

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/02/2026

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
Derivatives														
AL37	On 07/05/2026		Index Future	0.00	1,300.14000	1,300.14000	0.00000	1,303.20400	1,303.20400	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,323.05800	1,323.05800	0.00000	1,326.25300	1,326.25300	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,346.19200	1,346.19200	0.00000	1,349.39900	1,349.39900	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,369.36600	1,369.36600	0.00000	1,372.64400	1,372.64400	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,392.40000	1,392.40000	0.00000	1,395.71700	1,395.71700	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,697.00900	1,697.00900	0.00000	1,710.99900	1,710.99900	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,726.92300	1,726.92300	0.00000	1,741.26100	1,741.26100	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,757.11800	1,757.11800	0.00000	1,771.64900	1,771.64900	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,787.36700	1,787.36700	0.00000	1,802.16800	1,802.16800	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,817.43100	1,817.43100	0.00000	1,832.46100	1,832.46100	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,439.42400	1,439.42400	0.00000	1,450.54600	1,450.54600	0.00	0.00	14,394,240.00	1	76.00
ALBI	On 06/08/2026		Index Future	0.00	1,464.79700	1,464.79700	0.00000	1,476.20100	1,476.20100	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,490.40900	1,490.40900	0.00000	1,501.96300	1,501.96300	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,516.06600	1,516.06600	0.00000	1,527.83700	1,527.83700	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,541.56700	1,541.56700	0.00000	1,553.51900	1,553.51900	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	8.47089	95.93671	0.00000	8.33773	96.63354	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	8.52560	97.66971	0.00000	8.38505	98.38492	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	8.58993	95.58960	0.00000	8.44337	96.31400	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	8.66894	97.25470	0.00000	8.51478	97.99288	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	8.75842	95.11678	0.00000	8.59664	95.86636	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	8.92326	96.82193	0.00000	8.78602	97.95751	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	8.97242	98.57073	0.00000	8.83018	99.73285	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.02516	96.03425	0.00000	8.87889	97.21328	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.08478	97.70588	0.00000	8.93371	98.90660	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.15265	95.10328	0.00000	8.99675	96.32333	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	1,413.10300	1,413.10300	0.00000	1,424.25600	1,424.25600	0.00	0.00	0.00	0	603.00
GOVI	On 06/08/2026		GOVI	0.00	1,438.01200	1,438.01200	0.00000	1,449.44600	1,449.44600	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,463.15600	1,463.15600	0.00000	1,474.74100	1,474.74100	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,488.34400	1,488.34400	0.00000	1,500.14600	1,500.14600	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,513.37800	1,513.37800	0.00000	1,525.36300	1,525.36300	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	147.51630	147.51630	0.00000	147.29817	147.29817	0.00	0.00	0.00	0	4,443.00
I2029	On 06/08/2026		Bond Future	0.00	150.18107	150.18107	0.00000	149.96779	149.96779	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	151.33614	151.33614	0.00000	151.11416	151.11416	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.97467	153.97467	0.00000	153.75058	153.75058	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	155.09695	155.09695	0.00000	154.86765	154.86765	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		116.41801	116.41801	0.00000	116.13619	116.13619	1.46	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00		116.10818	116.10818	0.00000	115.82830	115.82830	1.45	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		118.14222	118.14222	0.00000	117.85345	117.85345	1.39	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		117.75043	117.75043	0.00000	117.45844	117.45844	1.38	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		119.75300	119.75300	0.00000	119.45469	119.45469	1.30	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		146.92537	146.92537	0.00000	146.26485	146.26485	0.00	0.00	0.00	0	7,827.00
I2033	On 06/08/2026	Bond Future	0.00		149.57956	149.57956	0.00000	148.91570	148.91570	0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		150.62208	150.62208	0.00000	149.94170	149.94170	0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		153.24831	153.24831	0.00000	152.55780	152.55780	0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		154.25365	154.25365	0.00000	153.55008	153.55008	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		166.45428	166.45428	0.00000	164.68874	164.68874	0.00	0.00	0.00	0	4,925.00
I2038	On 06/08/2026	Bond Future	0.00		167.27045	167.27045	0.00000	165.48298	165.48298	0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		170.20123	170.20123	0.00000	168.37670	168.37670	0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		170.94332	170.94332	0.00000	169.08932	169.08932	0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		173.85251	173.85251	0.00000	171.96511	171.96511	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		129.75224	129.75224	0.00000	128.77023	128.77023	3.70	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		129.25388	129.25388	0.00000	128.26185	128.26185	3.86	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		131.51817	131.51817	0.00000	130.50438	130.50438	3.92	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		130.92323	130.92323	0.00000	129.89376	129.89376	4.03	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		133.14961	133.14961	0.00000	132.10122	132.10122	4.03	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		149.63875	149.63875	0.00000	148.28804	148.28804	0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00		152.34193	152.34193	0.00000	150.97543	150.97543	0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		152.69088	152.69088	0.00000	151.29586	151.29586	0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		155.35273	155.35273	0.00000	153.93484	153.93484	0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		155.64063	155.64063	0.00000	154.19740	154.19740	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		154.93677	154.93677	0.00000	153.86715	153.86715	0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00		155.29525	155.29525	0.00000	154.21583	154.21583	0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		158.01616	158.01616	0.00000	156.91245	156.91245	0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		158.29203	158.29203	0.00000	157.17125	157.17125	0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		160.98572	160.98572	0.00000	159.84413	159.84413	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		141.08989	141.08989	0.00000	137.47542	137.47542	5.60	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		140.79616	140.79616	0.00000	137.12506	137.12506	5.87	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		143.26280	143.26280	0.00000	139.52241	139.52241	6.02	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		142.87260	142.87260	0.00000	139.06938	139.06938	6.24	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		145.30275	145.30275	0.00000	141.43279	141.43279	6.30	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		458.17400	458.17400	0.00000	455.24900	455.24900	0.00	0.00	9,163,480.00	2	256.00
IGOV	On 06/08/2026	Index Future	0.00		466.36200	466.36200	0.00000	463.41200	463.41200	0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		474.62600	474.62600	0.00000	471.60800	471.60800	0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		482.90400	482.90400	0.00000	479.83800	479.83800	0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		491.13200	491.13200	0.00000	488.00900	488.00900	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	
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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R187	On 07/05/2026		Bond Future	0.00	6.77251	103.04591	0.00000	6.74452	103.06177	0.24	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.46658	101.15237	0.00000	6.40170	101.17540	0.19	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	5.18620	102.90054	0.00000	5.01310	102.92044	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	0.00	0	0.00
R188	On 07/05/2026		Bond Future	0.00	6.80184	106.43213	0.00000	6.76998	106.48081	0.74	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	6.73579	105.41239	0.00000	6.69267	105.46461	0.78	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	6.65189	106.65821	0.00000	6.60200	106.71083	0.69	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	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	306.31133	306.31133	0.00000	304.47330	304.47330	0.00	0.00	1,531,556.65	5	772.00	
R202	On 06/08/2026		Bond Future	0.00	306.44957	306.44957	0.00000	304.59649	304.59649	0.00	0.00	0.00	0	253.00	
R202	On 05/11/2026		Bond Future	0.00	311.81902	311.81902	0.00000	309.92311	309.92311	0.00	0.00	0.00	0	0.00	
R202	On 04/02/2027		Bond Future	0.00	311.77359	311.77359	0.00000	309.84890	309.84890	0.00	0.00	0.00	0	0.00	
R202	On 06/05/2027		Bond Future	0.00	317.07947	317.07947	0.00000	315.11851	315.11851	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	7.16361	104.90481	0.00000	7.10656	105.09166	2.15	0.00	33,779,348.82	322	151,979.00	
R2030	On 07/05/2026		Bond Future	7.21 Call	515.31000	0.51531	0.00000	614.37000	0.61437	515.310	2.39	0.56	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	1,827.23000	1.82723	0.00000	1,995.07000	1.99507	1,827.230	2.97	0.91	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	27.01000	0.02701	0.00000	17.66000	0.01766	27.010	3.20	(0.04)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.17016	102.76480	0.00000	7.10625	102.96120	2.24	0.00	0.00	0	48,818.00	
R2030	On 06/08/2026		Bond Future	7.21 Call	729.66000	0.72966	0.00000	825.85000	0.82585	729.660	2.46	0.53	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	1,868.70000	1.86870	0.00000	2,023.94000	2.02394	1,868.700	2.94	0.80	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	115.63000	0.11563	0.00000	94.72000	0.09472	115.630	3.26	(0.11)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.17359	104.54079	0.00000	7.10544	104.73700	2.18	0.00	0.00	0	0.00	
R2030	On 04/02/2027		Bond Future	0.00	7.18966	102.33181	0.00000	7.11457	102.53265	2.17	0.00	0.00	0	0.00	
R2030	On 06/05/2027		Bond Future	0.00	7.23753	104.04707	0.00000	7.15521	104.25007	2.04	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	7.59013	104.01906	0.00000	7.52354	104.33709		3.55	0.00	265,144,583.94	2,549	168,063.00
R2032	On 06/08/2026	Bond Future	0.00	7.61466	105.87249	0.00000	7.54298	106.20245		3.48	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	7.64542	103.54509	0.00000	7.57045	103.87716		3.54	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	7.68795	105.32507	0.00000	7.60818	105.66407		3.44	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	7.74455	102.93537	0.00000	7.66006	103.27887		3.48	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	7.69217	113.29077	0.00000	7.62057	113.69760		5.35	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00	7.71972	115.30942	0.00000	7.64322	115.73029		5.56	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	7.75299	112.26313	0.00000	7.67326	112.68735		5.55	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	7.79701	114.19265	0.00000	7.71269	114.62554		5.74	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	7.85358	111.06941	0.00000	7.76479	111.50827		5.71	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	8.00044	107.19067	0.00000	7.87253	108.02024		4.66	0.00	214,381.34	2	104,494.00
R2035	On 07/05/2026	Bond Future	8.29 Call	2,248.31000	2.24831	0.00000	2,898.94000	2.89894	2,248.310	5.88	0.76	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	376.28000	0.37628	0.00000	207.34000	0.20734	376.280	5.92	(0.23)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	173.97000	0.17397	0.00000	91.56000	0.09156	173.970	6.44	(0.12)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	5,019.66000	5.01966	0.00000	5,809.80000	5.80980	5,019.660	6.94	0.94	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	20.52000	0.02052	0.00000	10.47000	0.01047	20.520	7.70	(0.02)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	9,930.92000	9.93092	0.00000	10,757.91000	10.75791	9,930.920	8.52	1.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	10,044.01000	10.04401	0.00000	10,871.15000	10.87115	10,044.010	8.55	1.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	10,326.04000	10.32604	0.00000	11,153.51000	11.15351	10,326.040	8.65	1.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	0.44000	0.00044	0.00000	0.41000	0.00041	0.440	8.72	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	0.39000	0.00039	0.00000	0.36000	0.00036	0.390	8.72	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	0.29000	0.00029	0.00000	0.27000	0.00027	0.290	8.72	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.02000	0.00002	0.00000	0.02000	0.00002	0.020	8.72	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.02000	0.00002	0.00000	0.02000	0.00002	0.020	8.72	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	8.72	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.03417	109.10075	0.00000	7.89987	109.95144		4.71	0.00	0.00	0	156.00
R2035	On 06/08/2026	Bond Future	7.70 Call	443.58000	0.44358	0.00000	811.28000	0.81128	443.580	4.21	0.25	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	1,085.90000	1.08590	0.00000	1,626.81000	1.62681	1,085.900	4.62	0.44	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	2,437.09000	2.43709	0.00000	3,139.14000	3.13914	2,437.090	5.27	0.67	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	763.48000	0.76348	0.00000	630.99000	0.63099	763.480	5.36	(0.30)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	4,526.84000	4.52684	0.00000	5,322.04000	5.32204	4,526.840	6.04	0.84	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	4,951.84000	4.95184	0.00000	5,756.55000	5.75655	4,951.840	6.18	0.86	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	6,795.68000	6.79568	0.00000	7,626.51000	7.62651	6,795.680	6.76	0.92	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	149.34000	0.14934	0.00000	133.42000	0.13342	149.340	6.88	(0.07)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	7,288.09000	7.28809	0.00000	8,123.37000	8.12337	7,288.090	6.89	0.93	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	107.16000	0.10716	0.00000	97.63000	0.09763	107.160	7.15	(0.05)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	69.90000	0.06990	0.00000	65.30000	0.06530	69.900	7.52	(0.03)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	60.85000	0.06085	0.00000	57.34000	0.05734	60.850	7.64	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	59.80000	0.05980	0.00000	56.45000	0.05645	59.800	7.65	(0.03)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	25.64000	0.02564	0.00000	25.31000	0.02531	25.640	8.08	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	19.52000	0.01952	0.00000	19.51000	0.01951	19.520	8.08	(0.01)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.07573	106.48833	0.00000	7.93634	107.35007		4.91	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	1,411.61000	1.41161	0.00000	1,835.52000	1.83552	1,411.610	4.86	0.45	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	1,009.34000	1.00934	0.00000	762.04000	0.76204	1,009.340	5.68	(0.31)	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	4,968.05000	4.96805	4.96805	0.00000	5,671.31000	5.67131	4,968.050	6.19	0.80	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	501.54000	0.50154	0.50154	0.00000	374.39000	0.37439	501.540	6.45	(0.16)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	314.53000	0.31453	0.31453	0.00000	240.25000	0.24025	314.530	6.90	(0.11)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	160.21000	0.16021	0.16021	0.00000	122.97000	0.12297	160.210	7.56	(0.06)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.12731	108.31940	108.31940	0.00000	7.98149	109.19730		4.84	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	0.00		8.18486	105.63861	105.63861	0.00000	8.03277	106.52995		4.99	0.00	0.00	0	0.00
R2035	On 28/02/2035	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
R2037	On 07/05/2026	Bond Future	0.00		8.29365	103.79718	103.79718	0.00000	8.15587	104.77919		5.36	0.00	156,318,553.08	1,506	204,956.00
R2037	On 07/05/2026	Bond Future	9.00	Call	4,934.96000	4.93496	4.93496	0.00000	5,887.78000	5.88778	4,934.960	7.29	0.94	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	8,039.23000	8.03923	8.03923	0.00000	9,016.43000	9.01643	8,039.230	8.42	0.99	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	2.95000	0.00295	0.00295	0.00000	2.33000	0.00233	2.950	9.63	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	16,693.2900	16.69329	16.69329	0.00000	17,675.29000	17.67529	16,693.290	10.03	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	0.00000		10.03	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.33825	101.38686	101.38686	0.00000	8.19437	102.39260		5.67	0.00	0.00	0	2,559.00
R2037	On 06/08/2026	Bond Future	10.02	Call	10,915.8400	10.91584	10.91584	0.00000	11,894.08000	11.89408	10,915.840	9.40	0.97	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	15.77000	0.01577	0.01577	0.00000	14.98000	0.01498	15.770	9.84	(0.01)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	2.21000	0.00221	0.00221	0.00000	2.27000	0.00227	2.210	9.84	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.38128	103.13898	103.13898	0.00000	8.23268	104.15852		5.76	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	7,504.74000	7.50474	7.50474	0.00000	8,400.42000	8.40042	7,504.740	8.03	0.86	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	195.27000	0.19527	0.19527	0.00000	146.35000	0.14635	195.270	9.30	(0.06)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	57.41000	0.05741	0.05741	0.00000	55.29000	0.05529	57.410	9.33	(0.02)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.43268	100.65530	100.65530	0.00000	8.27820	101.69365		6.01	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,486.72000	2.48672	2.48672	0.00000	3,060.72000	3.06072	2,486.720	6.34	0.52	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	948.17000	0.94817	0.94817	0.00000	751.43000	0.75143	948.170	7.81	(0.21)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	559.34000	0.55934	0.55934	0.00000	447.94000	0.44794	559.340	8.55	(0.13)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.49758	102.34199	102.34199	0.00000	8.33724	103.39656		5.99	0.00	0.00	0	0.00
R2037	On 31/01/2037	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
R2038	On 07/05/2026	Bond Future	0.00		8.39928	119.61774	119.61774	0.00000	8.25642	120.81974		5.53	0.00	0.00	0	4,043.00
R2038	On 06/08/2026	Bond Future	0.00		8.44409	121.74917	121.74917	0.00000	8.29508	122.97982		5.66	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.49313	118.37320	118.37320	0.00000	8.33913	119.62094		5.83	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.55044	120.40764	120.40764	0.00000	8.39040	121.67824		5.87	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.61662	116.94756	116.94756	0.00000	8.45053	118.23817		5.90	0.00	0.00	0	0.00
R2038	On 31/03/2038	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
R2039	On 07/05/2026	Bond Future	0.00		8.48940	111.84550	111.84550	0.00000	8.33647	113.12802		5.85	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.53442	113.83837	113.83837	0.00000	8.37535	115.15054		5.95	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.58331	110.82968	110.82968	0.00000	8.41919	112.16064		6.32	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.63993	112.73453	112.73453	0.00000	8.46977	114.08974		6.35	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.70473	109.64982	109.64982	0.00000	8.52853	111.02649		6.65	0.00	0.00	0	0.00
R2039	On 31/03/2039	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	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		8.52514	106.28631	106.28631	0.00000	8.38771	107.42384		6.08	0.00	0.00	0	59,905.00
R2040	On 07/05/2026	Bond Future	8.65	Call	1,773.50000	1.77350	1.77350	0.00000	2,649.16000	2.64916	1,773.500	6.52	0.64	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	15,891.4800	15.89148	15.89148	0.00000	17,028.88000	17.02888	15,891.480	11.39	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	0.00000		11.39	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	0.00000		11.39	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		8.57184	103.66974	103.66974	0.00000	8.42899	104.83389		6.46	0.00	0.00	0	41,434.00

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	8.61673	105.46127	0.00000	8.46971	106.64187		6.58	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91 Call	10,063.7700	10.06377	0.00000	11,131.19000	11.13119	10,063.770	9.58	0.89	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67 Put	161.69000	0.16169	0.00000	140.00000	0.14000	161.690	10.69	(0.04)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27 Put	45.85000	0.04585	0.00000	44.39000	0.04439	45.850	10.69	(0.01)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00	8.66911	102.76707	0.00000	8.51694	103.96924		6.91	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78 Call	3,403.41000	3.40341	0.00000	4,107.65000	4.10765	3,403.410	7.47	0.56	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67 Put	974.44000	0.97444	0.00000	774.00000	0.77400	974.440	9.18	(0.19)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17 Put	585.31000	0.58531	0.00000	466.54000	0.46654	585.310	10.04	(0.12)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00	8.73307	104.48880	0.00000	8.57578	105.71008		6.94	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	8.61394	114.09042	0.00000	8.48176	115.33948		6.47	0.00	0.00	0	3,310.00
R2042	On 06/08/2026	Bond Future	0.00	8.65834	116.12332	0.00000	8.52121	117.40151		6.60	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00	8.70606	113.02809	0.00000	8.56500	114.32442		7.03	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00	8.76062	114.97070	0.00000	8.61480	116.29071		7.08	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00	8.82231	111.79748	0.00000	8.67178	113.13842		7.44	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	8.68952	102.96018	0.00000	8.56258	104.11210		6.92	0.00	44,890,638.48	436	129,435.00
R2044	On 07/05/2026	Bond Future	10.00 Put	24.02000	0.02402	0.00000	11.61000	0.01161	24.020	11.62	(0.01)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00	8.73535	100.40970	0.00000	8.60386	101.58831		7.39	0.00	0.00	0	7,516.00
R2044	On 05/11/2026	Bond Future	0.00	8.77924	102.14482	0.00000	8.64432	103.34031		7.55	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00	8.82969	99.51878	0.00000	8.69053	100.73601		7.96	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00	8.89004	101.18613	0.00000	8.74670	102.42267		8.02	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	8.65325	102.65532	0.00000	8.52645	103.91110		7.53	0.00	0.00	0	288,880.00
R2048	On 07/05/2026	Bond Future	8.30 Call	201.25000	0.20125	0.00000	450.43000	0.45043	201.250	6.91	0.13	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70 Call	1,708.24000	1.70824	0.00000	2,444.12000	2.44412	1,708.240	8.27	0.56	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	9.19 Put	268.08000	0.26808	0.00000	132.04000	0.13204	268.080	10.05	(0.12)	(1,666,451.85)	1,620	0.00
R2048	On 06/08/2026	Bond Future	0.00	8.69104	104.48453	0.00000	8.56010	105.76878		7.72	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00 Put	1,327.69000	1.32769	0.00000	931.79000	0.93179	1,327.690	9.29	(0.31)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00 Put	253.59000	0.25359	0.00000	174.18000	0.17418	253.590	12.12	(0.07)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00	8.73315	101.85562	0.00000	8.59895	103.15862		8.25	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00	8.78149	103.60700	0.00000	8.64330	104.93359		8.35	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00	8.83248	100.91030	0.00000	8.69047	102.25814		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 07/05/2026	Bond Future	0.00	8.54696	133.53057	0.00000	8.42525	135.16101		7.79	0.00	0.00	0	76,855.00
R2053	On 06/08/2026	Bond Future	0.00	8.58184	135.90996	0.00000	8.45623	137.57747		7.99	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00	8.61908	132.40082	0.00000	8.49043	134.09253		8.54	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00	8.66143	134.67653	0.00000	8.52909	136.39895		8.66	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	8.70905	131.07821	0.00000	8.57309	132.82805		9.13	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	8.15796	87.92842	0.00000	8.02535	88.74747		5.46	0.00	0.00	0	45,556.00
R209	On 06/08/2026	Bond Future	0.00	8.19414	89.49512	0.00000	8.05581	90.33414		5.54	0.00	0.00	0	3,614.00
R209	On 05/11/2026	Bond Future	0.00	8.23439	87.89259	0.00000	8.09152	88.74301		5.79	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	8.28259	89.40368	0.00000	8.13412	90.26985		5.77	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	1,243.41000	1.24341	0.00000	1,757.97000	1.75797	1,243.410	5.44	0.39	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	908.19000	0.90819	0.00000	815.88000	0.81588	908.190	6.92	(0.25)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.33938	87.75501	0.00000	8.18534	88.63469		5.95	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
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 07/05/2026		Bond Future	0.00	261.02181	261.02181	0.00000	260.91592	260.91592	0.00	0.00	0.00	0	1,191.00
R210	On 06/08/2026		Bond Future	0.00	265.73696	265.73696	0.00000	265.64468	265.64468	0.00	0.00	0.00	0	0.00
R210	On 05/11/2026		Bond Future	0.00	266.87610	266.87610	0.00000	266.77356	266.77356	0.00	0.00	0.00	0	0.00
R210	On 04/02/2027		Bond Future	0.00	271.52850	271.52850	0.00000	271.42726	271.42726	0.00	0.00	0.00	0	0.00
R210	On 06/05/2027		Bond Future	0.00	272.57888	272.57888	0.00000	272.47366	272.47366	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 07/05/2026		Bond Future	0.00	7.39157	99.81453	0.00000	7.33506	100.03779	2.98	0.00	1,110,336,831.72	11,124	82,402.00
R213	On 06/08/2026		Bond Future	0.00	7.40459	101.59316	0.00000	7.34284	101.82630	2.90	0.00	0.00	0	0.00
R213	On 05/11/2026		Bond Future	0.00	7.42911	99.80143	0.00000	7.36417	100.03519	2.94	0.00	0.00	0	0.00
R213	On 04/02/2027		Bond Future	0.00	7.46736	101.51786	0.00000	7.39737	101.75681	2.85	0.00	0.00	0	0.00
R213	On 06/05/2027		Bond Future	0.00	7.51602	99.67392	0.00000	7.44113	99.91578	2.84	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 07/05/2026		Bond Future	0.00	8.51321	84.50962	0.00000	8.37606	85.52436	6.76	0.00	0.00	0	39,547.00
R214	On 06/08/2026		Bond Future	0.00	8.55090	86.01557	0.00000	8.40900	87.05341	6.92	0.00	0.00	0	0.00
R214	On 05/11/2026		Bond Future	0.00	8.59363	84.20790	0.00000	8.44794	85.26081	7.35	0.00	0.00	0	0.00
R214	On 04/02/2027		Bond Future	0.00	8.64328	85.65599	0.00000	8.49296	86.72806	7.42	0.00	0.00	0	0.00
R214	On 06/05/2027		Bond Future	0.00	8.69621	83.79896	0.00000	8.54145	84.88805	7.76	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 :											1,634,107,162.18	17,567	1,716,292.00
Grand Total:											1,634,107,162.18	17,567	1,716,292.00