

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/03/2026

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	1,250.44100	1,250.44100	0.00000	1,235.25300	1,235.25300		0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,272.92600	1,272.92600	0.00000	1,257.46700	1,257.46700		0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,296.52700	1,296.52700	0.00000	1,280.78600	1,280.78600		0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,320.93000	1,320.93000	0.00000	1,304.89300	1,304.89300		0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,345.24600	1,345.24600	0.00000	1,328.90800	1,328.90800		0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,605.21100	1,605.21100	0.00000	1,573.20200	1,573.20200		0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,634.07500	1,634.07500	0.00000	1,601.49400	1,601.49400		0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,664.37200	1,664.37200	0.00000	1,631.19200	1,631.19200		0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,695.69800	1,695.69800	0.00000	1,661.89600	1,661.89600		0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,726.91400	1,726.91400	0.00000	1,692.48100	1,692.48100		0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,362.73000	1,362.73000	0.00000	1,333.71200	1,333.71200		0.00	0.00	0	79.00
ALBI	On 06/08/2026		Index Future	0.00	1,387.23300	1,387.23300	0.00000	1,357.69600	1,357.69600		0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,412.95400	1,412.95400	0.00000	1,382.87400	1,382.87400		0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,439.54800	1,439.54800	0.00000	1,408.90300	1,408.90300		0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,466.04800	1,466.04800	0.00000	1,434.83200	1,434.83200		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	9.34571	91.51368	0.00000	9.67439	89.91908		0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.43512	93.19989	0.00000	9.77965	91.57596		0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.52228	91.13862	0.00000	9.88354	89.48457		0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.61556	92.87482	0.00000	9.99528	91.18934		0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.72038	90.80827	0.00000	10.11987	89.09125		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	9.77385	90.19684	0.00000	10.13091	87.61469		0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.84597	91.85890	0.00000	10.21504	89.22921		0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.91365	89.30193	0.00000	10.29512	86.62342		0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.98189	91.00318	0.00000	10.37623	88.27379		0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	10.05959	88.43186	0.00000	10.46778	85.65141		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	1,335.97700	1,335.97700	0.00000	1,306.74500	1,306.74500		0.00	13,359,770.00	1	619.00
GOVI	On 06/08/2026		GOVI	0.00	1,359.99900	1,359.99900	0.00000	1,330.24500	1,330.24500		0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,385.21500	1,385.21500	0.00000	1,354.91300	1,354.91300		0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,411.28700	1,411.28700	0.00000	1,380.41600	1,380.41600		0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,437.26700	1,437.26700	0.00000	1,405.82100	1,405.82100		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	146.36579	146.36579	0.00000	146.32725	146.32725		0.00	0.00	0	4,468.00
I2029	On 06/08/2026		Bond Future	0.00	149.06268	149.06268	0.00000	149.02354	149.02354		0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.35242	150.35242	0.00000	150.31310	150.31310		0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.21655	153.21655	0.00000	153.17652	153.17652		0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.56074	154.56074	0.00000	154.52082	154.52082		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 Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2031	On 07/05/2026	Bond Future	0.00	113.86846	113.86846	0.00000	113.87022	113.87022		1.88	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	113.54997	113.54997	0.00000	113.55215	113.55215		1.77	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	115.66015	115.66015	0.00000	115.66247	115.66247		1.65	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	115.40127	115.40127	0.00000	115.40506	115.40506		1.59	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	117.54857	117.54857	0.00000	117.55228	117.55228		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	141.93317	141.93317	0.00000	141.89046	141.89046		0.00	0.00	119,791,595.48	844	8,671.00
I2033	On 06/08/2026	Bond Future	0.00	144.54841	144.54841	0.00000	144.50493	144.50493		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	145.65212	145.65212	0.00000	145.60841	145.60841		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	148.42667	148.42667	0.00000	148.38216	148.38216		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	149.57649	149.57649	0.00000	149.53190	149.53190		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	156.87140	156.87140	0.00000	156.87325	156.87325		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	157.56778	157.56778	0.00000	157.57003	157.57003		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	160.49587	160.49587	0.00000	160.49837	160.49837		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	161.31771	161.31771	0.00000	161.32160	161.32160		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	164.32050	164.32050	0.00000	164.32409	164.32409		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	122.56135	122.56135	0.00000	121.37863	121.37863		4.37	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	121.97284	121.97284	0.00000	120.76882	120.76882		4.68	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	124.23955	124.23955	0.00000	123.01340	123.01340		4.28	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	123.70594	123.70594	0.00000	122.45813	122.45813		4.14	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	126.00758	126.00758	0.00000	124.73622	124.73622		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	133.97857	133.97857	0.00000	137.37675	137.37675		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	136.44729	136.44729	0.00000	139.90809	139.90809		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	136.65705	136.65705	0.00000	140.18292	140.18292		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	139.26028	139.26028	0.00000	142.85333	142.85333		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	139.48232	139.48232	0.00000	143.14375	143.14375		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	137.52218	137.52218	0.00000	141.49467	141.49467		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	137.61204	137.61204	0.00000	141.65799	141.65799		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	140.16930	140.16930	0.00000	144.29042	144.29042		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	140.34963	140.34963	0.00000	144.55075	144.55075		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	142.96187	142.96187	0.00000	147.24095	147.24095		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	126.12245	126.12245	0.00000	126.12409	126.12409		6.39	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	125.59976	125.59976	0.00000	125.60178	125.60178		6.36	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	127.93388	127.93388	0.00000	127.93606	127.93606		6.19	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	127.47070	127.47070	0.00000	127.47458	127.47458		6.18	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	129.84232	129.84232	0.00000	129.84621	129.84621		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	430.84800	430.84800	0.00000	434.55500	434.55500		0.00	0.00	0.00	0	263.00
IGOV	On 06/08/2026	Index Future	0.00	438.70100	438.70100	0.00000	442.47600	442.47600		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	446.93800	446.93800	0.00000	450.78500	450.78500		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	455.45200	455.45200	0.00000	459.37300	459.37300		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	463.93600	463.93600	0.00000	467.92700	467.92700		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
IS10	On 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	8.37200		0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	8.69000	105.12997	0.00000	8.69000	105.12997	0.43	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026		Bond Future	0.00	8.57000	102.10931	0.00000	8.57000	102.10931	0.29	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026		Bond Future	0.00	8.12000	104.29868	0.00000	8.12000	104.29868	0.11	0.00	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R187	On 07/05/2026		Bond Future	0.00	7.20590	102.80088	0.00000	7.51278	102.62795	0.41	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.09867	100.92860	0.00000	7.61955	100.74494	0.26	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.22834	102.78092	0.00000	7.86154	102.59401	0.07	0.00	0.00	0.00	0	0.00
R187	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R188	On 07/05/2026		Bond Future	0.00	7.41392	105.50235	0.00000	7.63248	105.17285	1.20	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.44112	104.56307	0.00000	7.70346	104.24947	1.03	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.41911	105.85361	0.00000	7.74338	105.51604	0.82	0.00	0.00	0.00	0	0.00
R188	On 21/12/2027		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	295.43254	295.43254	0.00000	295.43655	295.43655	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	295.47251	295.47251	0.00000	295.47685	295.47685	0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	300.96294	300.96294	0.00000	300.96783	300.96783	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	301.19226	301.19226	0.00000	301.19972	301.19972	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	306.79847	306.79847	0.00000	306.80568	306.80568	0.00	0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	8.20374	101.57006	0.00000	8.51718	100.59129	3.04	0.00	4,367,512.58	43	144,093.00	
R2030	On 07/05/2026		Bond Future	7.21 Call	0.19000	0.00019	0.00000	0.01000	0.00001	0.190	2.75	0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	35.42000	0.03542	0.00000	4.15000	0.00415	35.420	3.01	0.07	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	1,041.74000	1.04174	0.00000	1,904.31000	1.90431	1,041.740	3.23	(0.78)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.28671	99.40696	0.00000	8.62706	98.41045	2.88	0.00	198,813.92	2	31,547.00	
R2030	On 06/08/2026		Bond Future	7.21 Call	9.76000	0.00976	0.00000	1.44000	0.00144	9.760	2.49	0.02	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	148.61000	0.14861	0.00000	45.67000	0.04567	148.610	2.84	0.16	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,156.37000	1.15637	0.00000	1,881.09000	1.88109	1,156.370	3.19	(0.63)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.34794	101.23145	0.00000	8.71775	100.21676	2.67	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.41225	99.12955	0.00000	8.81746	98.09581	2.55	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.51894	100.95111	0.00000	8.96623	99.89818	2.34	0.00	0.00	0.00	0	0.00
R2030	On 31/01/2030		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 07/05/2026	Bond Future	0.00	8.59323	99.37158	0.00000	8.91801	97.92273		4.42	0.00	10,930,873.80	110	167,530.00
R2032	On 06/08/2026	Bond Future	0.00	8.66633	101.17797	0.00000	9.00970	99.70283		4.15	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	8.73247	98.87514	0.00000	9.09578	97.37310		4.11	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.80077	100.73640	0.00000	9.18628	99.20613		3.93	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.88644	98.42901	0.00000	9.29661	96.87035		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	8.68236	107.85181	0.00000	9.00130	106.17187		6.47	0.00	2,157,036.20	20	9,549.00
R2033	On 06/08/2026	Bond Future	0.00	8.75377	109.81235	0.00000	9.08949	108.10197		6.45	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.81834	106.78574	0.00000	9.17187	105.04407		6.26	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.88448	108.79595	0.00000	9.25756	107.02152		6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.96573	105.75411	0.00000	9.36022	103.94688		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	8.89448	101.62026	0.00000	9.21713	99.70413		5.44	0.00	145,215,351.54	1,429	106,205.00
R2035	On 07/05/2026	Bond Future	8.29 Call	14.45000	0.01445	0.00000	0.71000	0.00071	14.450	5.05	0.02	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	3,615.20000	3.61520	0.00000	5,514.20000	5.51420	3,615.200	5.09	(0.97)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	2,251.53000	2.25153	0.00000	4,035.37000	4.03537	2,251.530	5.55	(0.85)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	589.04000	0.58904	0.00000	139.98000	0.13998	589.040	6.08	0.39	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	333.70000	0.33370	0.00000	1,060.81000	1.06081	333.700	7.00	(0.23)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	4,423.25000	4.42325	0.00000	2,742.81000	2.74281	4,423.250	7.91	0.94	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	4,531.62000	4.53162	0.00000	2,837.89000	2.83789	4,531.620	7.95	0.95	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	4,803.33000	4.80333	0.00000	3,079.31000	3.07931	4,803.330	8.05	0.96	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	9.83000	0.00983	0.00000	60.46000	0.06046	9.830	8.85	(0.01)	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	9.10000	0.00910	0.00000	56.60000	0.05660	9.100	8.89	(0.01)	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	7.51000	0.00751	0.00000	47.97000	0.04797	7.510	8.99	(0.01)	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	1.09000	0.00109	0.00000	9.32000	0.00932	1.090	9.53	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.96000	0.00096	0.00000	8.43000	0.00843	0.960	9.53	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.71000	0.00071	0.00000	6.53000	0.00653	0.710	9.53	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.96040	103.46753	0.00000	9.29716	101.51663		5.23	0.00	0.00	0	100.00
R2035	On 06/08/2026	Bond Future	7.70 Call	4.23000	0.00423	0.00000	0.44000	0.00044	4.230	4.54	0.00	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	19.24000	0.01924	0.00000	2.60000	0.00260	19.240	4.52	0.02	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	147.34000	0.14734	0.00000	34.38000	0.03438	147.340	4.88	0.10	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	3,919.19000	3.91919	0.00000	5,727.69000	5.72769	3,919.190	4.96	(0.88)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	804.69000	0.80469	0.00000	321.55000	0.32155	804.690	5.62	0.35	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	1,011.19000	1.01119	0.00000	434.85000	0.43485	1,011.190	5.77	0.40	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	2,145.44000	2.14544	0.00000	1,169.59000	1.16959	2,145.440	6.39	0.60	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	1,010.67000	1.01067	0.00000	1,899.11000	1.89911	1,010.670	6.53	(0.35)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	2,502.11000	2.50211	0.00000	1,429.16000	1.42916	2,502.110	6.55	0.65	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	745.38000	0.74538	0.00000	1,457.12000	1.45712	745.380	6.86	(0.27)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	492.45000	0.49245	0.00000	1,010.27000	1.01027	492.450	7.25	(0.19)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	427.94000	0.42794	0.00000	891.39000	0.89139	427.940	7.38	(0.17)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	420.56000	0.42056	0.00000	877.59000	0.87759	420.560	7.39	(0.17)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	206.45000	0.20645	0.00000	459.76000	0.45976	206.450	8.03	(0.09)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	177.12000	0.17712	0.00000	399.11000	0.39911	177.120	8.17	(0.08)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	9.02310	100.86475	0.00000	9.37450	98.87819		5.27	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	74.49000	0.07449	0.00000	18.21000	0.01821	74.490	4.59	0.05	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	3,773.34000	3.77334	0.00000	5,438.28000	5.43828	3,773.340	5.23	(0.77)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	1,263.96000	1.26396	0.00000	640.52000	0.64052	1,263.960	5.75	0.40	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	2,072.78000	2.07278	0.00000	3,270.42000	3.27042	2,072.780	6.03	(0.52)	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	1,369.18000	1.36918	0.00000	2,267.74000	2.26774	1,369.180	6.54	(0.37)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80 Put	721.17000	0.72117	0.00000	1,267.80000	1.26780	721.170	7.26	(0.21)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00	9.08817	102.76344	0.00000	9.45564	100.73954		5.10	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70 Call	50.21000	0.05021	0.00000	13.19000	0.01319	50.210	4.35	0.03	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20 Call	317.03000	0.31703	0.00000	121.74000	0.12174	317.030	4.73	0.14	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85 Put	2,878.95000	2.87895	0.00000	4,222.69000	4.22269	2,878.950	5.56	(0.59)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00	9.15970	100.14967	0.00000	9.54399	98.08828		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	9.17853	97.78001	0.00000	9.50580	95.67579		6.13	0.00	273,392,907.96	2,796	220,089.00
R2037	On 07/05/2026	Bond Future	9.00 Call	458.19000	0.45819	0.00000	91.86000	0.09186	458.190	6.75	0.31	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49 Call	2,366.07000	2.36607	0.00000	1,055.20000	1.05520	2,366.070	7.98	0.77	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06 Put	45.68000	0.04568	0.00000	224.21000	0.22421	45.680	9.28	(0.04)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95 Call	10,677.16000	10.67716	0.00000	8,581.40000	8.58140	10,677.160	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	9.25196	95.29741	0.00000	9.59222	93.15503		6.16	0.00	0.00	0	230.00
R2037	On 06/08/2026	Bond Future	10.02 Call	5,214.54000	5.21454	0.00000	3,574.41000	3.57441	5,214.540	8.90	0.83	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70 Put	152.78000	0.15278	0.00000	345.83000	0.34583	152.780	10.19	(0.06)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30 Put	32.75000	0.03275	0.00000	89.40000	0.08940	32.750	10.29	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00	9.31272	97.04654	0.00000	9.66585	94.86494		5.93	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46 Call	2,705.72000	2.70572	0.00000	1,631.45000	1.63145	2,705.720	7.30	0.58	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23 Put	690.46000	0.69046	0.00000	1,215.24000	1.21524	690.460	8.63	(0.19)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83 Put	323.58000	0.32358	0.00000	599.15000	0.59915	323.580	9.49	(0.09)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00	9.37503	94.61546	0.00000	9.74218	92.39279		5.98	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44 Call	246.35000	0.24635	0.00000	83.61000	0.08361	246.350	5.29	0.11	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31 Put	2,505.29000	2.50529	0.00000	3,830.52000	3.83052	2,505.290	6.51	(0.52)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81 Put	1,455.60000	1.45560	0.00000	2,342.01000	2.34201	1,455.600	7.36	(0.33)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00	9.45218	96.35377	0.00000	9.83422	94.09003		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	9.25230	112.77873	0.00000	9.58451	110.26450		6.31	0.00	10,262,864.43	91	4,522.00
R2038	On 06/08/2026	Bond Future	0.00	9.32413	114.82883	0.00000	9.66931	112.26895		6.13	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00	9.39034	111.45316	0.00000	9.74887	108.84643		6.02	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00	9.45752	113.55123	0.00000	9.83026	110.89551		5.85	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00	9.53459	110.15553	0.00000	9.92246	107.45073		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	9.33654	105.10099	0.00000	9.66331	102.65400		6.68	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00	9.40688	107.01155	0.00000	9.74573	104.52012		6.45	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00	9.47180	103.99652	0.00000	9.82302	101.45957		6.52	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00	9.53754	105.95428	0.00000	9.90191	103.36951		6.31	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00	9.61240	102.92321	0.00000	9.99070	100.29073		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	9.40300	99.41443	0.00000	9.75518	96.83855		6.93	0.00	653,252,219.53	6,571	55,678.00
R2040	On 07/05/2026	Bond Future	8.65 Call	2.83000	0.00283	0.00000	0.05000	0.00005	2.830	6.17	0.00	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70 Call	9,030.41000	9.03041	0.00000	6,521.67000	6.52167	9,030.410	11.45	0.99	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72 Put	0.04000	0.00004	0.00000	0.78000	0.00078	0.040	12.18	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22 Put	0.00000	0.00000	0.00000	0.03000	0.00003		12.18	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00	9.47555	96.71095	0.00000	9.84049	94.08827		7.00	0.00	77,368,760.00	800	48,186.00

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		9.53625		98.48603	0.00000	9.91367	95.81536		6.78	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,206.78000		4.20678	0.00000	2,647.02000	2.64702	4,206.780	8.77	0.67	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	622.76000		0.62276	0.00000	1,146.60000	1.14660	622.760	10.23	(0.15)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	265.03000		0.26503	0.00000	526.02000	0.52602	265.030	10.86	(0.07)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.59840		95.83157	0.00000	9.98931	93.11070		6.87	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	406.67000		0.40667	0.00000	138.75000	0.13875	406.670	6.12	0.15	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,493.98000		2.49398	0.00000	3,963.06000	3.96306	2,493.980	7.70	(0.46)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,456.25000		1.45625	0.00000	2,427.29000	2.42729	1,456.250	8.67	(0.29)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.67326		97.59208	0.00000	10.07841	94.82094		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		9.42466		106.85160	0.00000	9.78661	103.84037		7.34	0.00	0.00	0	4,346.00
R2042	On 06/08/2026	Bond Future	0.00		9.49130		108.79394	0.00000	9.86570	105.72807		7.36	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.55270		105.68562	0.00000	9.93979	102.56362		7.26	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.61462		107.67512	0.00000	10.01509	104.49441		6.99	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.68446		104.54963	0.00000	10.09907	101.31018		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		9.44951		96.45520	0.00000	9.81635	93.54047		7.81	0.00	0.00	0	143,537.00
R2044	On 07/05/2026	Bond Future	10.00	Put	209.07000		0.20907	0.00000	877.63000	0.87763	209.070	10.99	(0.11)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.51515		93.82325	0.00000	9.89414	90.85558		9.01	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00	Put	4,898.11000		4.89811	0.00000	7,444.28000	7.44428	4,898.110	9.01	(0.78)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,262.72000		3.26272	0.00000	5,523.42000	5.52342	3,262.720	8.64	(0.66)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,472.08000		1.47208	0.00000	2,868.19000	2.86819	1,472.080	10.09	(0.36)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.56987		95.54530	0.00000	9.96063	92.52334		8.07	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.62555		92.96072	0.00000	10.02896	89.88191		7.82	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.69200		94.66847	0.00000	10.10871	91.53281		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		9.41430		95.60501	0.00000	9.78057	92.48785		8.47	0.00	35,565,063.72	372	276,608.00
R2048	On 07/05/2026	Bond Future	8.30	Call	0.01000		0.00001	0.00000	0.00000	0.00000	0.010	7.40	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	5.48000		0.00548	0.00000	0.10000	0.00010	5.480	7.63	0.01	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.47035		97.34287	0.00000	9.84790	94.16915		10.47	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	5,176.87000		5.17687	0.00000	7,761.91000	7.76191	5,176.870	10.47	(0.74)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	969.00000		0.96900	0.00000	2,015.21000	2.01521	969.000	11.22	(0.24)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.52325		94.69117	0.00000	9.91215	91.45930		9.27	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.57725		96.47364	0.00000	9.97827	93.18096		8.15	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.63398		93.80753	0.00000	10.04733	90.45412		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		9.32809		123.81186	0.00000	9.68924	119.71867		8.72	0.00	0.00	0	77,719.00
R2053	On 06/08/2026	Bond Future	0.00		9.38158		126.06253	0.00000	9.75379	121.89497		9.94	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10	Call	6.80000		0.00680	0.00000	0.56000	0.00056	6.800	7.48	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,631.78000		1.63178	0.00000	623.97000	0.62397	1,631.780	9.66	0.34	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	4,953.80000		4.95380	0.00000	8,113.55000	8.11355	4,953.800	9.66	(0.66)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,058.92000		2.05892	0.00000	4,042.92000	4.04292	2,058.920	10.34	(0.36)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.43016		122.51484	0.00000	9.81351	118.27098		9.26	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.47858		124.82116	0.00000	9.87358	120.49747		8.41	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.53299		121.25453	0.00000	9.94026	116.85108		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		9.03322		82.75888	0.00000	9.36007	80.92920		6.24	0.00	3,641,390.72	44	45,933.00
R209	On 06/08/2026	Bond Future	0.00		9.09659		84.26329	0.00000	9.43582	82.40040		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	9.15434	82.65844	0.00000	9.50636	80.76149		6.07	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	9.21283	84.21441	0.00000	9.57854	82.28175		5.89	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	101.21000	0.10121	0.00000	30.28000	0.03028	101.210	5.15	0.06	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,728.90000	2.72890	0.00000	4,034.50000	4.03450	2,728.900	6.23	(0.60)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.28094	82.61176	0.00000	9.66123	80.64342		5.92	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	281.92000	0.28192	0.00000	110.45000	0.11045	281.920	5.31	0.13	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,242.41000	2.24241	0.00000	3,311.25000	3.31125	2,242.410	6.73	(0.47)	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	261.07545	261.07545	0.00000	260.57722	260.57722		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00	265.88590	265.88590	0.00000	265.37866	265.37866		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	267.30098	267.30098	0.00000	266.78561	266.78561		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	272.39293	272.39293	0.00000	271.86782	271.86782		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	273.87081	273.87081	0.00000	273.33808	273.33808		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	8.42743	95.82863	0.00000	8.74829	94.63393		3.88	0.00	16,003,381.21	167	85,542.00
R213	On 06/08/2026	Bond Future	0.00	8.49878	97.57063	0.00000	8.84084	96.35427		3.58	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.56753	95.81062	0.00000	8.93277	94.57206		3.51	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.64089	97.61414	0.00000	9.03290	96.35229		3.31	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.72829	95.85736	0.00000	9.15001	94.57212		3.21	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	552.94000	0.55294	0.00000	270.52000	0.27052	552.940	3.11	0.29	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	920.62000	0.92062	0.00000	1,438.46000	1.43846	920.620	3.96	(0.34)	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	9.36611	78.56533	0.00000	9.72244	76.25756		7.72	0.00	96,399,659.91	1,227	38,763.00
R214	On 06/08/2026	Bond Future	0.00	9.42568	79.99349	0.00000	9.79335	77.64387		7.49	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.48224	78.16456	0.00000	9.86141	75.77189		7.57	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.54020	79.63593	0.00000	9.93168	77.19828		7.36	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.60157	77.80206	0.00000	10.00563	75.31944		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 :											1,461,907,201.00	14,517	1,763,512.00	
Grand Total:											1,461,907,201.00	14,517	1,763,512.00	