

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/02/2026

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
AL37	On 07/05/2026		Index Future	0.00	1,303.88100	1,303.88100	0.00000	1,300.91000	1,300.91000	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,326.94200	1,326.94200	0.00000	1,323.91900	1,323.91900	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,350.09600	1,350.09600	0.00000	1,347.01700	1,347.01700	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,373.35000	1,373.35000	0.00000	1,370.21500	1,370.21500	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,396.43100	1,396.43100	0.00000	1,393.24000	1,393.24000	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,712.67800	1,712.67800	0.00000	1,701.54900	1,701.54900	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,742.96900	1,742.96900	0.00000	1,731.64300	1,731.64300	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,773.38300	1,773.38300	0.00000	1,761.85500	1,761.85500	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,803.92800	1,803.92800	0.00000	1,792.19700	1,792.19700	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,834.24500	1,834.24500	0.00000	1,822.31300	1,822.31300	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,451.39600	1,451.39600	0.00000	1,440.98800	1,440.98800	0.00	0.00	0.00	0	75.00
ALBI	On 06/08/2026		Index Future	0.00	1,477.06600	1,477.06600	0.00000	1,466.47400	1,466.47400	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,502.84000	1,502.84000	0.00000	1,492.06000	1,492.06000	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,528.72500	1,528.72500	0.00000	1,517.75600	1,517.75600	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,554.41700	1,554.41700	0.00000	1,543.25900	1,543.25900	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 07/05/2026		Bond Future	0.00	8.34354	96.60300	0.00000	8.45431	96.02312	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	8.39115	98.35374	0.00000	8.50713	97.76331	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	8.44979	96.28212	0.00000	8.57143	95.68066	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	8.52158	97.96017	0.00000	8.64949	97.34744	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	8.60386	95.83275	0.00000	8.73850	95.20867	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 07/05/2026		Bond Future	0.00	8.76608	98.12412	0.00000	8.91122	96.92078	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	8.80963	99.90243	0.00000	8.95928	98.67723	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	8.85772	97.38566	0.00000	9.01215	96.13828	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	8.91190	99.08175	0.00000	9.07134	97.81183	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	8.97428	96.50103	0.00000	9.13908	95.20858	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 07/05/2026		GOVI	0.00	1,425.09500	1,425.09500	0.00000	1,414.63800	1,414.63800	0.00	0.00	14,250,950.00	1	604.00
GOVI	On 06/08/2026		GOVI	0.00	1,450.30000	1,450.30000	0.00000	1,439.65800	1,439.65800	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,475.60700	1,475.60700	0.00000	1,464.77600	1,464.77600	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,501.02300	1,501.02300	0.00000	1,490.00200	1,490.00200	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,526.25000	1,526.25000	0.00000	1,515.03900	1,515.03900	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 07/05/2026		Bond Future	0.00	147.12839	147.12839	0.00000	147.08204	147.08204	0.00	0.00	25,453,211.47	173	4,443.00
I2029	On 06/08/2026		Bond Future	0.00	149.79488	149.79488	0.00000	149.74762	149.74762	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.93823	150.93823	0.00000	150.88914	150.88914	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.57115	153.57115	0.00000	153.52008	153.52008	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.68529	154.68529	0.00000	154.63193	154.63193	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	Contracts Traded	Open Interest	
									Option					
I2031	On 07/05/2026	Bond Future	0.00	115.90958	115.90958	0.00000	115.94009	115.94009		1.56	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	115.59781	115.59781	0.00000	115.62883	115.62883		1.54	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	117.61867	117.61867	0.00000	117.64946	117.64946		1.47	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.22009	117.22009	0.00000	117.25050	117.25050		1.45	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.21191	119.21191	0.00000	119.24173	119.24173		1.37	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 07/05/2026	Bond Future	0.00	145.84606	145.84606	0.00000	145.46294	145.46294		0.00	0.00	2,333,536.96	16	7,827.00
I2033	On 06/08/2026	Bond Future	0.00	148.48932	148.48932	0.00000	148.09913	148.09913		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	149.50773	149.50773	0.00000	149.10984	149.10984		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	152.11593	152.11593	0.00000	151.70993	151.70993		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	153.10076	153.10076	0.00000	152.68643	152.68643		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 07/05/2026	Bond Future	0.00	164.94313	164.94313	0.00000	163.56933	163.56933		0.00	0.00	13,360,393.53	81	4,925.00
I2038	On 06/08/2026	Bond Future	0.00	165.74217	165.74217	0.00000	164.34335	164.34335		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	168.64014	168.64014	0.00000	167.21590	167.21590		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	169.35763	169.35763	0.00000	167.90710	167.90710		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	172.23744	172.23744	0.00000	170.76077	170.76077		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 07/05/2026	Bond Future	0.00	128.54808	128.54808	0.00000	128.43193	128.43193		3.93	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	128.03611	128.03611	0.00000	127.91771	127.91771		4.09	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	130.27433	130.27433	0.00000	130.15300	130.15300		4.11	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	129.66044	129.66044	0.00000	129.53595	129.53595		4.22	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	131.86333	131.86333	0.00000	131.73561	131.73561		4.21	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 07/05/2026	Bond Future	0.00	147.17794	147.17794	0.00000	146.00245	146.00245		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	149.84518	149.84518	0.00000	148.64866	148.64866		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	150.14592	150.14592	0.00000	148.92739	148.92739		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	152.76446	152.76446	0.00000	151.52360	151.52360		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	153.00779	153.00779	0.00000	151.74403	151.74403		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 07/05/2026	Bond Future	0.00	151.76226	151.76226	0.00000	151.01972	151.01972		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	152.07283	152.07283	0.00000	151.31674	151.31674		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	154.73182	154.73182	0.00000	153.96146	153.96146		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	154.95278	154.95278	0.00000	154.16774	154.16774		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	157.58748	157.58748	0.00000	156.78768	156.78768		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 07/05/2026	Bond Future	0.00	139.14866	139.14866	0.00000	136.92529	136.92529		5.90	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	138.82869	138.82869	0.00000	136.56495	136.56495		6.20	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	141.25568	141.25568	0.00000	138.95168	138.95168		6.30	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	140.83335	140.83335	0.00000	138.48789	138.48789		6.51	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	143.22660	143.22660	0.00000	140.83979	140.83979		6.56	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 07/05/2026	Index Future	0.00	453.82200	453.82200	0.00000	451.35300	451.35300		0.00	0.00	0.00	0	251.00
IGOV	On 06/08/2026	Index Future	0.00	461.95800	461.95800	0.00000	459.44500	459.44500		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	470.12700	470.12700	0.00000	467.56900	467.56900		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	478.33100	478.33100	0.00000	475.72700	475.72700		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	486.47500	486.47500	0.00000	483.82500	483.82500		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	0.00	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 07/05/2026		Bond Future	0.00	8.69000	105.12997	0.00000	8.69000	105.12997	0.43	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026		Bond Future	0.00	8.57000	102.10931	0.00000	8.57000	102.10931	0.29	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026		Bond Future	0.00	8.12000	104.29868	0.00000	8.12000	104.29868	0.11	0.00	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	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 07/05/2026		Bond Future	0.00	6.72374	103.07354	0.00000	6.76163	103.05207	0.27	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.36645	101.18791	0.00000	6.43084	101.16505	0.21	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	4.90431	102.93295	0.00000	5.11230	102.90903	0.06	0.00	0.00	0.00	0	0.00
R187	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R188	On 07/05/2026		Bond Future	0.00	6.75831	106.49865	0.00000	6.79140	106.44808	0.82	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	6.67867	105.48157	0.00000	6.71839	105.43346	0.85	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	6.58492	106.72885	0.00000	6.63464	106.67640	0.74	0.00	0.00	0.00	0	0.00
R188	On 21/12/2027		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	304.07405	304.07405	0.00000	303.34168	303.34168	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	304.19004	304.19004	0.00000	303.44429	303.44429	0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	309.50895	309.50895	0.00000	308.74798	308.74798	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	309.42824	309.42824	0.00000	308.65165	308.65165	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	314.68973	314.68973	0.00000	313.89688	313.89688	0.00	0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	7.08548	105.16080	0.00000	7.13901	104.98533	2.35	0.00	0.00	0.00	0	152,279.00
R2030	On 07/05/2026		Bond Future	7.21 Call	661.37000	0.66137	0.00000	555.61000	0.55561	661.370	2.31	0.65	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	2,060.91000	2.06091	0.00000	1,899.30000	1.89930	2,060.910	2.88	0.94	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	16.27000	0.01627	0.00000	22.98000	0.02298	16.270	3.12	(0.03)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.08339	103.03157	0.00000	7.14146	102.85294	2.44	0.00	100,146,686.04	972	49,119.00	
R2030	On 06/08/2026		Bond Future	7.21 Call	869.24000	0.86924	0.00000	768.46000	0.76846	869.240	2.40	0.60	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	2,083.96000	2.08396	0.00000	1,938.53000	1.93853	2,083.960	2.91	0.83	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	89.55000	0.08955	0.00000	107.45000	0.10745	89.550	3.24	(0.09)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.08069	104.80837	0.00000	7.14397	104.62601	2.37	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	7.08758	102.60496	0.00000	7.15717	102.41865	2.35	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	7.12557	104.32329	0.00000	7.20271	104.13288	2.20	0.00	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

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 07/05/2026	Bond Future	0.00	7.50823	104.41038	0.00000	7.58220	104.05687		3.85	0.00	457,004,233.26	4,377	168,160.00
R2032	On 06/08/2026	Bond Future	0.00	7.52681	106.27706	0.00000	7.60493	105.91721		3.76	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	7.55341	103.95283	0.00000	7.63616	103.58603		3.81	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	7.59018	105.74076	0.00000	7.67810	105.36685		3.68	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	7.64101	103.35651	0.00000	7.73471	102.97530		3.72	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 07/05/2026	Bond Future	0.00	7.61572	113.72522	0.00000	7.68435	113.33511		5.78	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00	7.63812	115.75842	0.00000	7.71027	115.36130		6.01	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	7.66794	112.71573	0.00000	7.74397	112.31102		5.98	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	7.70715	114.65406	0.00000	7.78748	114.24147		6.16	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	7.75901	111.53692	0.00000	7.84407	111.11631		6.09	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 07/05/2026	Bond Future	0.00	7.83678	108.25360	0.00000	7.95657	107.47424		5.07	0.00	126,223,697.60	1,166	104,504.00
R2035	On 07/05/2026	Bond Future	8.29 Call	3,102.61000	3.10261	0.00000	2,462.81000	2.46281	3,102.610	5.72	0.86	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	179.56000	0.17956	0.00000	311.23000	0.31123	179.560	5.77	(0.13)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	79.19000	0.07919	0.00000	143.69000	0.14369	79.190	6.31	(0.06)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	6,037.73000	6.03773	0.00000	5,289.45000	5.28945	6,037.730	6.82	0.97	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	9.16000	0.00916	0.00000	18.01000	0.01801	9.160	7.64	(0.01)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	10,990.98000	10.99098	0.00000	10,213.96000	10.21396	10,990.980	8.44	1.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	11,104.24000	11.10424	0.00000	10,327.09000	10.32709	11,104.240	8.48	1.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	11,386.64000	11.38664	0.00000	10,609.19000	10.60919	11,386.640	8.57	1.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	0.37000	0.00037	0.00000	0.79000	0.00079	0.370	9.10	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	0.33000	0.00033	0.00000	0.71000	0.00071	0.330	9.10	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	0.25000	0.00025	0.00000	0.54000	0.00054	0.250	9.10	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.02000	0.00002	0.00000	0.04000	0.00004	0.020	9.10	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.02000	0.00002	0.00000	0.04000	0.00004	0.020	9.10	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.01000	0.00001	0.00000	0.03000	0.00003	0.010	9.10	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	7.86262	110.18896	0.00000	7.98745	109.39569		5.11	0.00	0.00	0	156.00
R2035	On 06/08/2026	Bond Future	7.70 Call	903.67000	0.90367	0.00000	635.83000	0.63583	903.670	4.63	0.39	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	1,762.90000	1.76290	0.00000	1,351.80000	1.35180	1,762.900	5.03	0.57	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	3,319.16000	3.31916	0.00000	2,754.41000	2.75441	3,319.160	5.67	0.75	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	578.28000	0.57828	0.00000	789.38000	0.78938	578.280	5.76	(0.23)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	5,532.13000	5.53213	0.00000	4,854.89000	4.85489	5,532.130	6.43	0.88	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	5,970.26000	5.97026	0.00000	5,278.88000	5.27888	5,970.260	6.58	0.89	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	7,850.98000	7.85098	0.00000	7,116.33000	7.11633	7,850.980	7.15	0.94	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	122.11000	0.12211	0.00000	173.47000	0.17347	122.110	7.27	(0.05)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	8,349.77000	8.34977	0.00000	7,607.04000	7.60704	8,349.770	7.29	0.95	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	89.40000	0.08940	0.00000	127.70000	0.12770	89.400	7.55	(0.04)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	59.87000	0.05987	0.00000	85.99000	0.08599	59.870	7.92	(0.03)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	52.60000	0.05260	0.00000	75.66000	0.07566	52.600	8.04	(0.02)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	51.79000	0.05179	0.00000	74.50000	0.07450	51.790	8.06	(0.02)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	23.22000	0.02322	0.00000	34.03000	0.03403	23.220	8.49	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	17.88000	0.01788	0.00000	26.48000	0.02648	17.880	8.49	(0.01)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	7.89756	107.59144	0.00000	8.02777	106.78381		5.28	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	1,968.86000	1.96886	0.00000	1,558.51000	1.55851	1,968.860	4.86	0.55	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	706.95000	0.70695	0.00000	919.81000	0.91981	706.950	5.64	(0.23)	0.00	0	600.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/11/2026	Bond Future	8.80	Call	5,877.85000	5.87785	0.00000	5,208.89000	5.20889	5,877.850	6.17	0.85	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	8.97	Put	346.85000	0.34685	0.00000	458.12000	0.45812	346.850	6.43	(0.12)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	9.30	Put	222.67000	0.22267	0.00000	295.74000	0.29574	222.670	6.93	(0.08)	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.80	Put	114.05000	0.11405	0.00000	152.66000	0.15266	114.050	7.60	(0.04)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00		7.94103	109.44256	0.00000	8.07718	108.62014		5.22	0.00	0.00	0	0.00	
R2035	On 06/05/2027	Bond Future	0.00		7.99056	106.77905	0.00000	8.13294	105.94181		5.37	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2037	On 07/05/2026	Bond Future	0.00		8.13576	104.92358	0.00000	8.25552	104.06769		5.78	0.00	968,759,414.14	9,233	203,467.00	
R2037	On 07/05/2026	Bond Future	9.00	Call	6,028.36000	6.02836	0.00000	5,220.99000	5.22099	6,028.360	7.70	0.96	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	9.49	Call	9,160.20000	9.16020	0.00000	8,315.79000	8.31579	9,160.200	8.82	0.99	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.06	Put	2.26000	0.00226	0.00000	4.51000	0.00451	2.260	10.02	0.00	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.95	Call	17,819.6900	17.81969	0.00000	16,963.83000	16.96383	17,819.690	10.42	1.00	0.00	0	142.00	
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.42	0.00	0.00	0	142.00	
R2037	On 06/08/2026	Bond Future	0.00		8.17351	102.53951	0.00000	8.29779	101.66835		6.14	0.00	0.00	0	2,639.00	
R2037	On 06/08/2026	Bond Future	10.02	Call	12,038.8000	12.03880	0.00000	11,191.04000	11.19104	12,038.800	9.36	0.98	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70	Put	14.43000	0.01443	0.00000	21.44000	0.02144	14.430	10.28	(0.01)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30	Put	2.18000	0.00218	0.00000	3.48000	0.00348	2.180	10.28	0.00	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00		8.21110	104.30770	0.00000	8.34000	103.42084		6.18	0.00	0.00	0	0.00	
R2037	On 05/11/2026	Bond Future	9.46	Call	8,536.29000	8.53629	0.00000	7,755.70000	7.75570	8,536.290	8.02	0.90	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23	Put	141.44000	0.14144	0.00000	184.95000	0.18495	141.440	9.30	(0.04)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83	Put	53.42000	0.05342	0.00000	71.56000	0.07156	53.420	9.74	(0.02)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00		8.25583	101.84518	0.00000	8.38978	100.94225		6.43	0.00	0.00	0	0.00	
R2037	On 04/02/2027	Bond Future	8.44	Call	3,153.09000	3.15309	0.00000	2,648.81000	2.64881	3,153.090	6.34	0.59	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31	Put	728.14000	0.72814	0.00000	898.91000	0.89891	728.140	7.81	(0.17)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81	Put	434.28000	0.43428	0.00000	539.29000	0.53929	434.280	8.59	(0.10)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00		8.31404	103.55035	0.00000	8.45338	102.63125		6.39	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2038	On 07/05/2026	Bond Future	0.00		8.23635	120.98996	0.00000	8.36647	119.89231		5.94	0.00	150,511,510.24	1,244	4,049.00	
R2038	On 06/08/2026	Bond Future	0.00		8.27428	123.15301	0.00000	8.40920	122.03574		6.10	0.00	0.00	0	0.00	
R2038	On 05/11/2026	Bond Future	0.00		8.31759	119.79691	0.00000	8.45759	118.65954		6.24	0.00	0.00	0	0.00	
R2038	On 04/02/2027	Bond Future	0.00		8.36808	121.85695	0.00000	8.51353	120.69900		6.27	0.00	0.00	0	0.00	
R2038	On 06/05/2027	Bond Future	0.00		8.42740	118.41946	0.00000	8.57864	117.24097		6.28	0.00	0.00	0	0.00	
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2039	On 07/05/2026	Bond Future	0.00		8.32157	113.25409	0.00000	8.44120	112.24750		6.30	0.00	0.00	0	0.00	
R2039	On 06/08/2026	Bond Future	0.00		8.35993	115.27889	0.00000	8.48372	114.25425		6.44	0.00	0.00	0	0.00	
R2039	On 05/11/2026	Bond Future	0.00		8.40327	112.29094	0.00000	8.53145	111.24785		6.78	0.00	0.00	0	0.00	
R2039	On 04/02/2027	Bond Future	0.00		8.45332	114.22198	0.00000	8.58619	113.16004		6.79	0.00	0.00	0	0.00	
R2039	On 06/05/2027	Bond Future	0.00		8.51153	111.16059	0.00000	8.64937	110.07978		7.10	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 07/05/2026	Bond Future	0.00		8.36769	107.59101	0.00000	8.50257	106.47193		6.53	0.00	0.00	0	59,929.00	
R2040	On 07/05/2026	Bond Future	8.65	Call	2,783.27000	2.78327	0.00000	1,997.48000	1.99748	2,783.270	6.97	0.77	0.00	0	27,500.00	
R2040	On 07/05/2026	Bond Future	10.70	Call	17,196.0400	17.19604	0.00000	16,077.68000	16.07768	17,196.040	11.81	1.00	0.00	0	1,460.00	
R2040	On 07/05/2026	Bond Future	11.72	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.81	0.00	0.00	0	1,460.00	
R2040	On 07/05/2026	Bond Future	12.22	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.81	0.00	0.00	0	1,460.00	
R2040	On 06/08/2026	Bond Future	0.00		8.40829	105.00410	0.00000	8.54773	103.86495		6.98	0.00	393,555,366.80	3,748	41,462.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 05/11/2026	Bond Future	0.00		8.44837	106.81480	0.00000	8.59241	105.65527			7.05	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	11,292.5600	11.29256	0.00000	10,241.54000	10.24154	11,292.560		9.54	0.92	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	135.50000	0.13550	0.00000	182.35000	0.18235	135.500		10.99	(0.03)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	42.88000	0.04288	0.00000	60.09000	0.06009	42.880		11.14	(0.01)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.49492	104.14482	0.00000	8.64394	102.96458			7.38	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	4,222.01000	4.22201	0.00000	3,515.81000	3.51581	4,222.010		7.44	0.63	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	750.50000	0.75050	0.00000	949.22000	0.94922	750.500		9.19	(0.15)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	452.66000	0.45266	0.00000	575.67000	0.57567	452.660		10.07	(0.09)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.55305	105.88823	0.00000	8.70734	104.68721			7.40	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 07/05/2026	Bond Future	0.00		8.45152	115.62807	0.00000	8.59653	114.25379			6.95	0.00	97,011,950.73	839	3,310.00
R2042	On 06/08/2026	Bond Future	0.00		8.49001	117.69528	0.00000	8.63964	116.29638			7.11	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.53284	114.62302	0.00000	8.68730	113.19924			7.52	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		8.58163	116.59415	0.00000	8.74123	115.14493			7.55	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		8.63756	113.44653	0.00000	8.80258	111.97191			7.93	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 07/05/2026	Bond Future	0.00		8.55794	104.15458	0.00000	8.69250	102.93337			7.44	0.00	1,131,118,738.80	10,860	131,241.00
R2044	On 07/05/2026	Bond Future	10.00	Put	12.02000	0.01202	0.00000	25.07000	0.02507	12.020		11.42	(0.01)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.59909	101.63145	0.00000	8.73775	100.38838			7.97	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		8.63944	103.38394	0.00000	8.78220	102.11882			8.08	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		8.68552	100.78024	0.00000	8.83273	99.49243			8.50	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		8.74158	102.46726	0.00000	8.89345	101.15699			8.54	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 07/05/2026	Bond Future	0.00		8.52174	103.95822	0.00000	8.66090	102.58033			8.08	0.00	92,418,857.58	889	288,083.00
R2048	On 07/05/2026	Bond Future	8.30	Call	469.15000	0.46915	0.00000	215.55000	0.21555	469.150		7.02	0.25	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	2,485.76000	2.48576	0.00000	1,637.24000	1.63724	2,485.760		7.93	0.69	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	9.19	Put	132.95000	0.13295	0.00000	263.90000	0.26390	132.950		9.69	(0.07)	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.55525	105.81685	0.00000	8.69827	104.41435			8.31	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		8.59400	103.20719	0.00000	8.74104	101.77982			8.81	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		8.63823	104.98279	0.00000	8.78959	103.53008			8.88	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		8.68530	102.30774	0.00000	8.84107	100.82968			9.34	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 07/05/2026	Bond Future	0.00		8.40012	135.50181	0.00000	8.56476	133.29489			8.33	0.00	0.00	0	75,716.00
R2053	On 06/08/2026	Bond Future	0.00		8.43043	137.92430	0.00000	8.59953	135.67790			8.57	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.46396	134.44509	0.00000	8.63770	132.15893			9.09	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.50192	136.75722	0.00000	8.68056	134.43062			9.18	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.54520	133.19181	0.00000	8.72898	130.82494			9.67	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 07/05/2026	Bond Future	0.00		8.00006	88.90478	0.00000	8.10926	88.22808			5.89	0.00	31,116,673.00	350	45,567.00
R209	On 06/08/2026	Bond Future	0.00		8.02960	90.49426	0.00000	8.14278	89.80545			6.00	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.06438	88.90573	0.00000	8.18180	88.20441			6.24	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.10600	90.43512	0.00000	8.22798	89.72102			6.18	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,838.65000	1.83865	0.00000	1,520.92000	1.52092	1,838.650		5.85	0.48	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	783.53000	0.78353	0.00000	947.12000	0.94712	783.530		7.32	(0.21)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.15619	88.80241	0.00000	8.28303	88.07552			6.36	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

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/R157	On 31/03/2036		Price Contribution	0.00	100.00000	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026		Bond Future	0.00	260.71393	260.71393	0.00000	260.78564	260.78564	0.00	0.00	7,039,276.11	27	1,191.00
R210	On 06/08/2026		Bond Future	0.00	265.43901	265.43901	0.00000	265.51186	265.51186	0.00	0.00	0.00	0	0.00
R210	On 05/11/2026		Bond Future	0.00	266.56438	266.56438	0.00000	266.63673	266.63673	0.00	0.00	0.00	0	0.00
R210	On 04/02/2027		Bond Future	0.00	271.21372	271.21372	0.00000	271.28528	271.28528	0.00	0.00	0.00	0	0.00
R210	On 06/05/2027		Bond Future	0.00	272.25711	272.25711	0.00000	272.32735	272.32735	0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 07/05/2026		Bond Future	0.00	7.30382	100.16147	0.00000	7.37782	99.86880	3.26	0.00	162,261,581.40	1,620	69,591.00
R213	On 06/08/2026		Bond Future	0.00	7.30957	101.95220	0.00000	7.38838	101.65430	3.15	0.00	0.00	0	0.00
R213	On 05/11/2026		Bond Future	0.00	7.32873	100.16304	0.00000	7.41300	99.85935	3.17	0.00	0.00	0	0.00
R213	On 04/02/2027		Bond Future	0.00	7.35943	101.88664	0.00000	7.45004	101.57693	3.05	0.00	0.00	0	0.00
R213	On 06/05/2027		Bond Future	0.00	7.40046	100.04744	0.00000	7.49813	99.73163	3.04	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/05/2026		Bond Future	0.00	8.35600	85.67421	0.00000	8.50043	84.60346	7.29	0.00	10,966,298.88	128	39,547.00
R214	On 06/08/2026		Bond Future	0.00	8.38835	87.20593	0.00000	8.53706	86.11601	7.48	0.00	0.00	0	0.00
R214	On 05/11/2026		Bond Future	0.00	8.42671	85.41577	0.00000	8.57988	84.30650	7.88	0.00	0.00	0	0.00
R214	On 04/02/2027		Bond Future	0.00	8.47111	86.88547	0.00000	8.62908	85.75646	7.93	0.00	0.00	0	0.00
R214	On 06/05/2027		Bond Future	0.00	8.51898	85.04781	0.00000	8.68187	83.89906	8.29	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											3,783,532,376.54	35,724	1,701,034.00	
Grand Total:											3,783,532,376.54	35,724	1,701,034.00	