106.62592		0.77		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		296.42139		296.42139	0.00000	295.26101	295.26101		0.00		0.00	1,482,106.95	5	373.00
R202	On 07/05/2026	Bond Future	0.00		301.70970		301.70970	0.00000	300.52888	300.52888		0.00		0.00	1,508,548.50	5	772.00
R202	On 06/08/2026	Bond Future	0.00		301.76308		301.76308	0.00000	300.56056	300.56056		0.00		0.00	0.00	0	253.00
R202	On 05/11/2026	Bond Future	0.00		307.02931		307.02931	0.00000	305.80490	305.80490		0.00		0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		306.91723		306.91723	0.00000	305.67099	305.67099		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		7.18062		103.00615	0.00000	7.17576	103.02298		2.49		0.00	9,270,553.50	90	50,973.00
R2030	On 07/05/2026	Bond Future	0.00		7.19008		104.81826	0.00000	7.18483	104.83542		2.39		0.00	51,360,947.40	490	154,831.00
R2030	On 07/05/2026	Bond Future	7.21	Call	529.51000		0.52951	0.00000	541.19000	0.54119	529.510	2.35	0.52	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,786.00000		1.78600	0.00000	1,802.65000	1.80265	1,786.000	2.91	0.87	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	55.39000		0.05539	0.00000	55.37000	0.05537	55.390	3.13	(0.07)	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.19864		102.67743	0.00000	7.19300	102.69473		2.49		0.00	0.00	0	47,851.00
R2030	On 06/08/2026	Bond Future	7.21	Call	730.55000		0.73055	0.00000	741.36000	0.74136	730.550	2.45	0.51	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,842.15000		1.84215	0.00000	1,857.26000	1.85726	1,842.150	2.94	0.77	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	157.38000		0.15738	0.00000	156.49000	0.15649	157.380	3.25	(0.13)	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		7.20705		104.44463	0.00000	7.20100	104.46201			2.38	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.22390		102.24039	0.00000	7.21738	102.25779			2.36	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		7.63139		105.98520	0.00000	7.64678	105.90955			3.86	0.00	619,801,449.60	5,848	21,722.00
R2032	On 07/05/2026	Bond Future	0.00		7.65903		103.69127	0.00000	7.67525	103.61430			3.82	0.00	746,369,761.46	7,198	167,515.00
R2032	On 06/08/2026	Bond Future	0.00		7.68731		105.53940	0.00000	7.70448	105.46087			3.78	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		7.72391		103.19883	0.00000	7.74211	103.11874			3.81	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.76973		104.97895	0.00000	7.78909	104.89722			3.68	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		7.74652		115.81114	0.00000	7.77197	115.66326			5.90	0.00	0.00	0	4,347.00
R2033	On 07/05/2026	Bond Future	0.00		7.77775		112.80696	0.00000	7.80446	112.65650			5.76	0.00	0.00	0	9,464.00
R2033	On 06/08/2026	Bond Future	0.00		7.80960		114.81748	0.00000	7.83771	114.66419			6.01	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00		7.84906		111.75467	0.00000	7.87869	111.59844			5.96	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		7.89701		113.68201	0.00000	7.92830	113.52284			6.13	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		8.02684		109.37137	0.00000	8.03232	109.33539			4.94	0.00	1,036,293,730.75	9,475	12,346.00
R2035	On 05/02/2026	Bond Future	8.64	Call	3,928.77000		3.92877	0.00000	3,892.79000	3.89279	3,928.770		6.43	1.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.14	Put	0.00000		0.00000	0.00000	0.00000	0.00000			7.80	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	9.25	Put	0.00000		0.00000	0.00000	0.00000	0.00000			8.25	0.00	0.00	0	16,000.00
R2035	On 05/02/2026	Bond Future	9.64	Put	0.00000		0.00000	0.00000	0.00000	0.00000			9.82	0.00	0.00	0	350.00
R2035	On 05/02/2026	Bond Future	10.17	Call	12,929.74000		12.92974	0.00000	12,893.76000	12.89376	12,929.740		11.27	1.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	10.67	Put	0.00000		0.00000	0.00000	0.00000	0.00000			11.27	0.00	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	11.17	Put	0.00000		0.00000	0.00000	0.00000	0.00000			11.27	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	0.00		8.06186		106.79529	0.00000	8.06755	106.75876			5.04	0.00	1,181,583,088.56	11,064	106,822.00
R2035	On 07/05/2026	Bond Future	8.29	Call	2,070.44000		2.07044	0.00000	2,051.15000	2.05115	2,070.440		5.66	0.69	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	312.43000		0.31243	0.00000	323.38000	0.32338	312.430		6.21	(0.17)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	4,709.57000		4.70957	0.00000	4,679.94000	4.67994	4,709.570		6.70	0.90	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	56.21000		0.05621	0.00000	59.20000	0.05920	56.210		7.47	(0.03)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	9,548.50000		9.54850	0.00000	9,513.15000	9.51315	9,548.500		8.24	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	9,661.02000		9.66102	0.00000	9,625.62000	9.62562	9,661.020		8.28	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	9,941.73000		9.94173	0.00000	9,906.22000	9.90622	9,941.730		8.36	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	4.23000		0.00423	0.00000	4.58000	0.00458	4.230		8.87	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	3.88000		0.00388	0.00000	4.20000	0.00420	3.880		8.87	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	3.13000		0.00313	0.00000	3.39000	0.00339	3.130		8.87	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	0.42000		0.00042	0.00000	0.46000	0.00046	0.420		8.87	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	0.38000		0.00038	0.00000	0.42000	0.00042	0.380		8.87	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	0.29000		0.00029	0.00000	0.33000	0.00033	0.290		8.87	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.09809		108.69896	0.00000	8.10405	108.66160			5.09	0.00	0.00	0	56.00
R2035	On 06/08/2026	Bond Future	8.29	Call	2,377.93000		2.37793	0.00000	2,359.42000	2.35942	2,377.930		5.60	0.62	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	4,343.13000		4.34313	0.00000	4,317.53000	4.31753	4,343.130		6.32	0.79	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	4,748.05000		4.74805	0.00000	4,721.39000	4.72139	4,748.050		6.46	0.81	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	6,523.08000		6.52308	0.00000	6,492.80000	6.49280	6,523.080		7.00	0.89	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	265.74000		0.26574	0.00000	272.14000	0.27214	265.740		7.12	(0.10)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	7,001.14000		7.00114	0.00000	6,970.10000	6.97010	7,001.140		7.13	0.90	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	198.90000		0.19890	0.00000	204.00000	0.20400	198.900		7.38	(0.08)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	136.64000		0.13664	0.00000	140.42000	0.14042	136.640		7.72	(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	9.71	Put	120.93	000	0.12093	0.00000	124.35	000	0.12435	120.930	7.84	(0.05)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	119.08	000	0.11908	0.00000	122.45	000	0.12245	119.080	7.85	(0.05)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	56.99	000	0.05699	0.00000	58.84	000	0.05884	56.990	8.26	(0.02)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	45.27	000	0.04527	0.00000	46.81	000	0.04681	45.270	8.26	(0.02)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.14	361	106.07195	0.00000	8.14	986	106.03371		5.21	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,777.00	000	4.77700	0.00000	4,751.34	000	4.75134	4,777.000	6.40	0.76	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.30	Put	452.67	000	0.45267	0.00000	460.40	000	0.46040	452.670	7.07	(0.13)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	242.97	000	0.24297	0.00000	247.67	000	0.24767	242.970	7.70	(0.07)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.19	717	107.90214	0.00000	8.20	375	107.86294		5.13	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		8.36	207	101.20837	0.00000	8.37	261	101.13318		5.92	0.00	98,475,744.01	973	51,310.00
R2037	On 05/02/2026	Bond Future	9.65	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		10.52	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.10	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		12.71	0.00	0.00	0	11,500.00
R2037	On 05/02/2026	Bond Future	10.90	Call	16,126.54	000	16.12654	0.00000	16,051.35	000	16.05135	16,126.540	13.44	1.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.40	Call	18,881.69	000	18.88169	0.00000	18,806.50	000	18.80650	18,881.690	13.44	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		13.44	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		13.44	0.00	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		8.40	840	102.98884	0.00000	8.41	933	102.91229		5.77	0.00	182,599,213.32	1,773	163,108.00
R2037	On 07/05/2026	Bond Future	9.00	Call	4,332.51	000	4.33251	0.00000	4,272.13	000	4.27213	4,332.510	7.61	0.86	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	7,300.55	000	7.30055	0.00000	7,230.04	000	7.23004	7,300.550	8.67	0.95	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	21.94	000	0.02194	0.00000	23.80	000	0.02380	21.940	9.80	(0.01)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	15,885.64	000	15.88564	0.00000	15,809.18	000	15.80918	15,885.640	10.18	1.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00	000	0.00000	0.00000	0.00	000	0.00000		10.18	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.45	727	100.56479	0.00000	8.46	863	100.48679		6.18	0.00	0.00	0	2,539.00
R2037	On 06/08/2026	Bond Future	10.02	Call	10,158.55	000	10.15855	0.00000	10,086.55	000	10.08655	10,158.550	9.25	0.95	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	46.03	000	0.04603	0.00000	48.25	000	0.04825	46.030	10.12	(0.02)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	9.14	000	0.00914	0.00000	9.70	000	0.00970	9.140	10.12	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.50	573	102.29548	0.00000	8.51	754	102.21592		6.15	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,838.79	000	6.83879	0.00000	6,776.40	000	6.77640	6,838.790	7.89	0.83	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	275.98	000	0.27598	0.00000	284.01	000	0.28401	275.980	9.11	(0.07)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	112.30	000	0.11230	0.00000	116.09	000	0.11609	112.300	9.54	(0.03)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.56	097	99.80359	0.00000	8.57	328	99.72236		6.35	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,124.91	000	2.12491	0.00000	2,091.01	000	2.09101	2,124.910	6.26	0.46	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,176.95	000	1.17695	0.00000	1,200.60	000	1.20060	1,176.950	7.66	(0.25)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	712.35	000	0.71235	0.00000	727.89	000	0.72789	712.350	8.40	(0.16)	0.00	0	4,490.00
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		8.48	724	121.82408	0.00000	8.49	782	121.73526		5.69	0.00	0.00	0	3,472.00
R2038	On 07/05/2026	Bond Future	0.00		8.53	582	118.48450	0.00000	8.54	679	118.39411		5.91	0.00	0.00	0	3,814.00
R2038	On 06/08/2026	Bond Future	0.00		8.58	565	120.59627	0.00000	8.59	705	120.50411		6.12	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.64	103	117.19188	0.00000	8.65	289	117.09786		6.19	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.70	313	119.21287	0.00000	8.71	549	119.11690		6.17	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		8.60	728	113.44705	0.00000	8.62	288	113.31749		6.18	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.65	678	110.46519	0.00000	8.67	292	110.33336		6.31	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.70	761	112.43405	0.00000	8.72	434	112.29971		6.49	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 05/11/2026	Bond Future	0.00		8.76358		109.39313	0.00000	8.78093	109.25625			6.77	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.82588		111.27971	0.00000	8.84390	111.14016			6.73	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		8.64722		103.07332	0.00000	8.68284	102.78248			6.70	0.00	355,190,660.72	3,446	62,426.00
R2040	On 05/02/2026	Bond Future	9.05	Call	3,221.94000		3.22194	0.00000	2,931.11000	2.93111	3,221.940		8.41	1.00	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.20	Call	4,385.22000		4.38522	0.00000	4,094.38000	4.09438	4,385.220		8.84	1.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	9.40	Put	0.00000		0.00000	0.00000	0.00000	0.00000			9.42	0.00	0.00	0	13,500.00
R2040	On 05/02/2026	Bond Future	9.80	Call	8,849.18000		8.84918	0.00000	8,558.34000	8.55834	8,849.180		11.38	1.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.24	Put	0.00000		0.00000	0.00000	0.00000	0.00000			13.82	0.00	0.00	0	14,000.00
R2040	On 05/02/2026	Bond Future	10.75	Put	0.00000		0.00000	0.00000	0.00000	0.00000			15.26	0.00	0.00	0	7,500.00
R2040	On 05/02/2026	Bond Future	11.82	Call	21,894.41000		21.89441	0.00000	21,603.57000	21.60357	21,894.410		15.26	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			15.26	0.00	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		8.69718		104.88655	0.00000	8.73397	104.59067			6.56	0.00	450,592,618.80	4,296	58,138.00
R2040	On 07/05/2026	Bond Future	8.65	Call	1,152.76000		1.15276	0.00000	1,028.56000	1.02856	1,152.760		6.31	0.46	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	14,500.27000		14.50027	0.00000	14,206.41000	14.20641	14,500.270		11.49	1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.11000		0.00011	0.00000	0.14000	0.00014	0.110		11.60	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.01000		0.00001	0.00000	0.01000	0.00001	0.010		11.60	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		8.74967		102.24575	0.00000	8.78775	101.94440			7.06	0.00	0.00	0	41,362.00
R2040	On 05/11/2026	Bond Future	0.00		8.80131		104.00533	0.00000	8.84067	103.69859			7.05	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,848.89000		8.84889	0.00000	8,593.04000	8.59304	8,848.890		9.44	0.85	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	300.42000		0.30042	0.00000	324.16000	0.32416	300.420		10.82	(0.07)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	108.37000		0.10837	0.00000	118.37000	0.11837	108.370		10.97	(0.03)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.85920		101.29239	0.00000	8.89996	100.98004			7.33	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,701.57000		2.70157	0.00000	2,557.56000	2.55756	2,701.570		7.39	0.48	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,340.86000		1.34086	0.00000	1,420.64000	1.42064	1,340.860		9.06	(0.24)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	824.51000		0.82451	0.00000	876.18000	0.87618	824.510		9.91	(0.15)	0.00	0	2,300.00
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		8.74225		115.51809	0.00000	8.78289	115.14089			6.81	0.00	0.00	0	1,932.00
R2042	On 07/05/2026	Bond Future	0.00		8.79119		112.44667	0.00000	8.83312	112.06296			6.96	0.00	674,680.02	6	2,000.00
R2042	On 06/08/2026	Bond Future	0.00		8.84125		114.45085	0.00000	8.88457	114.06008			7.19	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.89576		111.31862	0.00000	8.94052	110.92084			7.52	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		8.95585		113.23835	0.00000	9.00213	112.83346			7.49	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		8.86224		99.23684	0.00000	8.90286	98.87863			7.61	0.00	50,313,077.88	507	45,628.00
R2044	On 05/02/2026	Bond Future	10.07	Call	9,866.61000		9.86661	0.00000	9,508.40000	9.50840	9,866.610		13.06	1.00	0.00	0	9,000.00
R2044	On 05/02/2026	Bond Future	10.90	Call	15,797.65000		15.79765	0.00000	15,439.44000	15.43944	15,797.650		17.36	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			17.36	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			17.36	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			17.36	0.00	0.00	0	4,500.00
R2044	On 07/05/2026	Bond Future	0.00		8.91258		100.98262	0.00000	8.95443	100.61808			7.46	0.00	152,180,808.34	1,507	108,015.00
R2044	On 07/05/2026	Bond Future	10.00	Put	92.04000		0.09204	0.00000	111.04000	0.11104	92.040		10.62	(0.04)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.96524		98.39756	0.00000	9.00842	98.02636			8.06	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.01673		100.09093	0.00000	9.06123	99.71309			8.09	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.07381		97.43557	0.00000	9.11972	97.05105			8.44	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

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	0.00		8.83712		103.09201	0.00000	8.87270	102.75238		7.88	0.00	46,288,312.49	449	42,365.00
R2048	On 05/02/2026	Bond Future	8.90	Call	659.53000		0.65953	0.00000	459.55000	0.45955	659.530	8.43	0.83	0.00	0	1,362.00
R2048	On 05/02/2026	Bond Future	9.40	Call	5,163.72000		5.16372	0.00000	4,824.09000	4.82409	5,163.720	10.23	1.00	0.00	0	1,362.00
R2048	On 05/02/2026	Bond Future	9.65	Call	7,320.40000		7.32040	0.00000	6,980.77000	6.98077	7,320.400	11.09	1.00	0.00	0	12,500.00
R2048	On 05/02/2026	Bond Future	9.90	Put	0.00000		0.00000	0.00000	0.00000	0.00000		12.41	0.00	0.00	0	1,362.00
R2048	On 07/05/2026	Bond Future	0.00		8.88004		100.46891	0.00000	8.91662	100.12325		8.08	0.00	45,110,540.59	449	266,942.00
R2048	On 06/08/2026	Bond Future	0.00		8.92419		102.25981	0.00000	8.96184	101.90782		8.38	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		8.97364		99.58519	0.00000	9.01238	99.22702		8.79	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.02841		101.30341	0.00000	9.06834	100.93874		8.79	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		8.72186		134.22629	0.00000	8.75237	133.83298		8.10	0.00	12,080,366.10	90	9,607.00
R2053	On 07/05/2026	Bond Future	0.00		8.76212		130.72785	0.00000	8.79348	130.32762		8.31	0.00	11,765,506.50	90	73,547.00
R2053	On 06/08/2026	Bond Future	0.00		8.80292		133.05787	0.00000	8.83518	132.65030		8.62	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.84700		129.49012	0.00000	8.88019	129.07523		9.05	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.89521		131.72325	0.00000	8.92938	131.30090		9.06	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		8.21180		88.94952	0.00000	8.22227	88.88466		5.81	0.00	12,986,629.92	146	29,794.00
R209	On 07/05/2026	Bond Future	0.00		8.25028		87.36392	0.00000	8.26112	87.29795		5.87	0.00	12,755,132.32	146	40,480.00
R209	On 06/08/2026	Bond Future	0.00		8.28975		88.92112	0.00000	8.30102	88.85378		6.01	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.33458		87.30240	0.00000	8.34629	87.23375		6.16	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.38567		88.80861	0.00000	8.39787	88.73852		6.14	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		259.91560		259.91560	0.00000	259.68171	259.68171		0.00	0.00	46,524,892.40	179	245.00
R210	On 07/05/2026	Bond Future	0.00		261.08777		261.08777	0.00000	260.84978	260.84978		0.00	0.00	85,636,788.56	328	1,191.00
R210	On 06/08/2026	Bond Future	0.00		265.80520		265.80520	0.00000	265.56248	265.56248		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.92443		266.92443	0.00000	266.67752	266.67752		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		271.59346		271.59346	0.00000	271.34160	271.34160		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		7.41112		101.44030	0.00000	7.41642	101.41853		3.35	0.00	36,924,269.20	364	13,444.00
R213	On 07/05/2026	Bond Future	0.00		7.42685		99.67546	0.00000	7.43247	99.65333		3.26	0.00	36,281,867.44	364	69,339.00
R213	On 06/08/2026	Bond Future	0.00		7.44201		101.45220	0.00000	7.44803	101.42954		3.18	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.47100		99.65100	0.00000	7.47749	99.62771		3.17	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.51054		101.37079	0.00000	7.51757	101.34687		3.06	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		8.67210		84.85416	0.00000	8.69767	84.66928		7.16	0.00	1,357,666.56	16	7,014.00
R214	On 07/05/2026	Bond Future	0.00		8.71445		83.05110	0.00000	8.74077	82.86297		7.30	0.00	1,328,817.60	16	39,081.00
R214	On 06/08/2026	Bond Future	0.00		8.75812		84.53148	0.00000	8.78525	84.33990		7.55	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		8.80788		82.69224	0.00000	8.83585	82.49720		7.88	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		8.86349		84.11917	0.00000	8.89237	83.92054		7.87	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 :	5,936,410,715.35	53,621	2,103,842.00
Grand Total:	5,936,410,715.35	53,621	2,103,842.00