

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/04/2026

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	1,273.20600	1,273.20600	0.00000	1,267.63200	1,267.63200		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,296.07200	1,296.07200	0.00000	1,290.40000	1,290.40000		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,320.26400	1,320.26400	0.00000	1,314.48900	1,314.48900		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,345.37000	1,345.37000	0.00000	1,339.48600	1,339.48600		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,370.76000	1,370.76000	0.00000	1,364.76400	1,364.76400		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,652.69200	1,652.69200	0.00000	1,639.00900	1,639.00900		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,682.37300	1,682.37300	0.00000	1,668.44700	1,668.44700		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,713.77700	1,713.77700	0.00000	1,699.59400	1,699.59400		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,746.36500	1,746.36500	0.00000	1,731.91400	1,731.91400		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,779.32300	1,779.32300	0.00000	1,764.59800	1,764.59800		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,396.75500	1,396.75500	0.00000	1,384.27800	1,384.27800		0.00	0.00	0.00	0	65.00
ALBI	On 06/08/2026		Index Future	0.00	1,421.84000	1,421.84000	0.00000	1,409.14200	1,409.14200		0.00	0.00	0.00	0	12.00
ALBI	On 05/11/2026		Index Future	0.00	1,448.38000	1,448.38000	0.00000	1,435.44700	1,435.44700		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,475.92200	1,475.92200	0.00000	1,462.74400	1,462.74400		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,503.77700	1,503.77700	0.00000	1,490.34900	1,490.34900		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	8.90950	93.68600	0.00000	9.03690	93.04483		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	8.97841	95.41058	0.00000	9.11184	94.75777		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.04106	93.40248	0.00000	9.18084	92.73764		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.10595	95.20047	0.00000	9.25276	94.52289		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.17462	93.22184	0.00000	9.32895	92.53124		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	9.44744	92.65769	0.00000	9.59446	91.53712		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.50909	94.36337	0.00000	9.66088	93.22229		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.56417	91.86481	0.00000	9.72085	90.70258		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.61842	93.63335	0.00000	9.78018	92.44888		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.67762	91.15566	0.00000	9.84482	89.94845		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	1,370.48900	1,370.48900	0.00000	1,357.84400	1,357.84400		0.00	0.00	82,229,340.00	6	611.00
GOVI	On 06/08/2026		GOVI	0.00	1,395.10200	1,395.10200	0.00000	1,382.23200	1,382.23200		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,421.14300	1,421.14300	0.00000	1,408.03600	1,408.03600		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,448.16700	1,448.16700	0.00000	1,434.81100	1,434.81100		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,475.49800	1,475.49800	0.00000	1,461.88900	1,461.88900		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	146.94525	146.94525	0.00000	146.99100	146.99100		0.00	0.00	0.00	0	3,770.00
I2029	On 06/08/2026		Bond Future	0.00	149.65024	149.65024	0.00000	149.69708	149.69708		0.00	0.00	0.00	0	4,852.00
I2029	On 05/11/2026		Bond Future	0.00	150.96856	150.96856	0.00000	151.01633	151.01633		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.87425	153.87425	0.00000	153.92299	153.92299		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	155.29557	155.29557	0.00000	155.34394	155.34394		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		115.17164	115.17164	0.00000	115.34621	115.34621	1.28	0.00	0.00	0	1,878.00
I2031	On 06/08/2026	Bond Future	0.00		114.87456	114.87456	0.00000	115.05233	115.05233	1.25	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00		117.02417	117.02417	0.00000	117.20554	117.20554	1.16	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		116.80601	116.80601	0.00000	116.98962	116.98962	1.12	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		119.03498	119.03498	0.00000	119.22200	119.22200	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		143.81413	143.81413	0.00000	143.68119	143.68119	0.00	0.00	28,619,011.87	199	8,342.00
I2033	On 06/08/2026	Bond Future	0.00		146.46154	146.46154	0.00000	146.32636	146.32636	0.00	0.00	29,145,846.46	199	5,426.00
I2033	On 05/11/2026	Bond Future	0.00		147.61868	147.61868	0.00000	147.48108	147.48108	0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.45988	150.45988	0.00000	150.31969	150.31969	0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		151.71127	151.71127	0.00000	151.56723	151.56723	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		160.14519	160.14519	0.00000	159.66911	159.66911	0.00	0.00	35,712,377.37	223	3,858.00
I2038	On 06/08/2026	Bond Future	0.00		160.89859	160.89859	0.00000	160.41378	160.41378	0.00	0.00	35,880,385.57	223	1,656.00
I2038	On 05/11/2026	Bond Future	0.00		163.90939	163.90939	0.00000	163.41563	163.41563	0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		164.82098	164.82098	0.00000	164.31673	164.31673	0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		167.96673	167.96673	0.00000	167.45268	167.45268	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		125.35147	125.35147	0.00000	124.63810	124.63810	4.46	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		124.81149	124.81149	0.00000	124.08510	124.08510	3.99	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.14725	127.14725	0.00000	126.40746	126.40746	3.76	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.68413	126.68413	0.00000	125.92871	125.92871	3.66	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.10161	129.10161	0.00000	128.33157	128.33157	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		141.65915	141.65915	0.00000	142.08213	142.08213	0.00	0.00	35,556,446.65	251	18,411.00
I2046	On 06/08/2026	Bond Future	0.00		144.26684	144.26684	0.00000	144.69780	144.69780	0.00	0.00	36,210,976.84	251	251.00
I2046	On 05/11/2026	Bond Future	0.00		144.63818	144.63818	0.00000	145.07711	145.07711	0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		147.42210	147.42210	0.00000	147.86948	147.86948	0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		147.85382	147.85382	0.00000	148.30791	148.30791	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		146.79123	146.79123	0.00000	147.04281	147.04281	0.00	0.00	30,972,949.53	211	16,609.00
I2050	On 06/08/2026	Bond Future	0.00		147.04926	147.04926	0.00000	147.30537	147.30537	0.00	0.00	31,027,393.86	211	758.00
I2050	On 05/11/2026	Bond Future	0.00		149.80057	149.80057	0.00000	150.06198	150.06198	0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		150.18710	150.18710	0.00000	150.45238	150.45238	0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.05350	153.05350	0.00000	153.32382	153.32382	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		133.20125	133.20125	0.00000	131.42583	131.42583	6.16	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		132.80584	132.80584	0.00000	130.99776	130.99776	5.52	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.29111	135.29111	0.00000	133.44953	133.44953	5.24	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		134.98470	134.98470	0.00000	133.10622	133.10622	5.12	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.56068	137.56068	0.00000	135.64607	135.64607	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		443.55000	443.55000	0.00000	443.53400	443.53400	0.00	0.00	0.00	0	263.00
IGOV	On 06/08/2026	Index Future	0.00		451.62500	451.62500	0.00000	451.61000	451.61000	0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		460.16300	460.16300	0.00000	460.14800	460.14800	0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		469.01900	469.01900	0.00000	469.00400	469.00400	0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		477.97400	477.97400	0.00000	477.95800	477.95800	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	7.14525	102.83512	0.00000	7.20163	102.80329	0.41		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.00125	100.96302	0.00000	7.09654	100.92935	0.24		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	5.81037	102.82886	0.00000	6.10748	102.79478	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	7.45612	105.43863	0.00000	7.45680	105.43760	1.06		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.49335	104.50054	0.00000	7.49404	104.49971	0.92		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.47119	105.79929	0.00000	7.47184	105.79861	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	298.83201	298.83201	0.00000	298.83704	298.83704	0.00		0.00	93,235,587.12	312	772.00
R202	On 06/08/2026		Bond Future	0.00	298.92947	298.92947	0.00000	298.93492	298.93492	0.00		0.00	93,265,994.64	312	565.00
R202	On 05/11/2026		Bond Future	0.00	304.52250	304.52250	0.00000	304.52858	304.52858	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	304.86640	304.86640	0.00000	304.87103	304.87103	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	310.68505	310.68505	0.00000	310.68955	310.68955	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	7.77511	102.92795	0.00000	7.87797	102.60003	4.41		0.00	0.00	0	71,798.00
R2030	On 07/05/2026		Bond Future	7.21 Call	18.01000	0.01801	0.00000	9.16000	0.00916	18.010	4.05	0.04	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	354.71000	0.35471	0.00000	240.93000	0.24093	354.710	4.37	0.43	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	277.70000	0.27770	0.00000	418.62000	0.41862	277.700	4.60	(0.35)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.82209	100.78753	0.00000	7.93368	100.45380	4.30		0.00	1,713,488,797.53	17,001	122,783.00
R2030	On 06/08/2026		Bond Future	7.21 Call	255.55000	0.25555	0.00000	195.87000	0.19587	255.550	3.94	0.21	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	801.71000	0.80171	0.00000	664.97000	0.66497	801.710	4.27	0.45	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	713.10000	0.71310	0.00000	854.93000	0.85493	713.100	4.60	(0.39)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.83860	102.65031	0.00000	7.95973	102.31062	3.94		0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	7.84665	100.59525	0.00000	7.97926	100.24920	3.77		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	7.87492	102.49218	0.00000	8.02122	102.13948	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
R2032	On 07/05/2026		Bond Future	0.00	8.12915	101.48876	0.00000	8.24140	100.97153	6.87		0.00	116,813,562.76	1,151	128,478.00

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 06/08/2026	Bond Future	0.00	8.17632	103.33164	0.00000	8.29489	102.80519		6.66	0.00	118,934,717.64	1,151	51,602.00
R2032	On 05/11/2026	Bond Future	0.00	8.21115	101.08127	0.00000	8.33649	100.54530		6.50	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.24297	103.00408	0.00000	8.37586	102.45799		6.05	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.28111	100.78668	0.00000	8.42239	100.23020		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	8.21411	110.38093	0.00000	8.33128	109.74096		8.31	0.00	0.00	0	9,663.00
R2033	On 06/08/2026	Bond Future	0.00	8.26150	112.38535	0.00000	8.38473	111.73387		8.30	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.29746	109.42000	0.00000	8.42709	108.75670		8.10	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.33071	111.50147	0.00000	8.46738	110.82564		7.84	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.36963	108.56175	0.00000	8.51402	107.87304		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	8.43364	104.44258	0.00000	8.55559	103.68574		9.08	0.00	538,923,712.80	5,160	36,954.00
R2035	On 07/05/2026	Bond Future	8.29 Call	537.50000	0.53750	0.00000	330.63000	0.33063	537.500	8.74	0.35	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	1,360.05000	1.36005	0.00000	1,895.83000	1.89583	1,360.050	8.78	(0.63)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	638.34000	0.63834	0.00000	990.80000	0.99080	638.340	9.18	(0.38)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	2,453.98000	2.45398	0.00000	1,890.25000	1.89025	2,453.980	9.65	0.81	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	47.11000	0.04711	0.00000	97.78000	0.09778	47.110	10.53	(0.04)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	7,184.01000	7.18401	0.00000	6,436.38000	6.43638	7,184.010	11.47	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	7,296.83000	7.29683	0.00000	6,548.47000	6.54847	7,296.830	11.51	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	7,578.32000	7.57832	0.00000	6,828.37000	6.82837	7,578.320	11.61	1.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	0.58000	0.00058	0.00000	1.69000	0.00169	0.580	12.48	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	0.52000	0.00052	0.00000	1.54000	0.00154	0.520	12.52	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	0.41000	0.00041	0.00000	1.23000	0.00123	0.410	12.62	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.04000	0.00004	0.00000	0.13000	0.00013	0.040	13.21	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.03000	0.00003	0.00000	0.12000	0.00012	0.030	13.21	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.02000	0.00002	0.00000	0.08000	0.00008	0.020	13.21	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.48000	106.33915	0.00000	8.60716	105.56871		8.99	0.00	548,710,014.00	5,160	62,973.00
R2035	On 06/08/2026	Bond Future	7.70 Call	480.24000	0.48024	0.00000	362.06000	0.36206	480.240	8.53	0.18	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	777.40000	0.77740	0.00000	599.15000	0.59915	777.400	8.35	0.26	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	1,547.85000	1.54785	0.00000	1,254.12000	1.25412	1,547.850	8.72	0.42	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	2,547.38000	2.54738	0.00000	3,006.18000	3.00618	2,547.380	8.79	(0.56)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	2,958.01000	2.95801	0.00000	2,518.69000	2.51869	2,958.010	9.32	0.61	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	3,277.71000	3.27771	0.00000	2,813.39000	2.81339	3,277.710	9.46	0.64	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	4,760.67000	4.76067	0.00000	4,205.11000	4.20511	4,760.670	10.06	0.75	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	807.08000	0.80708	0.00000	1,003.85000	1.00385	807.080	10.19	(0.22)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	5,176.02000	5.17602	0.00000	4,600.17000	4.60017	5,176.020	10.21	0.78	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	630.50000	0.63050	0.00000	791.11000	0.79111	630.500	10.48	(0.18)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	454.35000	0.45435	0.00000	576.03000	0.57603	454.350	10.88	(0.14)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	407.72000	0.40772	0.00000	518.52000	0.51852	407.720	11.01	(0.12)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	402.29000	0.40229	0.00000	511.81000	0.51181	402.290	11.03	(0.12)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	232.57000	0.23257	0.00000	300.04000	0.30004	232.570	11.71	(0.07)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	206.63000	0.20663	0.00000	267.28000	0.26728	206.630	11.86	(0.07)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.51984	103.80228	0.00000	8.65239	103.01781		9.08	0.00	0.00	0	210.00
R2035	On 05/11/2026	Bond Future	7.97 Call	1,306.58000	1.30658	0.00000	1,078.43000	1.07843	1,306.580	8.40	0.32	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	2,855.43000	2.85543	0.00000	3,275.78000	3.27578	2,855.430	8.70	(0.50)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	3,718.05000	3.71805	0.00000	3,266.61000	3.26661	3,718.050	9.15	0.61	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	1,751.44000	1.75144	0.00000	2,044.24000	2.04424	1,751.440	9.40	(0.34)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30 Put	1,291.01000	1.29101	0.00000	1,517.75000	1.51775	1,291.010	9.97	(0.26)	0.00	0	200.00

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	9.80 Put	791.09000	0.79109	0.00000	941.03000	0.94103	791.090	10.66	(0.17)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00	8.55867	105.77678	0.00000	8.69714	104.97747		8.57	0.00	0.00	0	0.00	
R2035	On 04/02/2027	Bond Future	7.70 Call	1,184.54000	1.18454	0.00000	989.49000	0.98949	1,184.540	7.97	0.27	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.20 Call	2,104.45000	2.10445	0.00000	1,801.83000	1.80183	2,104.450	7.93	0.40	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.85 Put	2,506.85000	2.50685	0.00000	2,850.41000	2.85041	2,506.850	8.69	(0.40)	0.00	0	3,000.00	
R2035	On 06/05/2027	Bond Future	0.00	8.59767	103.26760	0.00000	8.74233	102.45313		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	8.73638	100.72520	0.00000	8.87348	99.79911		10.94	0.00	0.00	0	176,288.00	
R2037	On 07/05/2026	Bond Future	9.00 Call	2,199.40000	2.19940	0.00000	1,584.91000	1.58491	2,199.400	10.94	0.75	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	9.49 Call	5,009.89000	5.00989	0.00000	4,154.35000	4.15435	5,009.890	12.11	0.95	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.06 Put	5.00000	0.00500	0.00000	13.47000	0.01347	5.000	13.53	0.00	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.95 Call	13,621.36000	13.62136	0.00000	12,695.48000	12.69548	13,621.360	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	8.79285	98.29420	0.00000	8.93524	97.35144		11.13	0.00	305,301,785.20	3,106	97,851.00	
R2037	On 06/08/2026	Bond Future	10.02 Call	8,212.03000	8.21203	0.00000	7,408.87000	7.40887	8,212.030	13.24	0.87	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70 Put	194.73000	0.19473	0.00000	258.35000	0.25835	194.730	14.57	(0.06)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30 Put	74.51000	0.07451	0.00000	102.06000	0.10206	74.510	15.16	(0.02)	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00	8.83460	100.11092	0.00000	8.98221	99.15097		10.68	0.00	0.00	0	0.00	
R2037	On 05/11/2026	Bond Future	9.46 Call	5,742.16000	5.74216	0.00000	5,100.88000	5.10088	5,742.160	11.54	0.70	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23 Put	870.80000	0.87080	0.00000	1,046.16000	1.04616	870.800	12.84	(0.16)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83 Put	521.86000	0.52186	0.00000	631.94000	0.63194	521.860	13.89	(0.10)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00	8.87522	97.75716	0.00000	9.02852	96.77901		10.59	0.00	0.00	0	0.00	
R2037	On 04/02/2027	Bond Future	8.44 Call	2,270.33000	2.27033	0.00000	1,915.10000	1.91510	2,270.330	9.86	0.39	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31 Put	2,618.44000	2.61844	0.00000	3,004.30000	3.00430	2,618.440	11.08	(0.37)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81 Put	1,803.86000	1.80386	0.00000	2,086.68000	2.08668	1,803.860	11.90	(0.27)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00	8.92500	99.60048	0.00000	9.08434	98.60377		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	8.85624	115.88365	0.00000	8.99329	114.79573		11.45	0.00	136,279,172.40	1,176	4,233.00	
R2038	On 06/08/2026	Bond Future	0.00	8.91319	117.98796	0.00000	9.05543	116.88045		10.80	0.00	24,895,459.56	211	945.00	
R2038	On 05/11/2026	Bond Future	0.00	8.96189	114.68500	0.00000	9.10946	113.55718		10.71	0.00	0.00	0	0.00	
R2038	On 04/02/2027	Bond Future	0.00	9.00941	116.86664	0.00000	9.16265	115.71745		10.16	0.00	0.00	0	0.00	
R2038	On 06/05/2027	Bond Future	0.00	9.06129	113.58684	0.00000	9.22054	112.41588		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	8.96121	108.01581	0.00000	9.09819	106.93882		8.31	0.00	0.00	0	0.00	
R2039	On 06/08/2026	Bond Future	0.00	9.01823	109.97727	0.00000	9.16012	108.88084		7.65	0.00	0.00	0	0.00	
R2039	On 05/11/2026	Bond Future	0.00	9.06743	107.03045	0.00000	9.21433	105.91395		7.52	0.00	0.00	0	0.00	
R2039	On 04/02/2027	Bond Future	0.00	9.11556	109.06645	0.00000	9.26777	107.92883		7.10	0.00	0.00	0	0.00	
R2039	On 06/05/2027	Bond Future	0.00	9.16775	106.14383	0.00000	9.32558	104.98464		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	9.02707	102.27595	0.00000	9.18427	101.06497		12.99	0.00	66,070,263.70	646	34,991.00	
R2040	On 07/05/2026	Bond Future	8.65 Call	282.34000	0.28234	0.00000	137.24000	0.13724	282.340	12.00	0.17	0.00	0	27,500.00	
R2040	On 07/05/2026	Bond Future	10.70 Call	11,882.63000	11.88263	0.00000	10,676.20000	10.67620	11,882.630	16.95	1.00	0.00	0	1,460.00	
R2040	On 07/05/2026	Bond Future	11.72 Put	0.01000	0.00001	0.00000	0.05000	0.00005	0.010	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	0.00000	0.00000		18.39	0.00	0.00	0	1,460.00	
R2040	On 06/08/2026	Bond Future	0.00	9.08659	99.62244	0.00000	9.24928	98.38971		12.88	0.00	87,368,879.88	877	69,057.00	

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	9.13257	101.46379	0.00000	9.30063	100.20848		12.21	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91 Call	7,420.97000	7.42097	0.00000	6,539.73000	6.53973	7,420.970	13.56	0.73	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67 Put	925.55000	0.92555	0.00000	1,135.75000	1.13575	925.550	15.06	(0.15)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27 Put	566.98000	0.56698	0.00000	701.10000	0.70110	566.980	16.24	(0.09)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00	9.17795	98.88532	0.00000	9.35180	97.60623		12.15	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78 Call	2,784.40000	2.78440	0.00000	2,303.80000	2.30380	2,784.400	11.43	0.40	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67 Put	2,951.76000	2.95176	0.00000	3,439.56000	3.43956	2,951.760	12.94	(0.35)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17 Put	2,027.50000	2.02750	0.00000	2,385.34000	2.38534	2,027.500	13.80	(0.26)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00	9.23135	100.74983	0.00000	9.41131	99.44642		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	9.12610	109.43548	0.00000	9.25794	108.28305		9.29	0.00	0.00	0	10,149.00
R2042	On 06/08/2026	Bond Future	0.00	9.18296	111.42271	0.00000	9.31918	110.24950		8.41	0.00	0.00	0	748.00
R2042	On 05/11/2026	Bond Future	0.00	9.23254	108.37657	0.00000	9.37320	107.18188		8.31	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00	9.28114	110.43816	0.00000	9.42647	109.22091		7.99	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00	9.33331	107.41539	0.00000	9.48357	106.17502		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	9.13096	99.10245	0.00000	9.28797	97.78378		14.56	0.00	0.00	0	126,905.00
R2044	On 07/05/2026	Bond Future	10.00 Put	69.33000	0.06933	0.00000	157.28000	0.15728	69.330	16.83	(0.04)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00	9.18659	96.51673	0.00000	9.34860	95.17420		14.45	0.00	2,702,468.44	28	27,058.00
R2044	On 06/08/2026	Bond Future	9.00 Put	3,886.17000	3.88617	0.00000	4,706.50000	4.70650	3,886.170	13.97	(0.57)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25 Put	2,842.85000	2.84285	0.00000	3,515.80000	3.51580	2,842.850	14.45	(0.46)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75 Put	1,516.72000	1.51672	0.00000	1,938.15000	1.93815	1,516.720	15.74	(0.28)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00	9.22989	98.30064	0.00000	9.39672	96.93350		13.88	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00	9.27255	95.78723	0.00000	9.44454	94.39419		13.85	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00	9.32202	97.59329	0.00000	9.49942	96.17386		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	9.08327	98.57249	0.00000	9.24006	97.14860		15.78	0.00	2,666,878,716.95	27,055	135,332.00
R2048	On 07/05/2026	Bond Future	8.30 Call	31.12000	0.03112	0.00000	11.99000	0.01199	31.120	14.78	0.02	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70 Call	315.03000	0.31503	0.00000	151.46000	0.15146	315.030	14.60	0.17	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00	9.12970	100.36248	0.00000	9.29109	98.91280		14.99	0.00	2,144,344,747.68	21,366	204,919.00
R2048	On 06/08/2026	Bond Future	9.00 Put	3,888.01000	3.88801	0.00000	4,738.18000	4.73818	3,888.010	14.48	(0.54)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00 Put	1,091.48000	1.09148	0.00000	1,420.99000	1.42099	1,091.480	17.04	(0.20)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00	9.17136	97.77858	0.00000	9.33734	96.30234		14.93	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00	9.21266	99.63846	0.00000	9.38352	98.13430		14.40	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00	9.25338	97.07698	0.00000	9.42919	95.54430		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	9.01272	127.58656	0.00000	9.16948	125.68610		16.23	0.00	0.00	0	31,090.00
R2053	On 06/08/2026	Bond Future	0.00	9.05715	129.90347	0.00000	9.21846	127.96858		15.41	0.00	0.00	0	61,200.00
R2053	On 06/08/2026	Bond Future	8.10 Call	728.14000	0.72814	0.00000	504.00000	0.50400	728.140	14.71	0.14	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Call	4,621.92000	4.62192	0.00000	3,672.58000	3.67258	4,621.920	15.08	0.54	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Put	4,103.00000	4.10300	0.00000	5,088.55000	5.08855	4,103.000	15.08	(0.46)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60 Put	2,135.34000	2.13534	0.00000	2,745.42000	2.74542	2,135.340	16.37	(0.28)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00	9.09508	126.44246	0.00000	9.26092	124.47220		15.36	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00	9.13167	128.84767	0.00000	9.30224	126.84009		14.69	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	9.17068	125.41568	0.00000	9.34620	123.37003		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

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 07/05/2026	Bond Future	0.00	8.60381	85.24476	0.00000	8.73064	84.50064		10.78	0.00	0.00	0	18,525.00
R209	On 06/08/2026	Bond Future	0.00	8.65142	86.79269	0.00000	8.78294	86.03519		10.74	0.00	0.00	0	33,604.00
R209	On 05/11/2026	Bond Future	0.00	8.69069	85.24510	0.00000	8.82704	84.47379		10.72	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	8.72839	86.86658	0.00000	8.86992	86.08066		10.19	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	1,446.40000	1.44640	0.00000	1,218.04000	1.21804	1,446.400	9.53	0.31	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,640.71000	2.64071	0.00000	2,990.22000	2.99022	2,640.710	10.47	(0.42)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.77006	85.35344	0.00000	8.91711	84.55258		10.10	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	2,077.57000	2.07757	0.00000	1,790.27000	1.79027	2,077.570	9.35	0.38	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,350.56000	2.35056	0.00000	2,650.72000	2.65072	2,350.560	10.56	(0.35)	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	261.87515	261.87515	0.00000	261.93372	261.93372		0.00	0.00	0.00	0	945.00
R210	On 06/08/2026	Bond Future	0.00	266.69579	266.69579	0.00000	266.75583	266.75583		0.00	0.00	0.00	0	148.00
R210	On 05/11/2026	Bond Future	0.00	268.15648	268.15648	0.00000	268.21762	268.21762		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	273.31775	273.31775	0.00000	273.38022	273.38022		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	274.92385	274.92385	0.00000	274.98440	274.98440		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	7.97307	97.55239	0.00000	8.09061	97.10283		5.78	0.00	0.00	0	88,526.00
R213	On 06/08/2026	Bond Future	0.00	8.01506	99.32382	0.00000	8.14027	98.86624		5.52	0.00	0.00	0	3,578.00
R213	On 05/11/2026	Bond Future	0.00	8.04763	97.60832	0.00000	8.18121	97.14249		5.42	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.07731	99.46491	0.00000	8.22057	98.99030		4.98	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.10760	97.78848	0.00000	8.26163	97.30481		4.73	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	1,901.75000	1.90175	0.00000	1,664.76000	1.66476	1,901.750	4.65	0.52	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	836.19000	0.83619	0.00000	965.54000	0.96554	836.190	5.46	(0.25)	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	9.04422	80.73688	0.00000	9.19102	79.73606		14.59	0.00	9,284,741.20	115	41,149.00
R214	On 06/08/2026	Bond Future	0.00	9.09400	82.20299	0.00000	9.24533	81.18406		13.88	0.00	0.00	0	261.00
R214	On 05/11/2026	Bond Future	0.00	9.13890	80.42479	0.00000	9.29479	79.38725		13.74	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.18358	81.95459	0.00000	9.34436	80.89736		13.11	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.22796	80.20155	0.00000	9.39373	79.12425		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 :											9,011,853,349.65	86,601	1,959,413.00	
Grand Total:											9,011,853,349.65	86,601	1,959,413.00	