

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/03/2026

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	1,248.41300	1,248.41300	0.00000	1,260.61000	1,260.61000		0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,270.75800	1,270.75800	0.00000	1,282.78800	1,282.78800		0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,293.90800	1,293.90800	0.00000	1,305.46800	1,305.46800		0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,317.12400	1,317.12400	0.00000	1,328.37500	1,328.37500		0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,340.17500	1,340.17500	0.00000	1,351.05000	1,351.05000		0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,601.37600	1,601.37600	0.00000	1,624.41700	1,624.41700		0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,630.03800	1,630.03800	0.00000	1,652.99600	1,652.99600		0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,659.73500	1,659.73500	0.00000	1,682.22100	1,682.22100		0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,689.51400	1,689.51400	0.00000	1,711.73900	1,711.73900		0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,719.08200	1,719.08200	0.00000	1,740.95800	1,740.95800		0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,363.89900	1,363.89900	0.00000	1,380.14500	1,380.14500		0.00	0.00	0	74.00
ALBI	On 06/08/2026		Index Future	0.00	1,388.31100	1,388.31100	0.00000	1,404.42600	1,404.42600		0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,413.60300	1,413.60300	0.00000	1,429.25600	1,429.25600		0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,438.96600	1,438.96600	0.00000	1,454.33600	1,454.33600		0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,464.15000	1,464.15000	0.00000	1,479.16100	1,479.16100		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	9.37070	91.39118	0.00000	9.14523	92.50402		0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.46297	93.06724	0.00000	9.23257	94.17206		0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.55790	90.97382	0.00000	9.32696	92.04903		0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.67118	92.62544	0.00000	9.43644	93.68383		0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.79810	90.47098	0.00000	9.56018	91.50851		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	9.72063	90.59141	0.00000	9.56821	91.73572		0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.79205	92.25294	0.00000	9.63843	93.38974		0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.86208	89.67343	0.00000	9.71020	90.78089		0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.93999	91.30067	0.00000	9.78799	92.39227		0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	10.02816	88.65144	0.00000	9.87646	89.72264		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	1,337.25600	1,337.25600	0.00000	1,353.59700	1,353.59700		0.00	0.00	0	594.00
GOVI	On 06/08/2026		GOVI	0.00	1,361.19100	1,361.19100	0.00000	1,377.41100	1,377.41100		0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,385.99000	1,385.99000	0.00000	1,401.76300	1,401.76300		0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,410.85700	1,410.85700	0.00000	1,426.36100	1,426.36100		0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,435.54900	1,435.54900	0.00000	1,450.70800	1,450.70800		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	146.42568	146.42568	0.00000	146.47476	146.47476		0.00	0.00	0	4,468.00
I2029	On 06/08/2026		Bond Future	0.00	149.11110	149.11110	0.00000	149.11598	149.11598		0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.35592	150.35592	0.00000	150.28151	150.28151		0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.08715	153.08715	0.00000	152.95205	152.95205		0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.29660	154.29660	0.00000	154.09426	154.09426		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	114.81516	114.81516	0.00000	114.86944	114.86944		1.88	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	114.50762	114.50762	0.00000	114.52801	114.52801		1.77	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	116.59823	116.59823	0.00000	116.55709	116.55709		1.65	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	116.26152	116.26152	0.00000	116.17491	116.17491		1.59	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	118.31851	118.31851	0.00000	118.18012	118.18012		1.46	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	142.80010	142.80010	0.00000	142.98743	142.98743		0.00	0.00	0.00	0	7,827.00
I2033	On 06/08/2026	Bond Future	0.00	145.41895	145.41895	0.00000	145.56576	145.56576		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	146.49425	146.49425	0.00000	146.56637	146.56637		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	149.15535	149.15535	0.00000	149.17102	149.17102		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	150.19004	150.19004	0.00000	150.14289	150.14289		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	158.45465	158.45465	0.00000	159.25797	159.25797		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	159.16963	159.16963	0.00000	159.93909	159.93909		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	162.07560	162.07560	0.00000	162.77299	162.77299		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	162.79130	162.79130	0.00000	163.43821	163.43821		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	165.67306	165.67306	0.00000	166.26081	166.26081		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	122.56474	122.56474	0.00000	124.84363	124.84363		4.37	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	121.96983	121.96983	0.00000	124.25275	124.25275		4.68	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	124.19672	124.19672	0.00000	126.45399	126.45399		4.28	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	123.56121	123.56121	0.00000	125.81111	125.81111		4.14	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	125.74700	125.74700	0.00000	127.98224	127.98224		4.01	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	139.01428	139.01428	0.00000	139.84677	139.84677		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	141.56379	141.56379	0.00000	142.36847	142.36847		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	141.82685	141.82685	0.00000	142.57078	142.57078		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	144.40272	144.40272	0.00000	145.10375	145.10375		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	144.59935	144.59935	0.00000	145.25216	145.25216		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	143.90344	143.90344	0.00000	143.42241	143.42241		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	144.10215	144.10215	0.00000	143.56860	143.56860		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	146.73286	146.73286	0.00000	146.11239	146.11239		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	146.91600	146.91600	0.00000	146.22774	146.22774		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	149.51663	149.51663	0.00000	148.75295	148.75295		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	131.26826	131.26826	0.00000	133.28173	133.28173		6.39	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	130.83315	130.83315	0.00000	132.84301	132.84301		6.36	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	133.22173	133.22173	0.00000	135.19647	135.19647		6.19	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	132.75011	132.75011	0.00000	134.70894	134.70894		6.18	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	135.09882	135.09882	0.00000	137.03382	137.03382		6.03	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	438.73700	438.73700	0.00000	439.59500	439.59500		0.00	0.00	0.00	0	253.00
IGOV	On 06/08/2026	Index Future	0.00	446.69700	446.69700	0.00000	447.43600	447.43600		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	454.94000	454.94000	0.00000	455.45200	455.45200		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	463.20500	463.20500	0.00000	463.54700	463.54700		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	471.41400	471.41400	0.00000	471.56200	471.56200		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
IS10	On 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00		0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	8.69000	105.12997	0.00000	8.69000	105.12997	0.43		0.00	0.00	0	0.00
R186	On 06/08/2026		Bond Future	0.00	8.57000	102.10931	0.00000	8.57000	102.10931	0.29		0.00	0.00	0	0.00
R186	On 05/11/2026		Bond Future	0.00	8.12000	104.29868	0.00000	8.12000	104.29868	0.11		0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R187	On 07/05/2026		Bond Future	0.00	7.22557	102.78979	0.00000	7.22294	102.79127	0.41		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.15639	100.90821	0.00000	7.24116	100.87829	0.26		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.69761	102.72715	0.00000	7.44305	102.64184	0.07		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	7.33652	105.61935	0.00000	7.28598	105.69584	1.20		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.35507	104.66620	0.00000	7.31954	104.70883	1.03		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.34476	105.93121	0.00000	7.35406	105.92150	0.82		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	298.97487	298.97487	0.00000	298.98576	298.98576	0.00		0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	299.06216	299.06216	0.00000	298.98249	298.98249	0.00		0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	304.52227	304.52227	0.00000	304.28012	304.28012	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	304.56565	304.56565	0.00000	304.20238	304.20238	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	309.95723	309.95723	0.00000	309.45620	309.45620	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	8.25095	101.42187	0.00000	7.98926	102.24670	3.04		0.00	174,952,725.75	1,725	142,902.00
R2030	On 07/05/2026		Bond Future	7.21 Call	0.38000	0.00038	0.00000	0.12000	0.00012	0.380	2.75	0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	40.31000	0.04031	0.00000	92.57000	0.09257	40.310	3.01	0.08	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	1,193.58000	1.19358	0.00000	541.80000	0.54180	1,193.580	3.23	(0.79)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.34091	99.24744	0.00000	8.06734	100.05587		2.88	0.00	0.00	0	31,545.00
R2030	On 06/08/2026		Bond Future	7.21 Call	9.33000	0.00933	0.00000	9.49000	0.00949	9.330	2.49	0.02	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	138.50000	0.13850	0.00000	229.74000	0.22974	138.500	2.84	0.15	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,285.15000	1.28515	0.00000	721.83000	0.72183	1,285.150	3.19	(0.66)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.41864	101.03647	0.00000	8.14097	101.80500		2.67	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.52480	98.84107	0.00000	8.23606	99.58326		2.55	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.68191	100.56584	0.00000	8.38140	101.27773		2.34	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	8.63353	99.19035	0.00000	8.38089	100.33337		4.42	0.00	529,577,278.65	5,339	166,466.00
R2032	On 06/08/2026	Bond Future	0.00	8.71088	100.98501	0.00000	8.45089	102.11775		4.15	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	8.78735	98.64640	0.00000	8.52513	99.74530		4.11	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.88116	100.41483	0.00000	8.61268	101.49391		3.93	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.99575	98.01059	0.00000	8.72131	99.06531		3.88	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	8.73259	107.58497	0.00000	8.48059	108.93235		6.47	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00	8.80841	109.53156	0.00000	8.54966	110.86969		6.45	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.88292	106.46483	0.00000	8.62216	107.76824		6.26	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.97263	108.37323	0.00000	8.70624	109.65730		6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	9.08022	105.22550	0.00000	8.80855	106.48535		6.15	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	8.92247	101.45211	0.00000	8.70248	102.78372		5.44	0.00	3,347,919.63	33	105,977.00
R2035	On 07/05/2026	Bond Future	8.29 Call	21.34000	0.02134	0.00000	81.45000	0.08145	21.340	5.05	0.03	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	3,791.29000	3.79129	0.00000	2,530.45000	2.53045	3,791.290	5.09	(0.97)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	2,443.25000	2.44325	0.00000	1,404.62000	1.40462	2,443.250	5.55	(0.85)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	612.08000	0.61208	0.00000	1,228.31000	1.22831	612.080	6.08	0.37	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	458.90000	0.45890	0.00000	177.82000	0.17782	458.900	7.00	(0.27)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	4,306.21000	4.30621	0.00000	5,554.85000	5.55485	4,306.210	7.91	0.92	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	4,412.14000	4.41214	0.00000	5,665.69000	5.66569	4,412.140	7.95	0.92	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	4,678.20000	4.67820	0.00000	5,942.78000	5.94278	4,678.200	8.05	0.93	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	23.56000	0.02356	0.00000	5.92000	0.00592	23.560	8.85	(0.02)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	22.10000	0.02210	0.00000	5.52000	0.00552	22.100	8.89	(0.02)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	18.83000	0.01883	0.00000	4.63000	0.00463	18.830	8.99	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	3.77000	0.00377	0.00000	0.39000	0.00039	3.770	9.53	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	3.41000	0.00341	0.00000	0.34000	0.00034	3.410	9.53	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	2.63000	0.00263	0.00000	0.25000	0.00025	2.630	9.53	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.99109	103.28765	0.00000	8.76685	104.61177		5.23	0.00	0.00	0	100.00
R2035	On 06/08/2026	Bond Future	7.70 Call	4.82000	0.00482	0.00000	5.95000	0.00595	4.820	4.54	0.01	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	20.60000	0.02060	0.00000	41.88000	0.04188	20.600	4.52	0.02	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	148.82000	0.14882	0.00000	310.54000	0.31054	148.820	4.88	0.10	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	4,099.96000	4.09996	0.00000	2,971.92000	2.97192	4,099.960	4.96	(0.88)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	790.56000	0.79056	0.00000	1,299.01000	1.29901	790.560	5.62	0.33	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	991.28000	0.99128	0.00000	1,568.41000	1.56841	991.280	5.77	0.38	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	2,094.91000	2.09491	0.00000	2,926.47000	2.92647	2,094.910	6.39	0.59	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	1,132.14000	1.13214	0.00000	690.53000	0.69053	1,132.140	6.53	(0.37)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	2,442.72000	2.44272	0.00000	3,331.23000	3.33123	2,442.720	6.55	0.63	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	849.45000	0.84945	0.00000	500.03000	0.50003	849.450	6.86	(0.29)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	574.82000	0.57482	0.00000	324.43000	0.32443	574.820	7.25	(0.21)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	503.65000	0.50365	0.00000	281.24000	0.28124	503.650	7.38	(0.19)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	495.47000	0.49547	0.00000	276.35000	0.27635	495.470	7.39	(0.18)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	253.75000	0.25375	0.00000	135.38000	0.13538	253.750	8.03	(0.10)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	219.72000	0.21972	0.00000	116.37000	0.11637	219.720	8.17	(0.09)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	9.06085	100.64884	0.00000	8.83636	101.94186		5.27	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	72.03000	0.07203	0.00000	137.89000	0.13789	72.030	4.59	0.05	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	3,968.11000	3.96811	0.00000	3,017.51000	3.01751	3,968.110	5.23	(0.78)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	1,217.80000	1.21780	0.00000	1,785.58000	1.78558	1,217.800	5.75	0.38	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	2,227.55000	2.22755	0.00000	1,604.89000	1.60489	2,227.550	6.03	(0.53)	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	1,494.27000	1.49427	0.00000	1,047.22000	1.04722	1,494.270	6.54	(0.39)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	806.31000	0.80631	0.00000	538.98000	0.53898	806.310	7.26	(0.23)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		9.14382	102.45345	0.00000	8.91621	103.72931		5.10	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	45.36000	0.04536	0.00000	65.60000	0.06560	45.360	4.35	0.03	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	290.64000	0.29064	0.00000	412.88000	0.41288	290.640	4.73	0.13	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	3,096.72000	3.09672	0.00000	2,263.84000	2.26384	3,096.720	5.56	(0.61)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		9.23482	99.74229	0.00000	9.00475	100.99687		5.13	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		9.22744	97.46151	0.00000	8.98756	99.03738		6.13	0.00	426,296,644.74	4,374	216,696.00
R2037	On 07/05/2026	Bond Future	9.00	Call	447.94000	0.44794	0.00000	1,064.33000	1.06433	447.940	6.75	0.29	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	2,220.73000	2.22073	0.00000	3,469.40000	3.46940	2,220.730	7.98	0.72	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	94.42000	0.09442	0.00000	28.70000	0.02870	94.420	9.28	(0.06)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	10,361.8000	10.36180	0.00000	11,933.96000	11.93396	10,361.800	10.76	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		10.76	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.30410	94.96486	0.00000	9.05945	96.53890		6.16	0.00	0.00	0	230.00
R2037	On 06/08/2026	Bond Future	10.02	Call	4,990.18000	4.99018	0.00000	6,319.47000	6.31947	4,990.180	8.90	0.81	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	201.69000	0.20169	0.00000	91.79000	0.09179	201.690	10.19	(0.07)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	48.11000	0.04811	0.00000	16.42000	0.01642	48.110	10.29	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.37182	96.67668	0.00000	9.12621	98.22652		5.93	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	2,545.13000	2.54513	0.00000	3,415.20000	3.41520	2,545.130	7.30	0.55	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	802.25000	0.80225	0.00000	493.49000	0.49349	802.250	8.63	(0.21)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	387.84000	0.38784	0.00000	228.16000	0.22816	387.840	9.49	(0.11)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.45054	94.15255	0.00000	9.20140	95.69145		5.98	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	211.30000	0.21130	0.00000	453.48000	0.45348	211.300	5.29	0.10	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,786.78000	2.78678	0.00000	2,169.71000	2.16971	2,786.780	6.51	(0.55)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,651.31000	1.65131	0.00000	1,286.48000	1.28648	1,651.310	7.36	(0.36)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.54535	95.79494	0.00000	9.29294	97.31919		5.81	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		9.30676	112.36102	0.00000	9.08232	114.09671		6.31	0.00	3,483,191.62	31	4,388.00
R2038	On 06/08/2026	Bond Future	0.00		9.38197	114.39402	0.00000	9.15345	116.12595		6.13	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.45537	110.97386	0.00000	9.22628	112.67538		6.02	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.53899	112.96300	0.00000	9.30691	114.65032		5.85	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.63387	109.45419	0.00000	9.39918	111.12227		5.69	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		9.39070	104.68967	0.00000	9.16652	106.40729		6.68	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.46422	106.58389	0.00000	9.23617	108.29970		6.45	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.53587	103.52704	0.00000	9.30723	105.21637		6.52	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.61699	105.38273	0.00000	9.38550	107.06063		6.31	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.70844	102.24572	0.00000	9.47446	103.90742		6.41	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		9.33419	99.92940	0.00000	9.17137	101.16355		6.93	0.00	5,296,258.20	53	59,392.00
R2040	On 07/05/2026	Bond Future	8.65	Call	12.90000	0.01290	0.00000	35.88000	0.03588	12.900	6.17	0.02	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	9,551.47000	9.55147	0.00000	10,774.98000	10.77498	9,551.470	11.45	0.99	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.14000	0.00014	0.00000	0.01000	0.00001	0.140	12.18	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.01000	0.00001	0.00000	0.00000	0.00000	0.010	12.18	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.40543	97.22681	0.00000	9.24095	98.45230		7.00	0.00	376,656,661.94	3,874	47,386.00

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		9.46815	98.97942	0.00000	9.30538	100.17332			6.78	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,594.31000	4.59431	0.00000	5,388.80000	5.38880	4,594.310		8.77	0.69	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	591.68000	0.59168	0.00000	410.20000	0.41020	591.680		10.23	(0.14)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	255.88000	0.25588	0.00000	168.52000	0.16852	255.880		10.86	(0.07)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.54022	96.24613	0.00000	9.37712	97.42189			6.87	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	493.11000	0.49311	0.00000	811.53000	0.81153	493.110		6.12	0.17	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,352.17000	2.35217	0.00000	2,043.49000	2.04349	2,352.170		7.70	(0.43)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,380.91000	1.38091	0.00000	1,212.54000	1.21254	1,380.910		8.67	(0.27)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.62573	97.92482	0.00000	9.46268	99.07880			6.67	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		9.36609	107.35123	0.00000	9.21872	108.62397			7.34	0.00	0.00	0	4,279.00
R2042	On 06/08/2026	Bond Future	0.00		9.43182	109.29359	0.00000	9.28340	110.55582			7.36	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.49544	106.15952	0.00000	9.34901	107.38593			7.26	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.56709	108.06245	0.00000	9.42078	109.26819			6.99	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.64746	104.84620	0.00000	9.50172	106.02663			7.11	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		9.39029	96.93898	0.00000	9.25320	98.07345			7.81	0.00	156,362,574.74	1,613	143,524.00
R2044	On 07/05/2026	Bond Future	10.00	Put	229.90000	0.22990	0.00000	89.17000	0.08917	229.900		10.99	(0.11)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.45502	94.30762	0.00000	9.31716	95.43252			9.01	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00	Put	4,585.09000	4.58509	0.00000	3,412.10000	3.41210	4,585.090		9.01	(0.75)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,021.42000	3.02142	0.00000	2,218.77000	2.21877	3,021.420		8.64	(0.62)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,380.83000	1.38083	0.00000	1,047.85000	1.04785	1,380.830		10.09	(0.34)	(90,776,750.30)	29,000	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.51178	96.00759	0.00000	9.37612	97.10073			8.07	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.57646	93.34622	0.00000	9.44123	94.42072			7.82	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.65249	94.97435	0.00000	9.51806	96.02655			7.61	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		9.35420	96.13290	0.00000	9.21723	97.35385			8.47	0.00	224,278,055.70	2,333	289,924.00
R2048	On 07/05/2026	Bond Future	8.30	Call	0.19000	0.00019	0.00000	0.12000	0.00012	0.190		7.40	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	20.86000	0.02086	0.00000	47.97000	0.04797	20.860		7.63	0.02	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.40938	97.87216	0.00000	9.27168	99.08531			10.47	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	4,872.97000	4.87297	0.00000	4,421.64000	4.42164	4,872.970		10.47	(0.70)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	920.41000	0.92041	0.00000	1,201.62000	1.20162	920.410		11.22	(0.22)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.46408	95.19919	0.00000	9.32827	96.38207			9.27	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.52629	96.90594	0.00000	9.39069	98.07199			8.15	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.59179	94.16114	0.00000	9.45688	95.30645			8.32	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		9.26315	124.57342	0.00000	9.12110	126.26746			8.72	0.00	66,895,926.54	537	77,716.00
R2053	On 06/08/2026	Bond Future	0.00		9.31561	126.82737	0.00000	9.17263	128.51317			9.94	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10	Call	14.24000	0.01424	0.00000	14.08000	0.01408	14.240		7.48	0.01	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,009.65000	2.00965	0.00000	2,480.52000	2.48052	2,009.650		9.66	0.38	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	4,566.83000	4.56683	0.00000	3,351.90000	3.35190	4,566.830		9.66	(0.62)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,898.49000	1.89849	0.00000	1,427.94000	1.42794	1,898.490		10.34	(0.33)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.36578	123.25320	0.00000	9.22443	124.90122			9.26	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.42202	125.46258	0.00000	9.28071	127.09049			8.41	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.48482	121.79414	0.00000	9.34389	123.39659			8.59	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		9.05612	82.62896	0.00000	8.83171	83.91363			6.24	0.00	15,947,389.28	193	45,540.00
R209	On 06/08/2026	Bond Future	0.00		9.12162	84.12396	0.00000	8.89334	85.40599			6.03	0.00	0.00	0	770.00

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 05/11/2026	Bond Future	0.00	9.18524	82.48965	0.00000	8.95656	83.74937		6.07	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	9.25874	83.96856	0.00000	9.02727	85.21769		5.89	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	94.38000	0.09438	0.00000	176.11000	0.17611	94.380	5.15	0.06	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,907.43000	2.90743	0.00000	2,276.56000	2.27656	2,907.430	6.23	(0.62)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.34320	82.28535	0.00000	9.10935	83.51995		5.92	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	254.11000	0.25411	0.00000	487.42000	0.48742	254.110	5.31	0.11	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,428.46000	2.42846	0.00000	1,987.89000	1.98789	2,428.460	6.73	(0.49)	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	260.30147	260.30147	0.00000	260.41542	260.41542		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00	265.07527	265.07527	0.00000	265.11115	265.11115		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	266.39540	266.39540	0.00000	266.29113	266.29113		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	271.23413	271.23413	0.00000	271.02286	271.02286		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	272.45961	272.45961	0.00000	272.13028	272.13028		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	8.46218	95.69835	0.00000	8.20833	96.65513		3.88	0.00	0.00	0	89,839.00
R213	On 06/08/2026	Bond Future	0.00	8.53811	97.42979	0.00000	8.27573	98.37418		3.58	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.61860	95.63624	0.00000	8.35349	96.54574		3.51	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.72207	97.35113	0.00000	8.44919	98.23878		3.31	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.84410	95.50228	0.00000	8.56396	96.36401		3.21	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	470.37000	0.47037	0.00000	666.74000	0.66674	470.370	3.11	0.25	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	1,064.67000	1.06467	0.00000	710.54000	0.71054	1,064.670	3.96	(0.37)	0.00	0	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	9.31145	78.92816	0.00000	9.15913	79.95196		7.72	0.00	491,091,011.52	6,222	38,626.00
R214	On 06/08/2026	Bond Future	0.00	9.37033	80.35616	0.00000	9.21692	81.37395		7.49	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.42911	78.50839	0.00000	9.27745	79.50172		7.57	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.49632	79.91608	0.00000	9.34461	80.89573		7.36	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.56763	78.01583	0.00000	9.41638	78.97863		7.46	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 :											2,383,408,888.01	55,327	1,776,659.00	
Grand Total:											2,383,408,888.01	55,327	1,776,659.00	