

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/02/2026

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	1,273.43600	1,273.43600	0.00000	1,275.49600	1,275.49600			0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026	Index Future	0.00	1,296.07600	1,296.07600	0.00000	1,297.93400	1,297.93400			0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026	Index Future	0.00	1,318.93900	1,318.93900	0.00000	1,320.82800	1,320.82800			0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026	Index Future	0.00	1,341.92600	1,341.92600	0.00000	1,343.84500	1,343.84500			0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027	Index Future	0.00	1,365.12400	1,365.12400	0.00000	1,367.07200	1,367.07200			0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026	Index Future	0.00	1,655.66900	1,655.66900	0.00000	1,659.25000	1,659.25000			0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026	Index Future	0.00	1,685.09200	1,685.09200	0.00000	1,688.43900	1,688.43900			0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026	Index Future	0.00	1,714.81800	1,714.81800	0.00000	1,718.22100	1,718.22100			0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026	Index Future	0.00	1,744.70400	1,744.70400	0.00000	1,748.16300	1,748.16300			0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027	Index Future	0.00	1,774.86500	1,774.86500	0.00000	1,778.37900	1,778.37900			0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026	Index Future	0.00	1,397.70700	1,397.70700	0.00000	1,401.32300	1,401.32300			0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026	Index Future	0.00	1,412.58200	1,412.58200	0.00000	1,425.97400	1,425.97400			0.00	0.00	0.00	0	75.00
ALBI	On	06/08/2026	Index Future	0.00	1,437.50100	1,437.50100	0.00000	1,451.12700	1,451.12700			0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026	Index Future	0.00	1,462.55400	1,462.55400	0.00000	1,476.41400	1,476.41400			0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027	Index Future	0.00	1,487.83700	1,487.83700	0.00000	1,501.93300	1,501.93300			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	8.54500	97.30473	0.00000	8.50569	97.51346			0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026	Bond Future	0.00	8.58801	95.32906	0.00000	8.56259	95.46053			0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026	Bond Future	0.00	8.64806	97.05199	0.00000	8.62147	97.18569			0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026	Bond Future	0.00	8.71948	94.95499	0.00000	8.69167	95.09077			0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027	Bond Future	0.00	8.80367	96.61537	0.00000	8.77451	96.75329			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	9.12000	97.30344	0.00000	9.08062	97.62167			0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026	Bond Future	0.00	9.14570	95.02187	0.00000	9.13603	95.09909			0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026	Bond Future	0.00	9.20178	96.73889	0.00000	9.19181	96.81746			0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026	Bond Future	0.00	9.26259	94.16426	0.00000	9.25234	94.24389			0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027	Bond Future	0.00	9.32905	95.80963	0.00000	9.31849	95.89047			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	1,371.68300	1,371.68300	0.00000	1,375.21700	1,375.21700			0.00	96,017,810.00		7	0.00
GOVI	On	07/05/2026	GOVI	0.00	1,354.75700	1,354.75700	0.00000	1,399.40900	1,399.40900			0.00	0.00		0	642.00
GOVI	On	06/08/2026	GOVI	0.00	1,378.65500	1,378.65500	0.00000	1,424.09300	1,424.09300			0.00	0.00		0	0.00
GOVI	On	05/11/2026	GOVI	0.00	1,402.68300	1,402.68300	0.00000	1,448.91000	1,448.91000			0.00	0.00		0	0.00
GOVI	On	04/02/2027	GOVI	0.00	1,426.93100	1,426.93100	0.00000	1,473.95300	1,473.95300			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	145.74590	145.74590	0.00000	145.85052	145.85052			0.00	0.00	206,813,432.10	1,419	0.00
I2029	On	07/05/2026	Bond Future	0.00	146.89141	146.89141	0.00000	146.99787	146.99787			0.00	0.00		0	4,593.00
I2029	On	06/08/2026	Bond Future	0.00	149.54646	149.54646	0.00000	149.65465	149.65465			0.00	0.00		0	0.00
I2029	On	05/11/2026	Bond Future	0.00	150.68078	150.68078	0.00000	150.79023	150.79023			0.00	0.00		0	0.00
I2029	On	04/02/2027	Bond Future	0.00	153.31829	153.31829	0.00000	153.42931	153.42931			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		113.58049		113.58049	0.00000	113.61917	113.61917		1.80	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		115.58114		115.58114	0.00000	115.64621	115.64621		1.64	0.00	0.00	0	1,580.00
I2031	On 06/08/2026	Bond Future	0.00		115.25597		115.25597	0.00000	115.32178	115.32178		1.63	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		117.26803		117.26803	0.00000	117.33471	117.33471		1.55	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.87033		116.87033	0.00000	116.93717	116.93717		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		143.74514		143.74514	0.00000	143.71586	143.71586		0.00	0.00	43,698,522.56	304	0.00
I2033	On 07/05/2026	Bond Future	0.00		144.98705		144.98705	0.00000	144.72281	144.72281		0.00	0.00	0.00	0	7,871.00
I2033	On 06/08/2026	Bond Future	0.00		147.60777		147.60777	0.00000	147.33847	147.33847		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		148.60586		148.60586	0.00000	148.33135	148.33135		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		151.20729		151.20729	0.00000	150.92749	150.92749		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		159.01776		159.01776	0.00000	159.11691	159.11691		0.00	0.00	103,520,561.76	651	0.00
I2038	On 07/05/2026	Bond Future	0.00		161.85475		161.85475	0.00000	161.95562	161.95562		0.00	0.00	0.00	0	4,185.00
I2038	On 06/08/2026	Bond Future	0.00		162.58837		162.58837	0.00000	162.69061	162.69061		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		165.42718		165.42718	0.00000	165.53091	165.53091		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		166.09859		166.09859	0.00000	166.20307	166.20307		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		123.97591		123.97591	0.00000	123.12764	123.12764		4.24	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		126.48203		126.48203	0.00000	125.32426	125.32426		4.12	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		125.92430		125.92430	0.00000	124.74497	124.74497		4.34	0.00	0.00	0	3,116.00
I2043	On 05/11/2026	Bond Future	0.00		128.12250		128.12250	0.00000	126.92238	126.92238		4.33	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.47868		127.47868	0.00000	126.25631	126.25631		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		143.32759		143.32759	0.00000	143.34413	143.34413		0.00	0.00	636,231,172.01	4,439	0.00
I2046	On 07/05/2026	Bond Future	0.00		143.59892		143.59892	0.00000	143.61586	143.61586		0.00	0.00	0.00	0	18,062.00
I2046	On 06/08/2026	Bond Future	0.00		146.19425		146.19425	0.00000	146.21139	146.21139		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		146.42589		146.42589	0.00000	146.44241	146.44241		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		148.98830		148.98830	0.00000	149.00475	149.00475		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		144.91452		144.91452	0.00000	145.17958	145.17958		0.00	0.00	370,691,342.16	2,558	0.00
I2050	On 07/05/2026	Bond Future	0.00		147.49975		147.49975	0.00000	147.76966	147.76966		0.00	0.00	0.00	0	16,475.00
I2050	On 06/08/2026	Bond Future	0.00		147.72459		147.72459	0.00000	147.99873	147.99873		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		150.30392		150.30392	0.00000	150.58253	150.58253		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		150.45617		150.45617	0.00000	150.73886	150.73886		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		130.84846		130.84846	0.00000	130.41976	130.41976		6.22	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00		133.40945		133.40945	0.00000	132.74649	132.74649		6.11	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		132.97691		132.97691	0.00000	132.30157	132.30157		6.49	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.29827		135.29827	0.00000	134.61081	134.61081		6.52	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		134.78015		134.78015	0.00000	134.07940	134.07940		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		438.77400		438.77400	0.00000	439.02000	439.02000		0.00	0.00	21,938,700.00	5	0.00
IGOV	On 07/05/2026	Index Future	0.00		446.71800		446.71800	0.00000	446.85200	446.85200		0.00	0.00	0.00	0	245.00
IGOV	On 06/08/2026	Index Future	0.00		454.70600		454.70600	0.00000	454.84200	454.84200		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		462.73600		462.73600	0.00000	462.87400	462.87400		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		470.83900		470.83900	0.00000	470.97800	470.97800		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	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	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	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	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	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	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	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		6.85000	105.32853	0.00000	6.84929	6.84929	105.32905		0.31		0.00	0.00	0	0.00
R187	On 07/05/2026	Bond Future	0.00		6.72822	103.07100	0.00000	6.72716	6.72716	103.07161		0.30		0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.42776	101.16615	0.00000	6.42638	6.42638	101.16664		0.22		0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		5.11883	102.90828	0.00000	5.11661	5.11661	102.90854		0.06		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		6.85000	108.64741	0.00000	6.84972	6.84972	108.64789		0.94		0.00	0.00	0	0.00
R188	On 07/05/2026	Bond Future	0.00		6.81950	106.40516	0.00000	6.80746	6.80746	106.42354		0.88		0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.75610	105.38781	0.00000	6.74176	6.74176	105.40517		0.90		0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.68302	106.62540	0.00000	6.66553	6.66553	106.64384		0.77		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		296.48236	296.48236	0.00000	296.91584	296.91584	296.91584		0.00		0.00	110,587,920.28	373	0.00
R202	On 07/05/2026	Bond Future	0.00		301.77168	301.77168	0.00000	302.21319	302.21319	302.21319		0.00		0.00	0.00	0	772.00
R202	On 06/08/2026	Bond Future	0.00		301.82859	301.82859	0.00000	302.27725	302.27725	302.27725		0.00		0.00	0.00	0	253.00
R202	On 05/11/2026	Bond Future	0.00		307.09887	307.09887	0.00000	307.55441	307.55441	307.55441		0.00		0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		306.99306	306.99306	0.00000	307.45468	307.45468	307.45468		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		7.21500	102.88722	0.00000	7.18516	7.18516	102.99044		2.49		0.00	5,357,749,094.28	52,074	0.00
R2030	On 07/05/2026	Bond Future	0.00		7.22717	104.69713	0.00000	7.19500	7.19500	104.80218		2.39		0.00	134,221,720.66	1,282	153,685.00
R2030	On 07/05/2026	Bond Future	7.21	Call	463.13000	0.46313	0.00000	518.47000	518.47000	0.51847	463.130	2.35	0.48	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,678.22000	1.67822	0.00000	1,770.28000	1,770.28000	1.77028	1,678.220	2.91	0.85	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	62.29000	0.06229	0.00000	55.34000	55.34000	0.05534	62.290	3.13	(0.08)	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.23868	102.55475	0.00000	7.20383	7.20383	102.66152		2.49		0.00	0.00	0	47,851.00
R2030	On 06/08/2026	Bond Future	7.21	Call	665.63000	0.66563	0.00000	720.50000	720.50000	0.72050	665.630	2.45	0.48	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,745.03000	1.74503	0.00000	1,828.13000	1,828.13000	1.82813	1,745.030	2.94	0.75	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 06/08/2026	Bond Future	8.06	Put	171.24	000	0.17124	0.00000	158.10000	0.15810	171.240	3.25	(0.14)	0.00		0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.25019		104.32081	0.00000	7.21242	104.42920		2.38	0.00	0.00		0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.27077		102.11541	0.00000	7.22951	102.22542		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		7.67000		105.79555	0.00000	7.62534	106.01496		3.86	0.00	2,298,090,937.10		21,722	0.00
R2032	On 07/05/2026	Bond Future	0.00		7.68922		103.54805	0.00000	7.65268	103.72143		3.82	0.00	142,689,212.90		1,378	167,515.00
R2032	On 06/08/2026	Bond Future	0.00		7.71905		105.39430	0.00000	7.68050	105.57057		3.78	0.00	0.00		0	230.00
R2032	On 05/11/2026	Bond Future	0.00		7.75724		103.05223	0.00000	7.71654	103.23128		3.81	0.00	0.00		0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.80483		104.83084	0.00000	7.76173	105.01275		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		7.78000		115.61665	0.00000	7.73537	115.87601		5.90	0.00	502,585,577.55		4,347	0.00
R2033	On 07/05/2026	Bond Future	0.00		7.80242		112.66798	0.00000	7.76607	112.87283		5.76	0.00	0.00		0	9,464.00
R2033	On 06/08/2026	Bond Future	0.00		7.83540		114.67678	0.00000	7.79721	114.88513		6.01	0.00	0.00		0	223.00
R2033	On 05/11/2026	Bond Future	0.00		7.87601		111.61256	0.00000	7.83588	111.82425		5.96	0.00	0.00		0	0.00
R2033	On 04/02/2027	Bond Future	0.00		7.92520		113.53860	0.00000	7.88295	113.75362		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		8.06500		109.12115	0.00000	8.03046	109.34760		4.94	0.00	1,279,227,241.45		11,723	0.00
R2035	On 07/05/2026	Bond Future	0.00		8.10679		106.50728	0.00000	8.06564	106.77102		5.04	0.00	28,437,443.76		267	106,120.00
R2035	On 07/05/2026	Bond Future	8.29	Call	1,864.71	000	1.86471	0.00000	2,047.92000	2.04792	1,864.710	5.66	0.66	0.00		0	1,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	355.22	000	0.35522	0.00000	312.00000	0.31200	355.220	6.21	(0.19)	0.00		0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	4,444.02	000	4.44402	0.00000	4,684.31000	4.68431	4,444.020	6.70	0.89	0.00		0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	63.33	000	0.06333	0.00000	55.39000	0.05539	63.330	7.47	(0.04)	0.00		0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	9,262.51	000	9.26251	0.00000	9,523.79000	9.52379	9,262.510	8.24	0.99	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	9,374.91	000	9.37491	0.00000	9,636.32000	9.63632	9,374.910	8.28	0.99	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	9,655.37	000	9.65537	0.00000	9,917.06000	9.91706	9,655.370	8.36	0.99	0.00		0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	4.63	000	0.00463	0.00000	4.08000	0.00408	4.630	8.87	0.00	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	4.25	000	0.00425	0.00000	3.74000	0.00374	4.250	8.87	0.00	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	3.42	000	0.00342	0.00000	3.00000	0.00300	3.420	8.87	0.00	0.00		0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	0.45	000	0.00045	0.00000	0.39000	0.00039	0.450	8.87	0.00	0.00		0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	0.41	000	0.00041	0.00000	0.36000	0.00036	0.410	8.87	0.00	0.00		0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	0.32	000	0.00032	0.00000	0.28000	0.00028	0.320	8.87	0.00	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.14482		108.40647	0.00000	8.10195	108.67476		5.09	0.00	0.00		0	156.00
R2035	On 06/08/2026	Bond Future	8.29	Call	2,192.12	000	2.19212	0.00000	2,358.52000	2.35852	2,192.120	5.60	0.59	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	4,106.83	000	4.10683	0.00000	4,320.20000	4.32020	4,106.830	6.32	0.77	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	4,505.06	000	4.50506	0.00000	4,724.74000	4.72474	4,505.060	6.46	0.80	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	6,259.22	000	6.25922	0.00000	6,498.80000	6.49880	6,259.220	7.00	0.88	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	290.83	000	0.29083	0.00000	265.54000	0.26554	290.830	7.12	(0.11)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	6,733.32	000	6.73332	0.00000	6,976.72000	6.97672	6,733.320	7.13	0.89	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	217.55	000	0.21755	0.00000	198.53000	0.19853	217.550	7.38	(0.08)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	149.23	000	0.14923	0.00000	136.17000	0.13617	149.230	7.72	(0.06)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	131.99	000	0.13199	0.00000	120.45000	0.12045	131.990	7.84	(0.05)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	129.95	000	0.12995	0.00000	118.60000	0.11860	129.950	7.85	(0.05)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	62.14	000	0.06214	0.00000	56.60000	0.05660	62.140	8.26	(0.03)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	49.42	000	0.04942	0.00000	44.93000	0.04493	49.420	8.26	(0.02)	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.19216		105.77544	0.00000	8.14751	106.04809		5.21	0.00	0.00		0	0.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,292.50	000	1.29250	0.00000	1,406.78000	1.40678	1,292.500	5.17	0.40	3,905,046.72		1,200	600.00

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 05/11/2026	Bond Future	8.47	Put	1,409.87	000	1.40987	0.00000	1,315.81	000	1.31581	1,409.870	5.92	(0.37)	(1,815,807.24)	600	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,547.22	000	4.54722	0.00000	4,755.55	000	4.75555	4,547.220	6.40	0.74	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	747.39	000	0.74739	0.00000	694.73	000	0.69473	747.390	6.65	(0.21)	(2,081,836.08)	1,200	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	488.58	000	0.48858	0.00000	453.31	000	0.45331	488.580	7.07	(0.14)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	262.15	000	0.26215	0.00000	242.94	000	0.24294	262.150	7.70	(0.08)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.24771		107.60160	0.00000	8.20110		107.87873		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		8.38000		101.08050	0.00000	8.35051		101.29093		5.92	0.00	5,233,948,290.00	51,780	0.00
R2037	On 07/05/2026	Bond Future	0.00		8.42182		102.89486	0.00000	8.39643		103.07276		5.77	0.00	10,289,486.00	100	190,878.00
R2037	On 07/05/2026	Bond Future	9.00	Call	4,242.47	000	4.24247	0.00000	4,399.77	000	4.39977	4,242.470	7.61	0.85	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	7,206.20	000	7.20620	0.00000	7,378.39	000	7.37839	7,206.200	8.67	0.95	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	21.34	000	0.02134	0.00000	20.11	000	0.02011	21.340	9.80	(0.01)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	15,791.61	00	15.79161	0.00000	15,969.47	000	15.96947	15,791.610	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		8.47111		100.46977	0.00000	8.44478		100.65064		6.18	0.00	0.00	0	2,639.00
R2037	On 06/08/2026	Bond Future	10.02	Call	10,064.64	00	10.06464	0.00000	10,238.18	000	10.23818	10,064.640	9.25	0.95	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	45.99	000	0.04599	0.00000	43.76	000	0.04376	45.990	10.12	(0.02)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	9.06	000	0.00906	0.00000	8.58	000	0.00858	9.060	10.12	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.51993		102.19983	0.00000	8.49267		102.38356		6.15	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,753.26	000	6.75326	0.00000	6,908.55	000	6.90855	6,753.260	7.89	0.82	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	278.95	000	0.27895	0.00000	267.50	000	0.26750	278.950	9.11	(0.07)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	113.19	000	0.11319	0.00000	108.34	000	0.10834	113.190	9.54	(0.03)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.57558		99.70720	0.00000	8.54730		99.89389		6.35	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,073.93	000	2.07393	0.00000	2,163.45	000	2.16345	2,073.930	6.26	0.46	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,194.41	000	1.19441	0.00000	1,151.40	000	1.15140	1,194.410	7.66	(0.25)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	721.97	000	0.72197	0.00000	695.65	000	0.69565	721.970	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		8.51000		121.63313	0.00000	8.47055		121.96438		5.69	0.00	422,310,227.36	3,472	0.00
R2038	On 07/05/2026	Bond Future	0.00		8.54388		118.41808	0.00000	8.51853		118.62717		5.91	0.00	0.00	0	3,814.00
R2038	On 06/08/2026	Bond Future	0.00		8.59392		120.52940	0.00000	8.56765		120.74200		6.12	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.64946		117.12504	0.00000	8.62224		117.34104		6.19	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.71174		119.14600	0.00000	8.68351		119.36545		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		8.63500		113.21698	0.00000	8.59557		113.54445		6.18	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.66478		110.39982	0.00000	8.64466		110.56432		6.31	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.71581		112.36818	0.00000	8.69501		112.53537		6.49	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.77193		109.32722	0.00000	8.75043		109.49703		6.77	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.83439		111.21378	0.00000	8.81215		111.38621		6.73	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		8.70000		102.64279	0.00000	8.65556		103.00512		6.70	0.00	6,291,387,170.26	61,294	0.00
R2040	On 07/05/2026	Bond Future	0.00		8.72072		104.69710	0.00000	8.70580		104.81712		6.56	0.00	135,582,744.50	1,295	57,661.00
R2040	On 07/05/2026	Bond Future	8.65	Call	1,053.35	000	1.05335	0.00000	1,113.91	000	1.11391	1,053.350	6.31	0.44	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	14,310.81	00	14.31081	0.00000	14,430.71	000	14.43071	14,310.810	11.49	1.00	0.00	0	1,460.00

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 07/05/2026	Bond Future	11.72	Put	0.10000	0.00010	0.00000	0.10000	0.00010	0.100	11.60	0.00	0.00	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	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		8.77394	102.05354	0.00000	8.75852	102.17560		7.06	0.00	0.00	0.00	0.00	0	41,462.00
R2040	On 05/11/2026	Bond Future	0.00		8.82626	103.81074	0.00000	8.81036	103.93469		7.05	0.00	0.00	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,676.55000	8.67655	0.00000	8,785.25000	8.78525	8,676.550	9.44	0.85	0.00	0.00	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	309.04000	0.30904	0.00000	302.88000	0.30288	309.040	10.82	(0.07)	0.00	0.00	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	111.51000	0.11151	0.00000	109.18000	0.10918	111.510	10.97	(0.03)	0.00	0.00	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.88488	101.09545	0.00000	8.86847	101.22124		7.33	0.00	0.00	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,599.47000	2.59947	0.00000	2,663.31000	2.66331	2,599.470	7.39	0.47	0.00	0.00	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,380.40000	1.38040	0.00000	1,353.94000	1.35394	1,380.400	9.06	(0.24)	0.00	0.00	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	848.18000	0.84818	0.00000	832.08000	0.83208	848.180	9.91	(0.16)	0.00	0.00	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	0.00	0.00	0	0.00
R2042	On 05/02/2026	Bond Future	0.00		8.80000	114.98265	0.00000	8.75557	115.39425		6.81	0.00	222,146,479.80		1,932	0.00	
R2042	On 07/05/2026	Bond Future	0.00		8.83016	112.08999	0.00000	8.80494	112.32063		6.96	0.00	0.00	0.00	0.00	0	2,000.00
R2042	On 06/08/2026	Bond Future	0.00		8.88142	114.08843	0.00000	8.85540	114.32299		7.19	0.00	0.00	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.93711	110.95107	0.00000	8.91027	111.18944		7.52	0.00	0.00	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		8.99845	112.86557	0.00000	8.97074	113.10784		7.49	0.00	0.00	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	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		8.90500	98.85981	0.00000	8.86556	99.20749		7.61	0.00	4,305,147,005.88		43,548	0.00	
R2044	On 07/05/2026	Bond Future	0.00		8.92058	100.91278	0.00000	8.91601	100.95267		7.46	0.00	45,410,751.00		450	110,045.00	
R2044	On 07/05/2026	Bond Future	10.00	Put	89.77000	0.08977	0.00000	90.71000	0.09071	89.770	10.62	(0.04)	0.00	0.00	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.97343	98.32699	0.00000	8.96873	98.36748		8.06	0.00	0.00	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		9.02506	100.02003	0.00000	9.02024	100.06105		8.09	0.00	0.00	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.08228	97.36446	0.00000	9.07734	97.40592		8.44	0.00	0.00	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	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		8.88500	102.63539	0.00000	8.84053	103.05938		7.88	0.00	5,631,090,672.35		54,865	0.00	
R2048	On 07/05/2026	Bond Future	0.00		8.90357	100.24635	0.00000	8.88356	100.43556		8.08	0.00	6,014,781.00		60	267,200.00	
R2048	On 07/05/2026	Bond Future	8.30	Call	70.57000	0.07057	0.00000	82.59000	0.08259	70.570	6.94	0.05	0.00	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	808.05000	0.80805	0.00000	878.19000	0.87819	808.050	7.93	0.32	0.00	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	9.19	Put	862.09000	0.86209	0.00000	818.90000	0.81890	862.090	9.64	(0.28)	0.00	0.00	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.94834	102.03380	0.00000	8.92776	102.22635		8.38	0.00	0.00	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		8.99836	99.35640	0.00000	8.97723	99.55191		8.79	0.00	0.00	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.05377	101.07156	0.00000	9.03203	101.27026		8.79	0.00	0.00	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	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		8.77500	133.54253	0.00000	8.73047	134.11510		8.10	0.00	1,282,943,085.71		9,607	0.00	
R2053	On 07/05/2026	Bond Future	0.00		8.78591	130.42404	0.00000	8.77097	130.61469		8.31	0.00	599,168,039.76		4,594	74,998.00	
R2053	On 06/08/2026	Bond Future	0.00		8.82732	132.74941	0.00000	8.81198	132.94319		8.62	0.00	0.00	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.87199	129.17753	0.00000	8.85624	129.37439		9.05	0.00	0.00	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.92080	131.40674	0.00000	8.90463	131.60659		9.06	0.00	0.00	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	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		8.24500	88.74404	0.00000	8.20545	88.98890		5.81	0.00	2,644,039,927.76		29,794	0.00	
R209	On 07/05/2026	Bond Future	0.00		8.26914	87.24917	0.00000	8.24371	87.40394		5.87	0.00	0.00	0.00	0.00	0	41,701.00
R209	On 06/08/2026	Bond Future	0.00		8.30922	88.80482	0.00000	8.28288	88.96221		6.01	0.00	0.00	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.35462	87.18495	0.00000	8.32734	87.34488		6.16	0.00	0.00	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.40633	88.68996	0.00000	8.37804	88.85248		6.14	0.00	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
R209	On 04/02/2027	Bond Future	8.03	Call	1,169.83	000	1.16983	0.00000	1,230.01	000	1.23001	1,169.830	5.83	0.35	9,479,337.69	3,237	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,251.79	000	1.25179	0.00000	1,207.10	000	1.20710	1,251.790	7.22	(0.30)	(16,224,617.63)	6,474	3,237.00
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		259.55	165	259.55165	0.00000	259.71	498	259.71498		0.00	0.00	63,590,154.25	245	0.00
R210	On 07/05/2026	Bond Future	0.00		260.63	671	260.63671	0.00000	260.88	344	260.88344		0.00	0.00	0.00	0	1,191.00
R210	On 06/08/2026	Bond Future	0.00		265.34	762	265.34762	0.00000	265.59	836	265.59836		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.46	238	266.46238	0.00000	266.71	627	266.71627		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		271.12	592	271.12592	0.00000	271.38	363	271.38363		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		7.45	000	101.28077	0.00000	7.40	528	101.46428		3.35	0.00	1,361,618,671.88	13,444	0.00
R213	On 07/05/2026	Bond Future	0.00		7.46	813	99.51304	0.00000	7.42	067	99.69981		3.26	0.00	0.00	0	69,337.00
R213	On 06/08/2026	Bond Future	0.00		7.48	582	101.28748	0.00000	7.43	531	101.47742		3.18	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.51	749	99.48437	0.00000	7.46	365	99.67737		3.17	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.56	011	101.20228	0.00000	7.50	244	101.39836		3.06	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		8.72	000	84.50830	0.00000	8.68	053	84.79314		7.16	0.00	592,741,216.20	7,014	0.00
R214	On 07/05/2026	Bond Future	0.00		8.73	289	82.91923	0.00000	8.72	314	82.98892		7.30	0.00	0.00	0	39,563.00
R214	On 06/08/2026	Bond Future	0.00		8.77	705	84.39774	0.00000	8.76	702	84.46857		7.55	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		8.82	726	82.55703	0.00000	8.81	695	82.62892		7.88	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		8.88	336	83.98244	0.00000	8.87	276	84.05534		7.87	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 :													40,173,191,515.74			398,754	1,605,410.00
Grand Total:													40,173,191,515.74			398,754	1,605,410.00