

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/04/2026

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	1,276.37400	1,276.37400	0.00000	1,269.93900	1,269.93900		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,299.30500	1,299.30500	0.00000	1,292.86000	1,292.86000		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,323.56800	1,323.56800	0.00000	1,316.97600	1,316.97600		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,348.74000	1,348.74000	0.00000	1,342.03500	1,342.03500		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,374.19000	1,374.19000	0.00000	1,367.21700	1,367.21700		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,654.93900	1,654.93900	0.00000	1,639.17800	1,639.17800		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,684.67200	1,684.67200	0.00000	1,668.76400	1,668.76400		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,716.13100	1,716.13100	0.00000	1,699.89200	1,699.89200		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,748.76900	1,748.76900	0.00000	1,732.23700	1,732.23700		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,781.76700	1,781.76700	0.00000	1,764.74000	1,764.74000		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,397.97400	1,397.97400	0.00000	1,384.50900	1,384.50900		0.00	0.00	0.00	0	65.00
ALBI	On 06/08/2026		Index Future	0.00	1,423.09000	1,423.09000	0.00000	1,409.49900	1,409.49900		0.00	0.00	0.00	0	12.00
ALBI	On 05/11/2026		Index Future	0.00	1,449.66400	1,449.66400	0.00000	1,435.79100	1,435.79100		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,477.23400	1,477.23400	0.00000	1,463.11000	1,463.11000		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,505.10800	1,505.10800	0.00000	1,490.56400	1,490.56400		0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	8.87561	93.85750	0.00000	9.02273	93.11587		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	8.94285	95.58554	0.00000	9.09535	94.83813		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.00373	93.58104	0.00000	9.16398	92.81751		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.06672	95.38259	0.00000	9.23487	94.60512		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.13343	93.40726	0.00000	9.31245	92.60477		0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026		Bond Future	0.00	9.44383	92.68546	0.00000	9.61109	91.41163		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.50533	94.39190	0.00000	9.67699	93.10241		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.56024	91.89424	0.00000	9.73773	90.57866		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.61434	93.66352	0.00000	9.79751	92.32332		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.67344	91.18614	0.00000	9.86416	89.81032		0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,371.58200	1,371.58200	0.00000	1,358.04600	1,358.04600		0.00	0.00	0.00	0	617.00
GOVI	On 06/08/2026		GOVI	0.00	1,396.22400	1,396.22400	0.00000	1,382.55700	1,382.55700		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,422.29600	1,422.29600	0.00000	1,408.34700	1,408.34700		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,449.34600	1,449.34600	0.00000	1,435.14400	1,435.14400		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,476.69400	1,476.69400	0.00000	1,462.07300	1,462.07300		0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026		Bond Future	0.00	146.91185	146.91185	0.00000	147.00460	147.00460		0.00	0.00	0.00	0	4,495.00
I2029	On 06/08/2026		Bond Future	0.00	149.61667	149.61667	0.00000	149.72357	149.72357		0.00	0.00	0.00	0	1,581.00
I2029	On 05/11/2026		Bond Future	0.00	150.93466	150.93466	0.00000	151.04070	151.04070		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.83985	153.83985	0.00000	153.94925	153.94925		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	155.25891	155.25891	0.00000	155.35514	155.35514		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
									Option					
I2031	On 07/05/2026	Bond Future	0.00	115.10263	115.10263	0.00000	115.37992	115.37992		1.28	0.00	0.00	0	1,878.00
I2031	On 06/08/2026	Bond Future	0.00	114.80439	114.80439	0.00000	115.09683	115.09683		1.25	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	116.95316	116.95316	0.00000	117.24849	117.24849		1.16	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	116.73229	116.73229	0.00000	117.03564	117.03564		1.12	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	118.95965	118.95965	0.00000	119.25610	119.25610		1.03	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	143.63877	143.63877	0.00000	143.87309	143.87309		0.00	0.00	29,158,670.31	203	10,476.00
I2033	On 06/08/2026	Bond Future	0.00	146.28330	146.28330	0.00000	146.53412	146.53412		0.00	0.00	0.00	0	2,882.00
I2033	On 05/11/2026	Bond Future	0.00	147.43745	147.43745	0.00000	147.69013	147.69013		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	150.27534	150.27534	0.00000	150.53413	150.53413		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	151.52179	151.52179	0.00000	151.77059	151.77059		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	160.15010	160.15010	0.00000	159.91874	159.91874		0.00	0.00	29,787,918.60	186	5,164.00
I2038	On 06/08/2026	Bond Future	0.00	160.90394	160.90394	0.00000	160.68195	160.68195		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	163.91542	163.91542	0.00000	163.68565	163.68565		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	164.82602	164.82602	0.00000	164.59461	164.59461		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	167.97154	167.97154	0.00000	167.71801	167.71801		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	124.28423	124.28423	0.00000	119.37502	119.37502		4.46	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	123.72496	123.72496	0.00000	118.73567	118.73567		3.99	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	126.04068	126.04068	0.00000	120.95541	120.95541		3.76	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	125.55488	125.55488	0.00000	120.37420	120.37420		3.66	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	127.95040	127.95040	0.00000	122.65785	122.65785		3.48	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	141.03579	141.03579	0.00000	144.21915	144.21915		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	143.63239	143.63239	0.00000	146.88653	146.88653		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	143.99187	143.99187	0.00000	147.30432	147.30432		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	146.76344	146.76344	0.00000	150.14090	150.14090		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	147.18035	147.18035	0.00000	150.60810	150.60810		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	146.30009	146.30009	0.00000	146.30773	146.30773		0.00	0.00	0.00	0	17,367.00
I2050	On 06/08/2026	Bond Future	0.00	146.54916	146.54916	0.00000	146.56947	146.56947		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	149.29200	149.29200	0.00000	149.30911	149.30911		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	149.66747	149.66747	0.00000	149.68770	149.68770		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	152.52377	152.52377	0.00000	152.52810	152.52810		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	131.42824	131.42824	0.00000	131.43504	131.43504		6.16	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	131.00027	131.00027	0.00000	131.01884	131.01884		5.52	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	133.45217	133.45217	0.00000	133.46814	133.46814		5.24	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	133.10893	133.10893	0.00000	133.12804	133.12804		5.12	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	135.64877	135.64877	0.00000	135.65368	135.65368		4.88	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	442.64100	442.64100	0.00000	443.99100	443.99100		0.00	0.00	0.00	0	263.00
IGOV	On 06/08/2026	Index Future	0.00	450.70300	450.70300	0.00000	452.11400	452.11400		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	459.22600	459.22600	0.00000	460.65500	460.65500		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	468.06500	468.06500	0.00000	469.52500	469.52500		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	477.00000	477.00000	0.00000	478.43800	478.43800		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 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 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	7.08949	102.86661	0.00000	7.13983	102.83818	0.41		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.90574	100.99680	0.00000	6.96703	100.97512	0.24		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	5.50710	102.86368	0.00000	5.71971	102.83927	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	7.31041	105.65886	0.00000	7.36093	105.58243	1.06		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.31819	104.71045	0.00000	7.37201	104.64589	0.92		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.25426	106.02578	0.00000	7.32305	105.95389	0.76		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	298.15880	298.15880	0.00000	298.56448	298.56448	0.00		0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	298.24450	298.24450	0.00000	298.68263	298.68263	0.00		0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	303.82600	303.82600	0.00000	304.26579	304.26579	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	304.15486	304.15486	0.00000	304.60794	304.60794	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	309.95930	309.95930	0.00000	310.38848	310.38848	0.00		0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	7.69449	103.18590	0.00000	7.80655	102.82758	4.41		0.00	4,185,736,033.50	40,565	71,798.00
R2030	On 07/05/2026		Bond Future	7.21 Call	45.03000	0.04503	0.00000	30.73000	0.03073	45.030	4.05	0.09	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	514.73000	0.51473	0.00000	353.81000	0.35381	514.730	4.37	0.52	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	231.71000	0.23171	0.00000	351.09000	0.35109	231.710	4.60	(0.29)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.73449	101.05047	0.00000	7.85322	100.69429	4.30		0.00	4,239,471,418.38	41,954	109,136.00
R2030	On 06/08/2026		Bond Future	7.21 Call	326.62000	0.32662	0.00000	275.66000	0.27566	326.620	3.94	0.25	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	942.24000	0.94224	0.00000	728.36000	0.72836	942.240	4.27	0.49	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	633.20000	0.63320	0.00000	691.16000	0.69116	633.200	4.60	(0.35)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.74332	102.91851	0.00000	7.87311	102.55339	3.94		0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	7.74226	100.86871	0.00000	7.88404	100.49753	3.77		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	7.75988	102.77061	0.00000	7.92085	102.38128	3.36		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	8.06937	101.76556	0.00000	8.20633	101.13277		6.87	0.00	0.00	0	129,629.00
R2032	On 06/08/2026	Bond Future	0.00	8.11308	103.61382	0.00000	8.25587	102.97806		6.66	0.00	0.00	0	46,480.00
R2032	On 05/11/2026	Bond Future	0.00	8.14418	101.36910	0.00000	8.29571	100.71929		6.50	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.17193	103.29751	0.00000	8.33240	102.63618		6.05	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.20566	101.08544	0.00000	8.37902	100.40062		5.92	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	8.15946	110.68107	0.00000	8.29631	109.93146		8.31	0.00	0.00	0	9,663.00
R2033	On 06/08/2026	Bond Future	0.00	8.20396	112.69125	0.00000	8.34615	111.93730		8.30	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.23683	109.73201	0.00000	8.38694	108.96159		8.10	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.26676	111.81954	0.00000	8.42484	111.03543		7.84	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.30213	108.88564	0.00000	8.47161	108.07475		7.60	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	8.39932	104.65688	0.00000	8.53595	103.80714		9.08	0.00	16,535,787.04	158	44,614.00
R2035	On 07/05/2026	Bond Future	8.29 Call	690.32000	0.69032	0.00000	480.46000	0.48046	690.320	8.74	0.40	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	1,304.37000	1.30437	0.00000	1,928.06000	1.92806	1,304.370	8.78	(0.58)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	635.58000	0.63558	0.00000	1,042.18000	1.04218	635.580	9.18	(0.35)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	2,685.02000	2.68502	0.00000	2,044.92000	2.04492	2,685.020	9.65	0.82	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	59.23000	0.05923	0.00000	114.64000	0.11464	59.230	10.53	(0.05)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	7,401.98000	7.40198	0.00000	6,564.54000	6.56454	7,401.980	11.47	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	7,514.56000	7.51456	0.00000	6,676.33000	6.67633	7,514.560	11.51	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	7,795.54000	7.79554	0.00000	6,955.53000	6.95553	7,795.540	11.61	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	1.23000	0.00123	0.00000	3.51000	0.00351	1.230	12.48	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	1.13000	0.00113	0.00000	3.26000	0.00326	1.130	12.52	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	0.92000	0.00092	0.00000	2.72000	0.00272	0.920	12.62	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.11000	0.00011	0.00000	0.44000	0.00044	0.110	13.21	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.10000	0.00010	0.00000	0.40000	0.00040	0.100	13.21	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.07000	0.00007	0.00000	0.32000	0.00032	0.070	13.21	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.44417	106.55761	0.00000	8.58520	105.70122		8.99	0.00	28,237,766.65	265	58,079.00
R2035	On 06/08/2026	Bond Future	7.70 Call	544.72000	0.54472	0.00000	555.91000	0.55591	544.720	8.53	0.19	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	865.82000	0.86582	0.00000	814.37000	0.81437	865.820	8.35	0.28	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	1,677.24000	1.67724	0.00000	1,352.70000	1.35270	1,677.240	8.72	0.44	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	2,464.02000	2.46402	0.00000	2,964.56000	2.96456	2,464.020	8.79	(0.54)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	3,129.47000	3.12947	0.00000	2,531.08000	2.53108	3,129.470	9.32	0.62	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	3,455.44000	3.45544	0.00000	2,812.44000	2.81244	3,455.440	9.46	0.65	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	4,958.70000	4.95870	0.00000	4,194.89000	4.19489	4,958.700	10.06	0.76	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	790.11000	0.79011	0.00000	867.39000	0.86739	790.110	10.19	(0.22)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	5,377.90000	5.37790	0.00000	4,597.09000	4.59709	5,377.900	10.21	0.79	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	619.80000	0.61980	0.00000	673.78000	0.67378	619.800	10.48	(0.18)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	449.42000	0.44942	0.00000	485.55000	0.48555	449.420	10.88	(0.13)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	404.18000	0.40418	0.00000	436.47000	0.43647	404.180	11.01	(0.12)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	398.91000	0.39891	0.00000	430.66000	0.43066	398.910	11.03	(0.12)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	233.44000	0.23344	0.00000	253.65000	0.25365	233.440	11.71	(0.07)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	207.98000	0.20798	0.00000	226.57000	0.22657	207.980	11.86	(0.06)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.48241	104.02522	0.00000	8.62986	103.15060		9.08	0.00	0.00	0	210.00
R2035	On 05/11/2026	Bond Future	7.97 Call	1,402.06000	1.40206	0.00000	1,302.55000	1.30255	1,402.060	8.40	0.33	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	2,770.70000	2.77070	0.00000	3,219.11000	3.21911	2,770.700	8.70	(0.49)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	3,880.83000	3.88083	0.00000	3,247.01000	3.24701	3,880.830	9.15	0.62	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	1,701.75000	1.70175	0.00000	1,876.51000	1.87651	1,701.750	9.40	(0.33)	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	1,257.48000		1.25748	0.00000	1,332.38000	1.33238	1,257.480	9.97	(0.26)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	773.69000		0.77369	0.00000	821.78000	0.82178	773.690	10.66	(0.17)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.51955	106.00407		0.00000	8.67345	105.11364		8.57	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	1,263.21000		1.26321	0.00000	1,276.64000	1.27664	1,263.210	7.97	0.28	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,217.71000		2.21771	0.00000	2,021.41000	2.02141	2,217.710	7.93	0.42	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,437.70000		2.43770	0.00000	2,653.88000	2.65388	2,437.700	8.69	(0.39)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		8.55683	103.49907		0.00000	8.71960	102.58055		8.43	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000		0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	0.00		8.72760	100.78491		0.00000	8.88956	99.69126		10.94	0.00	100,784.91	1	176,288.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,318.46000		2.31846	0.00000	1,605.65000	1.60565	2,318.460	10.94	0.74	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	5,094.08000		5.09408	0.00000	4,087.15000	4.08715	5,094.080	12.11	0.94	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	9.56000	0.00956		0.00000	22.56000	0.02256	9.560	13.53	(0.01)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	13,681.26000	13.68126		0.00000	12,588.17000	12.58817	13,681.260	15.50	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		15.61	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.78368	98.35534		0.00000	8.95065	97.25014		11.13	0.00	0.00	0	94,784.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,291.75000	8.29175		0.00000	7,252.27000	7.25227	8,291.750	13.24	0.87	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	207.10000	0.20710		0.00000	235.16000	0.23516	207.100	14.57	(0.06)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	81.21000	0.08121		0.00000	110.87000	0.11087	81.210	15.16	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.82503	100.17359		0.00000	8.99851	99.04573		10.68	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,815.20000	5.81520		0.00000	4,806.72000	4.80672	5,815.200	11.54	0.70	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	883.65000	0.88365		0.00000	913.41000	0.91341	883.650	12.84	(0.16)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	533.46000	0.53346		0.00000	545.51000	0.54551	533.460	13.89	(0.10)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.86526	97.82117		0.00000	9.04531	96.67267		10.59	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,317.89000	2.31789		0.00000	2,072.75000	2.07275	2,317.890	9.86	0.39	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,619.65000	2.61965		0.00000	2,791.50000	2.79150	2,619.650	11.08	(0.37)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,809.96000	1.80996		0.00000	1,838.69000	1.83869	1,809.960	11.90	(0.27)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.91468	99.66550		0.00000	9.10355	98.48452		10.04	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000		0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		8.84239	115.99440		0.00000	8.99420	114.78855		11.45	0.00	0.00	0	4,638.00
R2038	On 06/08/2026	Bond Future	0.00		8.89877	118.10108		0.00000	9.05510	116.88300		10.80	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.94688	114.80059		0.00000	9.10942	113.55748		10.71	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.99380	116.98462		0.00000	9.16247	115.71879		10.16	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.04510	113.70683		0.00000	9.22208	112.40464		9.99	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000		0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.94737	108.12548		0.00000	9.09912	106.93156		8.31	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.00385	110.08928		0.00000	9.15988	108.88268		7.65	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.05249	107.14493		0.00000	9.21437	105.91365		7.52	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.10006	109.18327		0.00000	9.26769	107.92943		7.10	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.15171	106.26265		0.00000	9.32710	104.97356		7.02	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		9.02845	102.26522		0.00000	9.19540	100.98002		12.99	0.00	2,230,302,182.98	21,809	34,891.00
R2040	On 07/05/2026	Bond Future	8.65	Call	348.47000	0.34847		0.00000	220.92000	0.22092	348.470	12.00	0.19	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	11,874.77000	11.87477		0.00000	10,593.82000	10.59382	11,874.770	16.95	1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.05000	0.00005		0.00000	0.26000	0.00026	0.050	18.39	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.00000	0.00000		0.00000	0.02000	0.00002		18.39	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	9.08797	99.61189	0.00000	9.25965	98.31187		12.88	0.00	2,231,007,500.33	22,397	68,180.00
R2040	On 05/11/2026	Bond Future	0.00	9.13394	101.45347	0.00000	9.31164	100.12702		12.21	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91 Call	7,446.62000	7.44662	0.00000	6,236.55000	6.23655	7,446.620	13.56	0.73	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67 Put	952.98000	0.95298	0.00000	989.93000	0.98993	952.980	15.06	(0.15)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27 Put	588.14000	0.58814	0.00000	596.24000	0.59624	588.140	16.24	(0.10)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00	9.17935	98.87492	0.00000	9.36307	97.52412		12.15	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78 Call	2,806.74000	2.80674	0.00000	2,517.73000	2.51773	2,806.740	11.43	0.41	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67 Put	2,984.33000	2.98433	0.00000	3,180.56000	3.18056	2,984.330	12.94	(0.36)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17 Put	2,056.90000	2.05690	0.00000	2,119.07000	2.11907	2,056.900	13.80	(0.26)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00	9.23283	100.73902	0.00000	9.42450	99.35184		11.64	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	9.10721	109.60210	0.00000	9.25888	108.27490		9.29	0.00	0.00	0	10,149.00
R2042	On 06/08/2026	Bond Future	0.00	9.16341	111.59265	0.00000	9.31907	110.25044		8.41	0.00	0.00	0	748.00
R2042	On 05/11/2026	Bond Future	0.00	9.21230	108.55010	0.00000	9.37335	107.18062		8.31	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00	9.26021	110.61516	0.00000	9.42651	109.22058		7.99	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00	9.31170	107.59554	0.00000	9.48507	106.16274		7.91	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	9.14234	99.00595	0.00000	9.29905	97.69175		14.56	0.00	2,650,191,269.60	26,768	126,905.00
R2044	On 07/05/2026	Bond Future	10.00 Put	108.65000	0.10865	0.00000	166.77000	0.16677	108.650	16.83	(0.06)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00	9.19830	96.41873	0.00000	9.35901	95.08890		14.45	0.00	1,928,374,600.00	20,000	27,030.00
R2044	On 06/08/2026	Bond Future	9.00 Put	3,993.39000	3.99339	0.00000	4,825.57000	4.82557	3,993.390	13.97	(0.57)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25 Put	2,941.65000	2.94165	0.00000	3,543.53000	3.54353	2,941.650	14.45	(0.46)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75 Put	1,593.84000	1.59384	0.00000	1,796.56000	1.79656	1,593.840	15.74	(0.28)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00	9.24189	98.20132	0.00000	9.40770	96.84455		13.88	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00	9.28491	95.68609	0.00000	9.45576	94.30438		13.85	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00	9.33478	97.49012	0.00000	9.51233	96.07180		13.17	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	9.09442	98.47012	0.00000	9.25093	97.05112		15.78	0.00	1,969,402,400.00	20,000	138,775.00
R2048	On 07/05/2026	Bond Future	8.30 Call	47.38000	0.04738	0.00000	49.53000	0.04953	47.380	14.78	0.03	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70 Call	374.52000	0.37452	0.00000	241.24000	0.24124	374.520	14.60	0.18	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00	9.14115	100.25847	0.00000	9.30134	98.82190		14.99	0.00	2,005,169,400.00	20,000	181,725.00
R2048	On 06/08/2026	Bond Future	9.00 Put	4,000.55000	4.00055	0.00000	4,836.34000	4.83634	4,000.550	14.48	(0.55)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00 Put	1,158.73000	1.15873	0.00000	1,266.01000	1.26601	1,158.730	17.04	(0.20)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00	9.18309	97.67306	0.00000	9.34812	96.20770		14.93	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00	9.22471	99.53114	0.00000	9.39453	98.03865		14.40	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00	9.26580	96.96742	0.00000	9.44175	95.43629		14.36	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	9.01879	127.51207	0.00000	9.18031	125.55659		16.23	0.00	0.00	0	31,090.00
R2053	On 06/08/2026	Bond Future	0.00	9.06337	129.82792	0.00000	9.22870	127.84744		15.41	0.00	0.00	0	61,200.00
R2053	On 06/08/2026	Bond Future	8.10 Call	758.93000	0.75893	0.00000	797.28000	0.79728	758.930	14.71	0.14	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Call	4,657.21000	4.65721	0.00000	3,604.81000	3.60481	4,657.210	15.08	0.53	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Put	4,213.84000	4.21384	0.00000	5,141.92000	5.14192	4,213.840	15.08	(0.47)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60 Put	2,226.03000	2.22603	0.00000	2,576.29000	2.57629	2,226.030	16.37	(0.28)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00	9.10143	126.36605	0.00000	9.27168	124.34617		15.36	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
R2053	On 04/02/2027	Bond Future	0.00	9.13817	128.77015	0.00000	9.31321	126.71284		14.69	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	9.17739	125.33642	0.00000	9.35869	123.22662		14.67	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00	8.56957	85.44710	0.00000	8.71618	84.58505		10.78	0.00	2,941,601,864.60	34,426	18,525.00
R209	On 06/08/2026	Bond Future	0.00	8.61586	86.99899	0.00000	8.76667	86.12842		10.74	0.00	845,978,178.76	9,724	33,604.00
R209	On 05/11/2026	Bond Future	0.00	8.65376	85.45555	0.00000	8.81048	84.56699		10.72	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	8.69003	87.08120	0.00000	8.85258	86.17645		10.19	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	1,533.08000	1.53308	0.00000	1,474.02000	1.47402	1,533.080	9.53	0.33	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,573.38000	2.57338	0.00000	2,776.76000	2.77676	2,573.380	10.47	(0.41)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.73025	85.57191	0.00000	8.90082	84.64083		10.10	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	2,178.46000	2.17846	0.00000	1,993.20000	1.99320	2,178.460	9.35	0.39	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,292.08000	2.29208	0.00000	2,401.49000	2.40149	2,292.080	10.56	(0.34)	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	261.94298	261.94298	0.00000	261.56587	261.56587		0.00	0.00	0.00	0	1,096.00
R210	On 06/08/2026	Bond Future	0.00	266.76566	266.76566	0.00000	266.40361	266.40361		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	268.22798	268.22798	0.00000	267.85439	267.85439		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	273.39100	273.39100	0.00000	273.01250	273.01250		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	274.99479	274.99479	0.00000	274.58263	274.58263		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	7.91815	97.76332	0.00000	8.04509	97.27663		5.78	0.00	0.00	0	88,526.00
R213	On 06/08/2026	Bond Future	0.00	7.95646	99.53888	0.00000	8.08947	99.05157		5.52	0.00	0.00	0	3,578.00
R213	On 05/11/2026	Bond Future	0.00	7.98498	97.82774	0.00000	8.12757	97.32922		5.42	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.01007	99.68865	0.00000	8.16276	99.18148		4.98	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.03538	98.01629	0.00000	8.20289	97.48891		4.73	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	2,031.01000	2.03101	0.00000	1,668.02000	1.66802	2,031.010	4.65	0.53	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	789.84000	0.78984	0.00000	813.13000	0.81313	789.840	5.46	(0.24)	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	9.04032	80.76371	0.00000	9.20698	79.62831		14.59	0.00	0.00	0	41,264.00
R214	On 06/08/2026	Bond Future	0.00	9.08995	82.23051	0.00000	9.26076	81.08120		13.88	0.00	0.00	0	224.00
R214	On 05/11/2026	Bond Future	0.00	9.13467	80.45321	0.00000	9.31095	79.28078		13.74	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.17921	81.98360	0.00000	9.36092	80.78958		13.11	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.22347	80.23101	0.00000	9.41215	79.00579		13.11	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 :											25,331,055,775.66	258,456	1,916,667.00	
Grand Total:											25,331,055,775.66	258,456	1,916,667.00	