

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/03/2026

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	1,261.57300	1,261.57300	0.00000	1,270.40700	1,270.40700		0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,283.76400	1,283.76400	0.00000	1,292.74900	1,292.74900		0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,306.45600	1,306.45600	0.00000	1,315.59500	1,315.59500		0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,329.37400	1,329.37400	0.00000	1,338.66600	1,338.66600		0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,352.05500	1,352.05500	0.00000	1,361.49500	1,361.49500		0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,622.12500	1,622.12500	0.00000	1,641.77600	1,641.77600		0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,650.65800	1,650.65800	0.00000	1,670.64900	1,670.64900		0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,679.83500	1,679.83500	0.00000	1,700.17400	1,700.17400		0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,709.30300	1,709.30300	0.00000	1,729.98900	1,729.98900		0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,738.46600	1,738.46600	0.00000	1,759.49100	1,759.49100		0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,376.71700	1,376.71700	0.00000	1,392.18300	1,392.18300		0.00	0.00	0	76.00
ALBI	On 06/08/2026		Index Future	0.00	1,400.93400	1,400.93400	0.00000	1,416.66700	1,416.66700		0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,425.69700	1,425.69700	0.00000	1,441.70400	1,441.70400		0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,450.70600	1,450.70600	0.00000	1,466.98600	1,466.98600		0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,475.45700	1,475.45700	0.00000	1,492.00300	1,492.00300		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	0.00
ES33	On 07/05/2026		Bond Future	0.00	9.18611	92.30098	0.00000	8.99127	93.27383		0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.27552	93.96482	0.00000	9.07139	94.95506		0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.37212	91.83751	0.00000	9.15814	92.84520		0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.48411	93.46764	0.00000	9.25926	94.49303		0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.61064	91.28722	0.00000	9.37419	92.33002		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	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	0.00
ES42	On 07/05/2026		Bond Future	0.00	9.62843	91.28106	0.00000	9.44013	92.71393		0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.70072	92.92625	0.00000	9.50626	94.38484		0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.77463	90.30864	0.00000	9.57378	91.79289		0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.85472	91.91063	0.00000	9.64718	93.42110		0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.94572	89.23123	0.00000	9.73102	90.76754		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	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	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	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,349.96500	1,349.96500	0.00000	1,365.51300	1,365.51300		0.00	0.00	0	602.00
GOVI	On 06/08/2026		GOVI	0.00	1,373.71100	1,373.71100	0.00000	1,389.52800	1,389.52800		0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,397.99300	1,397.99300	0.00000	1,414.08500	1,414.08500		0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,422.51600	1,422.51600	0.00000	1,438.88300	1,438.88300		0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,446.78600	1,446.78600	0.00000	1,463.42000	1,463.42000		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 07/05/2026		Bond Future	0.00	146.49279	146.49279	0.00000	146.96903	146.96903		0.00	0.00	0	4,468.00
I2029	On 06/08/2026		Bond Future	0.00	149.13343	149.13343	0.00000	149.61808	149.61808		0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.29926	150.29926	0.00000	150.79146	150.79146		0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	152.96868	152.96868	0.00000	153.46932	153.46932		0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.11222	154.11222	0.00000	154.61914	154.61914		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	Contracts Traded	Open Interest	
									Option					
I2031	On 07/05/2026	Bond Future	0.00	115.18132	115.18132	0.00000	115.78885	115.78885		1.39	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	114.84589	114.84589	0.00000	115.46340	115.46340		1.37	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	116.87989	116.87989	0.00000	117.50818	117.50818		1.32	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	116.50655	116.50655	0.00000	117.14328	117.14328		1.30	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	118.51576	118.51576	0.00000	119.16309	119.16309		1.23	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	144.46959	144.46959	0.00000	145.40020	145.40020		0.00	0.00	0.00	0	7,827.00
I2033	On 06/08/2026	Bond Future	0.00	147.07378	147.07378	0.00000	148.02103	148.02103		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	148.10103	148.10103	0.00000	149.06417	149.06417		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	150.73151	150.73151	0.00000	151.71143	151.71143		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	151.73140	151.73140	0.00000	152.72598	152.72598		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	160.23464	160.23464	0.00000	164.08420	164.08420		0.00	0.00	8,011,732.00	50	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	160.93347	160.93347	0.00000	164.85154	164.85154		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	163.78384	163.78384	0.00000	167.77117	167.77117		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	164.46945	164.46945	0.00000	168.52490	168.52490		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	167.30749	167.30749	0.00000	171.43257	171.43257		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	127.85319	127.85319	0.00000	127.85611	127.85611		3.57	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	127.31697	127.31697	0.00000	127.31882	127.31882		3.72	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	129.57174	129.57174	0.00000	129.57351	129.57351		3.77	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	128.98793	128.98793	0.00000	128.98641	128.98641		3.88	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	131.21219	131.21219	0.00000	131.21024	131.21024		3.87	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	141.74373	141.74373	0.00000	146.05251	146.05251		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	144.29876	144.29876	0.00000	148.68501	148.68501		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	144.53566	144.53566	0.00000	148.99818	148.99818		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	147.10228	147.10228	0.00000	151.64385	151.64385		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	147.28804	147.28804	0.00000	151.90467	151.90467		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	144.28479	144.28479	0.00000	151.73904	151.73904		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	144.44639	144.44639	0.00000	152.03421	152.03421		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	147.00467	147.00467	0.00000	154.72664	154.72664		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	147.13809	147.13809	0.00000	154.99480	154.99480		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	149.67708	149.67708	0.00000	157.66889	157.66889		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	135.11964	135.11964	0.00000	139.36280	139.36280		5.27	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	134.71448	134.71448	0.00000	139.03275	139.03275		5.52	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	137.10021	137.10021	0.00000	141.49501	141.49501		5.64	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	136.65037	136.65037	0.00000	141.11981	141.11981		5.83	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	139.00674	139.00674	0.00000	143.55326	143.55326		5.89	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	443.26100	443.26100	0.00000	452.12500	452.12500		0.00	0.00	0.00	0	251.00
IGOV	On 06/08/2026	Index Future	0.00	451.16600	451.16600	0.00000	460.18600	460.18600		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	459.24700	459.24700	0.00000	468.42700	468.42700		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	467.40700	467.40700	0.00000	476.74700	476.74700		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	475.48400	475.48400	0.00000	484.98200	484.98200		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	7.09821	102.86168	0.00000	7.00818	102.91255	0.23	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.03100	100.95251	0.00000	6.87847	101.00644	0.19	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.78838	102.71675	0.00000	6.31047	102.77151	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	7.09327	105.98814	0.00000	7.01530	106.10669	0.71	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.08870	104.98630	0.00000	6.99522	105.09895	0.75	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.06922	106.21951	0.00000	6.95378	106.34061	0.67	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	304.82698	304.82698	0.00000	304.83456	304.83456	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	304.92775	304.92775	0.00000	304.93445	304.93445	0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	310.32880	310.32880	0.00000	310.33503	310.33503	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	310.36207	310.36207	0.00000	310.36331	310.36331	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	315.71760	315.71760	0.00000	315.71802	315.71802	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	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	7.96707	102.31703	0.00000	7.76245	102.96841	2.15	0.00	9,720,117.85	95	152,125.00	
R2030	On 07/05/2026		Bond Future	7.21 Call	0.24000	0.00024	0.00000	4.15000	0.00415	0.240	1.91	0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	113.00000	0.11300	0.00000	327.25000	0.32725	113.000	2.39	0.21	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	513.00000	0.51300	0.00000	239.71000	0.23971	513.000	2.64	(0.55)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.04344	100.12688	0.00000	7.82136	100.78972	2.23	0.00	1,602,030.08	16	31,545.00	
R2030	On 06/08/2026		Bond Future	7.21 Call	11.79000	0.01179	0.00000	44.31000	0.04431	11.790	1.97	0.02	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	253.17000	0.25317	0.00000	485.28000	0.48528	253.170	2.45	0.27	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	694.01000	0.69401	0.00000	426.61000	0.42661	694.010	2.81	(0.49)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.11522	101.87665	0.00000	7.87398	102.55095	2.19	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.20822	99.65519	0.00000	7.94398	100.34112	2.19	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.35129	101.34941	0.00000	8.05979	102.04675	2.07	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	0.00	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	8.36416	100.40964	0.00000	8.19388	101.19009		3.55	0.00	0.00	0	166,328.00
R2032	On 06/08/2026	Bond Future	0.00	8.43334	102.19479	0.00000	8.25340	102.98902		3.45	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	8.50671	99.82307	0.00000	8.31638	100.63105		3.52	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.59337	101.57209	0.00000	8.39148	102.39405		3.42	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.70117	99.14326	0.00000	8.48649	99.97897		3.46	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	8.46388	109.02246	0.00000	8.29405	109.94378		5.29	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00	8.53220	110.96076	0.00000	8.35354	111.89830		5.49	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.60391	107.86023	0.00000	8.41584	108.81406		5.51	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.68720	109.74984	0.00000	8.48881	110.72016		5.68	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.78877	106.57783	0.00000	8.57912	107.56434		5.63	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	8.72133	102.66872	0.00000	8.52672	103.86426		4.62	0.00	193,838,543.36	1,888	104,632.00
R2035	On 07/05/2026	Bond Future	8.29 Call	79.20000	0.07920	0.00000	276.52000	0.27652	79.200	4.71	0.09	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	2,642.64000	2.64264	0.00000	1,666.19000	1.66619	2,642.640	4.76	(0.90)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	1,502.33000	1.50233	0.00000	835.32000	0.83532	1,502.330	5.31	(0.68)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	1,185.49000	1.18549	0.00000	2,000.44000	2.00044	1,185.490	5.86	0.57	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	209.32000	0.20932	0.00000	95.48000	0.09548	209.320	6.73	(0.14)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	5,449.63000	5.44963	0.00000	6,619.30000	6.61930	5,449.630	7.56	0.96	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	5,559.93000	5.55993	0.00000	6,731.33000	6.73133	5,559.930	7.60	0.97	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	5,835.79000	5.83579	0.00000	7,011.03000	7.01103	5,835.790	7.69	0.97	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	8.22000	0.00822	0.00000	3.59000	0.00359	8.220	8.49	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	7.68000	0.00768	0.00000	3.37000	0.00337	7.680	8.52	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	6.50000	0.00650	0.00000	2.86000	0.00286	6.500	8.62	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.63000	0.00063	0.00000	0.25000	0.00025	0.630	8.69	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.55000	0.00055	0.00000	0.22000	0.00022	0.550	8.69	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.41000	0.00041	0.00000	0.16000	0.00016	0.410	8.69	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.78662	104.49411	0.00000	8.58362	105.71077		4.63	0.00	0.00	0	100.00
R2035	On 06/08/2026	Bond Future	7.70 Call	5.65000	0.00565	0.00000	22.95000	0.02295	5.650	3.92	0.01	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	39.76000	0.03976	0.00000	115.91000	0.11591	39.760	4.14	0.04	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	297.61000	0.29761	0.00000	591.86000	0.59186	297.610	4.71	0.18	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	3,074.02000	3.07402	0.00000	2,194.02000	2.19402	3,074.020	4.80	(0.79)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	1,259.18000	1.25918	0.00000	1,910.13000	1.91013	1,259.180	5.51	0.46	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	1,522.96000	1.52296	0.00000	2,233.72000	2.23372	1,522.960	5.66	0.51	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	2,858.98000	2.85898	0.00000	3,772.83000	3.77283	2,858.980	6.27	0.69	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	736.24000	0.73624	0.00000	469.37000	0.46937	736.240	6.42	(0.27)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	3,258.74000	3.25874	0.00000	4,212.74000	4.21274	3,258.740	6.44	0.73	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	536.61000	0.53661	0.00000	337.76000	0.33776	536.610	6.71	(0.21)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	351.18000	0.35118	0.00000	218.21000	0.21821	351.180	7.08	(0.14)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	305.29000	0.30529	0.00000	189.12000	0.18912	305.290	7.20	(0.12)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	300.08000	0.30008	0.00000	185.83000	0.18583	300.080	7.22	(0.12)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	149.04000	0.14904	0.00000	91.57000	0.09157	149.040	7.85	(0.06)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	128.48000	0.12848	0.00000	78.92000	0.07892	128.480	7.99	(0.06)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.85709	101.82154	0.00000	8.64533	103.05940		4.84	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	131.46000	0.13146	0.00000	272.65000	0.27265	131.460	4.41	0.08	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	3,109.77000	3.10977	0.00000	2,328.68000	2.32868	3,109.770	5.21	(0.69)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	1,738.89000	1.73889	0.00000	2,410.45000	2.41045	1,738.890	5.75	0.48	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	1,669.23000	1.66923	0.00000	1,197.87000	1.19787	1,669.230	6.01	(0.44)	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	9.30	Put	1,095.55000	1.09555	0.00000	772.16000	0.77216	1,095.550	6.52	(0.31)	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.80	Put	568.85000	0.56885	0.00000	392.75000	0.39275	568.850	7.19	(0.17)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00		8.93806	103.60591	0.00000	8.71670	104.86521	4.79	0.00	0.00	0	0.00		
R2035	On 04/02/2027	Bond Future	7.70	Call	62.18000	0.06218	0.00000	134.64000	0.13464	62.180	4.02	0.04	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.20	Call	396.26000	0.39626	0.00000	671.00000	0.67100	396.260	4.40	0.17	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.85	Put	2,337.82000	2.33782	0.00000	1,742.57000	1.74257	2,337.820	5.26	(0.53)	0.00	0	3,000.00	
R2035	On 06/05/2027	Bond Future	0.00		9.02786	100.86992	0.00000	8.79648	102.15040	4.94	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		9.01707	98.84164	0.00000	8.81788	100.17327	5.30	0.00	142,134,278.32	1,438	210,597.00		
R2037	On 07/05/2026	Bond Future	9.00	Call	992.89000	0.99289	0.00000	1,798.67000	1.79867	992.890	6.61	0.49	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	9.49	Call	3,320.08000	3.32008	0.00000	4,515.30000	4.51530	3,320.080	7.83	0.85	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.06	Put	38.91000	0.03891	0.00000	17.17000	0.01717	38.910	9.05	(0.03)	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.95	Call	11,738.57000	11.73857	0.00000	13,069.69000	13.06969	11,738.570	10.00	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		10.00	0.00	0.00	0	142.00	
R2037	On 06/08/2026	Bond Future	0.00		9.09021	96.33908	0.00000	8.88324	97.69433	5.61	0.00	0.00	0	230.00		
R2037	On 06/08/2026	Bond Future	10.02	Call	6,156.33000	6.15633	0.00000	7,374.62000	7.37462	6,156.330	8.85	0.87	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70	Put	104.90000	0.10490	0.00000	63.81000	0.06381	104.900	9.77	(0.04)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30	Put	19.61000	0.01961	0.00000	10.96000	0.01096	19.610	9.77	(0.01)	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00		9.15822	98.02262	0.00000	8.94352	99.40137	5.68	0.00	0.00	0	0.00		
R2037	On 05/11/2026	Bond Future	9.46	Call	3,295.46000	3.29546	0.00000	4,255.52000	4.25552	3,295.460	7.06	0.64	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23	Put	532.58000	0.53258	0.00000	365.21000	0.36521	532.580	8.40	(0.15)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83	Put	248.86000	0.24886	0.00000	168.88000	0.16888	248.860	9.26	(0.07)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00		9.23482	95.48308	0.00000	9.01168	96.88582	5.93	0.00	0.00	0	0.00		
R2037	On 04/02/2027	Bond Future	8.44	Call	423.93000	0.42393	0.00000	714.90000	0.71490	423.930	5.47	0.16	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31	Put	2,274.90000	2.27490	0.00000	1,705.38000	1.70538	2,274.900	6.90	(0.46)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81	Put	1,357.51000	1.35751	0.00000	1,000.98000	1.00098	1,357.510	7.74	(0.29)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00		9.32796	97.10575	0.00000	9.09587	98.53217	5.91	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		9.10689	113.90486	0.00000	8.92315	115.35070	5.46	0.00	38,272,032.96	336	4,385.00		
R2038	On 06/08/2026	Bond Future	0.00		9.17907	115.92990	0.00000	8.98829	117.40134	5.58	0.00	0.00	0	0.00		
R2038	On 05/11/2026	Bond Future	0.00		9.25297	112.47526	0.00000	9.05491	113.97226	5.76	0.00	0.00	0	0.00		
R2038	On 04/02/2027	Bond Future	0.00		9.33480	114.44564	0.00000	9.12897	115.96863	5.80	0.00	0.00	0	0.00		
R2038	On 06/05/2027	Bond Future	0.00		9.42844	110.91237	0.00000	9.21436	112.46101	5.83	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		9.21145	106.05984	0.00000	9.02282	107.52951	5.77	0.00	0.00	0	0.00		
R2039	On 06/08/2026	Bond Future	0.00		9.28283	107.94538	0.00000	9.08736	109.44109	5.87	0.00	0.00	0	0.00		
R2039	On 05/11/2026	Bond Future	0.00		9.35567	104.85521	0.00000	9.15316	106.37686	6.23	0.00	0.00	0	0.00		
R2039	On 04/02/2027	Bond Future	0.00		9.43589	106.69211	0.00000	9.22587	108.24028	6.26	0.00	0.00	0	0.00		
R2039	On 06/05/2027	Bond Future	0.00		9.52700	103.53099	0.00000	9.30904	105.10528	6.56	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		9.23651	100.66715	0.00000	9.06334	101.99468	5.99	0.00	54,964,263.90	546	59,392.00		
R2040	On 07/05/2026	Bond Future	8.65	Call	23.93000	0.02393	0.00000	103.65000	0.10365	23.930	5.74	0.03	0.00	0	27,500.00	
R2040	On 07/05/2026	Bond Future	10.70	Call	10,283.82000	10.28382	0.00000	11,605.42000	11.60542	10,283.820	11.22	0.99	0.00	0	1,460.00	
R2040	On 07/05/2026	Bond Future	11.72	Put	0.04000	0.00004	0.00000	0.02000	0.00002	0.040	11.34	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		11.34	0.00	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	Contracts Traded	Open Interest	
R2040	On 06/08/2026	Bond Future	0.00	9.30848	97.94651	0.00000	9.12920	99.29747			6.38	0.00	0.00	0	41,222.00
R2040	On 05/11/2026	Bond Future	0.00	9.37528	99.65807	0.00000	9.18997	101.03251			6.49	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91 Call	5,022.33000	5.02233	0.00000	6,075.86000	6.07586	5,022.330	8.51	0.73	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	10.67 Put	476.22000	0.47622	0.00000	345.49000	0.34549	476.220	9.97	(0.12)	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	11.27 Put	199.61000	0.19961	0.00000	141.79000	0.14179	199.610	10.60	(0.05)	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	0.00	9.44963	96.89669	0.00000	9.25778	98.29506			6.81	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78 Call	700.65000	0.70065	0.00000	1,059.71000	1.05971	700.650	6.41	0.21	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	9.67 Put	2,260.39000	2.26039	0.00000	1,760.39000	1.76039	2,260.390	8.15	(0.40)	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	10.17 Put	1,353.70000	1.35370	0.00000	1,042.25000	1.04225	1,353.700	9.09	(0.26)	0.00	0	2,300.00	
R2040	On 06/05/2027	Bond Future	0.00	9.53802	98.54317	0.00000	9.33929	99.96513			6.84	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	9.28886	108.01541	0.00000	9.12607	109.43575			6.35	0.00	0.00	0	4,279.00
R2042	On 06/08/2026	Bond Future	0.00	9.35598	109.93580	0.00000	9.18773	111.38130			6.48	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00	9.42411	106.75431	0.00000	9.25026	108.22497			6.90	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00	9.49858	108.62450	0.00000	9.31880	110.12076			6.94	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00	9.58246	105.37025	0.00000	9.39644	106.89166			7.31	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	9.31794	97.53516	0.00000	9.15526	98.89657			6.76	0.00	928,047,047.40	9,515	141,563.00
R2044	On 07/05/2026	Bond Future	10.00 Put	136.73000	0.13673	0.00000	70.13000	0.07013	136.730	10.04	(0.08)	0.00	0	15,000.00	
R2044	On 06/08/2026	Bond Future	0.00	9.38405	94.88419	0.00000	9.21616	96.26957			7.22	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00 Put	3,831.19000	3.83119	0.00000	2,871.59000	2.87159	3,831.190	7.22	(0.76)	0.00	0	7,000.00	
R2044	On 06/08/2026	Bond Future	9.25 Put	2,543.89000	2.54389	0.00000	1,838.29000	1.83829	2,543.890	7.96	(0.58)	0.00	0	7,000.00	
R2044	On 05/11/2026	Bond Future	0.00	9.44514	96.54219	0.00000	9.27213	97.95171			7.36	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00	9.51259	93.85141	0.00000	9.33406	95.28551			7.76	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00	9.59193	95.44616	0.00000	9.40762	96.90441			7.82	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	9.29662	96.64312	0.00000	9.13411	98.10711			7.33	0.00	0.00	0	290,298.00
R2048	On 07/05/2026	Bond Future	8.30 Call	0.05000	0.00005	0.00000	0.78000	0.00078	0.050	6.27	0.00	0.00	0	1,620.00	
R2048	On 07/05/2026	Bond Future	8.70 Call	28.80000	0.02880	0.00000	113.23000	0.11323	28.800	7.18	0.03	0.00	0	1,620.00	
R2048	On 06/08/2026	Bond Future	0.00	9.35351	98.36139	0.00000	9.18617	99.85127			7.51	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00 Put	4,906.70000	4.90670	0.00000	2,920.88000	2.92088	4,906.700	11.93	(0.65)	0.00	0	1,762.00	
R2048	On 06/08/2026	Bond Future	10.00 Put	1,401.35000	1.40135	0.00000	497.59000	0.49759	1,401.350	14.14	(0.25)	0.00	0	1,762.00	
R2048	On 05/11/2026	Bond Future	0.00	9.41257	95.64505	0.00000	9.24033	97.16075			8.01	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00	9.47771	97.32104	0.00000	9.30018	98.86327			8.10	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00	9.54672	94.54128	0.00000	9.36383	96.10953			8.54	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	9.19544	125.37604	0.00000	9.02783	127.40126			7.56	0.00	0.00	0	76,855.00
R2053	On 06/08/2026	Bond Future	0.00	9.24924	127.60507	0.00000	9.07671	129.66615			7.75	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10 Call	9.15000	0.00915	0.00000	30.45000	0.03045	9.150	6.69	0.01	0.00	0	530.00	
R2053	On 06/08/2026	Bond Future	8.60 Call	278.75000	0.27875	0.00000	571.88000	0.57188	278.750	7.33	0.10	498,011.69	530	0.00	
R2053	On 06/08/2026	Bond Future	9.10 Call	2,110.72000	2.11072	0.00000	3,110.00000	3.11000	2,110.720	8.87	0.41	2,063,688.82	530	530.00	
R2053	On 06/08/2026	Bond Future	9.10 Put	3,890.20000	3.89020	0.00000	2,828.40000	2.82840	3,890.200	8.87	(0.59)	0.00	0	530.00	
R2053	On 06/08/2026	Bond Future	9.60 Put	1,716.14000	1.71614	0.00000	1,197.76000	1.19776	1,716.140	10.43	(0.30)	(1,513,935.65)	530	530.00	
R2053	On 05/11/2026	Bond Future	0.00	9.30336	123.97637	0.00000	9.12581	126.07339			8.28	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00	9.36211	126.14829	0.00000	9.17927	128.28190			8.37	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	9.42796	122.43638	0.00000	9.23958	124.60586			8.84	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	8.87109	83.68633	0.00000	8.67712	84.81362			5.39	0.00	0.00	0	45,568.00

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 06/08/2026	Bond Future	0.00	8.93428	85.17419	0.00000	8.73307	86.32140		5.46	0.00	0.00	0	770.00
R209	On 05/11/2026	Bond Future	0.00	8.99913	83.51300	0.00000	8.79041	84.68012		5.71	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	9.07165	84.97633	0.00000	8.85487	86.16379		5.70	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	157.49000	0.15749	0.00000	293.47000	0.29347	157.490	5.06	0.09	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,412.68000	2.41268	0.00000	1,841.53000	1.84153	2,412.680	6.46	(0.53)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.15572	83.27328	0.00000	8.93039	84.48073		5.89	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	448.02000	0.44802	0.00000	701.91000	0.70191	448.020	5.55	0.17	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,100.94000	2.10094	0.00000	1,634.29000	1.63429	2,100.940	7.06	(0.43)	0.00	0	4,620.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	259.98698	259.98698	0.00000	260.66289	260.66289		0.00	0.00	0.00	0	1,191.00
R210	On 06/08/2026	Bond Future	0.00	264.67337	264.67337	0.00000	265.36113	265.36113		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	265.84616	265.84616	0.00000	266.54371	266.54371		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	270.56739	270.56739	0.00000	271.27684	271.27684		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	271.67079	271.67079	0.00000	272.38713	272.38713		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	8.19107	96.72061	0.00000	8.00429	97.43273		2.98	0.00	2,321,294.64	24	89,839.00
R213	On 06/08/2026	Bond Future	0.00	8.25749	98.44026	0.00000	8.05846	99.16491		2.89	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.33417	96.61244	0.00000	8.12171	97.34964		2.93	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.42874	98.30571	0.00000	8.20078	99.05570		2.84	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.54242	96.43067	0.00000	8.29732	97.19316		2.85	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	693.38000	0.69338	0.00000	995.92000	0.99592	693.380	2.95	0.34	8,370,535.30	2,830	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	696.32000	0.69632	0.00000	510.06000	0.51006	696.320	3.77	(0.28)	(13,676,900.21)	5,660	2,830.00
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	9.21834	79.55175	0.00000	9.03023	80.83319		6.66	0.00	0.00	0	38,959.00
R214	On 06/08/2026	Bond Future	0.00	9.27805	80.96616	0.00000	9.08410	82.27029		6.81	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.34055	79.08628	0.00000	9.14063	80.41318		7.22	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.40986	80.47228	0.00000	9.20354	81.82226		7.29	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.48390	78.54677	0.00000	9.27105	79.91955		7.64	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 :											1,374,652,740.46	23,988	1,755,649.00	
Grand Total:											1,374,652,740.46	23,988	1,755,649.00	