

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/04/2026

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	1,269.81500	1,269.81500	0.00000	1,274.16600	1,274.16600	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,292.61700	1,292.61700	0.00000	1,297.04700	1,297.04700	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,316.74000	1,316.74000	0.00000	1,321.25500	1,321.25500	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,341.77700	1,341.77700	0.00000	1,346.37900	1,346.37900	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,367.10100	1,367.10100	0.00000	1,371.78900	1,371.78900	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,649.26600	1,649.26600	0.00000	1,656.27100	1,656.27100	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,678.88200	1,678.88200	0.00000	1,686.01400	1,686.01400	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,710.21300	1,710.21300	0.00000	1,717.48200	1,717.48200	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,742.73100	1,742.73100	0.00000	1,750.14000	1,750.14000	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,775.62400	1,775.62400	0.00000	1,783.17100	1,783.17100	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,394.39800	1,394.39800	0.00000	1,400.38200	1,400.38200	0.00	0.00	0.00	0	65.00
ALBI	On 06/08/2026		Index Future	0.00	1,419.43700	1,419.43700	0.00000	1,425.53000	1,425.53000	0.00	0.00	0.00	0	12.00
ALBI	On 05/11/2026		Index Future	0.00	1,445.92600	1,445.92600	0.00000	1,452.13600	1,452.13600	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,473.41900	1,473.41900	0.00000	1,479.74900	1,479.74900	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,501.22900	1,501.22900	0.00000	1,507.67600	1,507.67600	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	8.94676	93.49790	0.00000	8.87681	93.85142	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.01755	95.21848	0.00000	8.94424	95.57869	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.08222	93.20608	0.00000	9.00537	93.57319	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.14923	95.00007	0.00000	9.06851	95.37427	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.22003	93.01797	0.00000	9.13521	93.39923	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	9.46473	92.52486	0.00000	9.40500	92.98493	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.52701	94.22756	0.00000	9.46533	94.69625	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.58276	91.72577	0.00000	9.51907	92.20341	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.63764	93.49143	0.00000	9.57189	93.97827	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.69744	91.01132	0.00000	9.62951	91.50741	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	1,368.18900	1,368.18900	0.00000	1,374.18300	1,374.18300	0.00	0.00	0.00	0	611.00
GOVI	On 06/08/2026		GOVI	0.00	1,392.75700	1,392.75700	0.00000	1,398.86100	1,398.86100	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,418.74900	1,418.74900	0.00000	1,424.96900	1,424.96900	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,445.72500	1,445.72500	0.00000	1,452.06500	1,452.06500	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,473.01200	1,473.01200	0.00000	1,479.47000	1,479.47000	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	146.92857	146.92857	0.00000	146.97420	146.97420	0.00	0.00	0.00	0	3,770.00
I2029	On 06/08/2026		Bond Future	0.00	149.63245	149.63245	0.00000	149.67915	149.67915	0.00	0.00	0.00	0	4,963.00
I2029	On 05/11/2026		Bond Future	0.00	150.94930	150.94930	0.00000	150.99719	150.99719	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.85423	153.85423	0.00000	153.90311	153.90311	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	155.27575	155.27575	0.00000	155.32548	155.32548	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 Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2031	On 07/05/2026	Bond Future	0.00	115.30926	115.30926	0.00000	115.36084	115.36084		1.28	0.00	0.00	0	1,878.00
I2031	On 06/08/2026	Bond Future	0.00	115.01407	115.01407	0.00000	115.06677	115.06677		1.25	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	117.16543	117.16543	0.00000	117.21937	117.21937		1.16	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	116.94966	116.94966	0.00000	117.00477	117.00477		1.12	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.18184	119.18184	0.00000	119.23786	119.23786		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	143.26165	143.26165	0.00000	143.67010	143.67010		0.00	0.00	0.00	0	8,342.00
I2033	On 06/08/2026	Bond Future	0.00	145.89801	145.89801	0.00000	146.31422	146.31422		0.00	0.00	0.00	0	5,426.00
I2033	On 05/11/2026	Bond Future	0.00	147.04355	147.04355	0.00000	147.46774	147.46774		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	149.87325	149.87325	0.00000	150.30581	150.30581		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	151.11404	151.11404	0.00000	151.55473	151.55473		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	159.02248	159.02248	0.00000	160.21758	160.21758		0.00	0.00	11,131,573.60	70	3,928.00
I2038	On 06/08/2026	Bond Future	0.00	159.75429	159.75429	0.00000	160.97173	160.97173		0.00	0.00	0.00	0	1,656.00
I2038	On 05/11/2026	Bond Future	0.00	162.74240	162.74240	0.00000	163.98286	163.98286		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	163.63110	163.63110	0.00000	164.89562	164.89562		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	166.75487	166.75487	0.00000	168.04325	168.04325		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	125.19899	125.19899	0.00000	125.05814	125.05814		4.46	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	124.65567	124.65567	0.00000	124.51234	124.51234		3.99	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	126.98743	126.98743	0.00000	126.84162	126.84162		3.76	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	126.52094	126.52094	0.00000	126.37258	126.37258		3.66	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	128.93573	128.93573	0.00000	128.78437	128.78437		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	141.23105	141.23105	0.00000	141.65205	141.65205		0.00	0.00	1,125,752,699.55	7,971	10,691.00
I2046	On 06/08/2026	Bond Future	0.00	143.83013	143.83013	0.00000	144.25916	144.25916		0.00	0.00	1,146,469,966.23	7,971	8,222.00
I2046	On 05/11/2026	Bond Future	0.00	144.19195	144.19195	0.00000	144.62940	144.62940		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	146.96691	146.96691	0.00000	147.41273	147.41273		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	147.39064	147.39064	0.00000	147.84496	147.84496		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	148.78600	148.78600	0.00000	147.03239	147.03239		0.00	0.00	1,349,191,448.00	9,068	7,541.00
I2050	On 06/08/2026	Bond Future	0.00	149.07972	149.07972	0.00000	147.29426	147.29426		0.00	0.00	1,351,854,900.96	9,068	9,849.00
I2050	On 05/11/2026	Bond Future	0.00	151.86810	151.86810	0.00000	150.04937	150.04937		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	152.29397	152.29397	0.00000	150.44028	150.44028		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	155.20105	155.20105	0.00000	153.31191	153.31191		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	133.19075	133.19075	0.00000	133.19343	133.19343		6.16	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	132.79442	132.79442	0.00000	132.79738	132.79738		5.52	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	135.27853	135.27853	0.00000	135.28166	135.28166		5.24	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	134.97163	134.97163	0.00000	134.97495	134.97495		5.12	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	137.54774	137.54774	0.00000	137.55101	137.55101		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	443.56800	443.56800	0.00000	443.67800	443.67800		0.00	0.00	0.00	0	263.00
IGOV	On 06/08/2026	Index Future	0.00	451.64300	451.64300	0.00000	451.75500	451.75500		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	
IGOV	On 05/11/2026		Index Future	0.00	460.17900	460.17900	0.00000	460.29400	460.29400		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027		Index Future	0.00	469.03400	469.03400	0.00000	469.15200	469.15200		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027		Index Future	0.00	477.99000	477.99000	0.00000	478.11000	478.11000		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 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	7.19906	102.80474	0.00000	7.13889	102.83871	0.41	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.09435	100.93013	0.00000	6.99177	100.96637	0.24	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.10976	102.79452	0.00000	5.78612	102.83165	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	7.50540	105.36428	0.00000	7.44890	105.44953	1.06	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.55300	104.42918	0.00000	7.48505	104.51047	0.92	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.54576	105.72159	0.00000	7.46154	105.80935	0.76	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	298.03334	298.03334	0.00000	298.91453	298.91453	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	298.11438	298.11438	0.00000	299.01218	299.01218	0.00	0.00	0.00	0.00	0	565.00
R202	On 05/11/2026		Bond Future	0.00	303.69004	303.69004	0.00000	304.60516	304.60516	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	304.01714	304.01714	0.00000	304.95013	304.95013	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	309.82072	309.82072	0.00000	310.77140	310.77140	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	7.85918	102.65984	0.00000	7.75798	102.98269	4.41	0.00	3,863,808,398.08	37,637	71,792.00	
R2030	On 07/05/2026		Bond Future	7.21 Call	6.94000	0.00694	0.00000	18.26000	0.01826	6.940	4.05	0.02	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	233.67000	0.23367	0.00000	368.89000	0.36889	233.670	4.37	0.33	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	361.32000	0.36132	0.00000	249.76000	0.24976	361.320	4.60	(0.43)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.91354	100.51393	0.00000	7.80364	100.84284	4.30	0.00	3,872,299,153.25	38,525	143,090.00	
R2030	On 06/08/2026		Bond Future	7.21 Call	198.69000	0.19869	0.00000	264.35000	0.26435	198.690	3.94	0.17	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	676.78000	0.67678	0.00000	822.61000	0.82261	676.780	4.27	0.40	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	815.56000	0.81556	0.00000	687.61000	0.68761	815.560	4.60	(0.43)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.93823	102.37081	0.00000	7.81879	102.70600	3.94	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
R2030	On 04/02/2027	Bond Future	0.00	7.95586	100.31015	0.00000	7.82504	100.65179		3.77	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00	7.99521	102.20207	0.00000	7.85098	102.55004		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	8.18759	101.21906	0.00000	8.10718	101.59038		6.87	0.00	2,072,865,129.74	20,479	117,134.00
R2032	On 06/08/2026	Bond Future	0.00	8.23820	103.05647	0.00000	8.15320	103.43469		6.66	0.00	2,081,843,750.47	20,201	64,518.00
R2032	On 05/11/2026	Bond Future	0.00	8.27677	100.80023	0.00000	8.18684	101.18563		6.50	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.31263	102.71736	0.00000	8.21725	103.11019		6.05	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.35507	100.49489	0.00000	8.25371	100.89505		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	8.28261	110.00621	0.00000	8.19721	110.47363		8.31	0.00	1,723,137,273.44	15,664	310.00
R2033	On 06/08/2026	Bond Future	0.00	8.33368	112.00315	0.00000	8.24382	112.47923		8.30	0.00	694,195,523.70	6,198	9,412.00
R2033	On 05/11/2026	Bond Future	0.00	8.37359	109.02983	0.00000	8.27899	109.51492		8.10	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.41104	111.10359	0.00000	8.31129	111.59793		7.84	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.45440	108.15674	0.00000	8.34906	108.66032		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	8.46676	104.23631	0.00000	8.40168	104.64213		9.08	0.00	831,076,099.63	7,973	35,086.00
R2035	On 07/05/2026	Bond Future	8.29 Call	432.18000	0.43218	0.00000	591.70000	0.59170	432.180	8.74	0.31	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	1,455.67000	1.45567	0.00000	1,218.56000	1.21856	1,455.670	8.78	(0.67)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	678.07000	0.67807	0.00000	546.67000	0.54667	678.070	9.18	(0.41)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	2,256.78000	2.25678	0.00000	2,604.44000	2.60444	2,256.780	9.65	0.80	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	44.78000	0.04478	0.00000	34.82000	0.03482	44.780	10.53	(0.04)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	6,976.70000	6.97670	0.00000	7,381.45000	7.38145	6,976.700	11.47	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	7,089.58000	7.08958	0.00000	7,494.44000	7.49444	7,089.580	11.51	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	7,371.21000	7.37121	0.00000	7,776.30000	7.77630	7,371.210	11.61	1.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	0.40000	0.00040	0.00000	0.34000	0.00034	0.400	12.48	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	0.36000	0.00036	0.00000	0.31000	0.00031	0.360	12.52	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	0.28000	0.00028	0.00000	0.24000	0.00024	0.280	12.62	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.02000	0.00002	0.00000	0.02000	0.00002	0.020	13.21	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.02000	0.00002	0.00000	0.02000	0.00002	0.020	13.21	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	13.21	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.51464	106.12853	0.00000	8.44676	106.54179		8.99	0.00	817,295,809.53	7,701	70,734.00
R2035	On 06/08/2026	Bond Future	7.70 Call	432.56000	0.43256	0.00000	511.51000	0.51151	432.560	8.53	0.17	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	709.37000	0.70937	0.00000	824.97000	0.82497	709.370	8.35	0.25	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	1,443.19000	1.44319	0.00000	1,625.73000	1.62573	1,443.190	8.72	0.40	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	2,647.98000	2.64798	0.00000	2,427.29000	2.42729	2,647.980	8.79	(0.57)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	2,812.28000	2.81228	0.00000	3,073.70000	3.07370	2,812.280	9.32	0.60	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	3,125.48000	3.12548	0.00000	3,399.86000	3.39986	3,125.480	9.46	0.63	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	4,586.19000	4.58619	0.00000	4,906.35000	4.90635	4,586.190	10.06	0.74	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	839.14000	0.83914	0.00000	754.82000	0.75482	839.140	10.19	(0.23)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	4,996.98000	4.99698	0.00000	5,326.96000	5.32696	4,996.980	10.21	0.77	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	654.79000	0.65479	0.00000	587.64000	0.58764	654.790	10.48	(0.19)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	470.87000	0.47087	0.00000	421.65000	0.42165	470.870	10.88	(0.14)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	422.20000	0.42220	0.00000	377.86000	0.37786	422.200	11.01	(0.13)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	416.53000	0.41653	0.00000	372.77000	0.37277	416.530	11.03	(0.13)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	239.62000	0.23962	0.00000	214.12000	0.21412	239.620	11.71	(0.08)	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 06/08/2026	Bond Future	10.22	Put	212.63000	0.21263	0.00000	189.98000	0.18998	212.630	11.86	(0.07)	0.00	0	250.00	
R2035	On 05/11/2026	Bond Future	0.00		8.55610	103.58691	0.00000	8.48529	104.00804		9.08	0.00	0.00	0	210.00	
R2035	On 05/11/2026	Bond Future	7.97	Call	1,228.03000	1.22803	0.00000	1,367.52000	1.36752	1,228.030	8.40	0.31	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.47	Put	2,952.27000	2.95227	0.00000	2,746.27000	2.74627	2,952.270	8.70	(0.52)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.80	Call	3,575.41000	3.57541	0.00000	3,837.14000	3.83714	3,575.410	9.15	0.59	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	8.97	Put	1,813.54000	1.81354	0.00000	1,675.10000	1.67510	1,813.540	9.40	(0.35)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	9.30	Put	1,336.24000	1.33624	0.00000	1,231.51000	1.23151	1,336.240	9.97	(0.27)	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.80	Put	818.24000	0.81824	0.00000	751.39000	0.75139	818.240	10.66	(0.18)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00		8.59661	105.55697	0.00000	8.52262	105.98621		8.57	0.00	0.00	0	0.00	
R2035	On 04/02/2027	Bond Future	7.70	Call	1,118.90000	1.11890	0.00000	1,236.87000	1.23687	1,118.900	7.97	0.26	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.20	Call	2,006.87000	2.00687	0.00000	2,185.39000	2.18539	2,006.870	7.93	0.39	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.85	Put	2,585.92000	2.58592	0.00000	2,417.85000	2.41785	2,585.920	8.69	(0.41)	0.00	0	3,000.00	
R2035	On 06/05/2027	Bond Future	0.00		8.63722	103.04409	0.00000	8.55996	103.48131		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		8.76400	100.53769	0.00000	8.69908	100.97920		10.94	0.00	1,215,400,134.41	12,089	176,002.00	
R2037	On 07/05/2026	Bond Future	9.00	Call	2,020.94000	2.02094	0.00000	2,374.11000	2.37411	2,020.940	10.94	0.73	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	9.49	Call	4,817.85000	4.81785	0.00000	5,247.30000	5.24730	4,817.850	12.11	0.95	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.06	Put	3.91000	0.00391	0.00000	3.18000	0.00318	3.910	13.53	0.00	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.95	Call	13,433.82000	13.43382	0.00000	13,875.32000	13.87532	13,433.820	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		8.82162	98.10274	0.00000	8.75418	98.55234		11.13	0.00	1,121,412,420.94	11,431	113,915.00	
R2037	On 06/08/2026	Bond Future	10.02	Call	8,031.65000	8.03165	0.00000	8,432.25000	8.43225	8,031.650	13.24	0.87	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70	Put	197.51000	0.19751	0.00000	177.14000	0.17714	197.510	14.57	(0.06)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30	Put	74.93000	0.07493	0.00000	66.85000	0.06685	74.930	15.16	(0.02)	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00		8.86455	99.91513	0.00000	8.79459	100.37329		10.68	0.00	0.00	0	0.00	
R2037	On 05/11/2026	Bond Future	9.46	Call	5,591.75000	5.59175	0.00000	5,918.82000	5.91882	5,591.750	11.54	0.69	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23	Put	891.48000	0.89148	0.00000	823.14000	0.82314	891.480	12.84	(0.17)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83	Put	532.78000	0.53278	0.00000	491.58000	0.49158	532.780	13.89	(0.10)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00		8.90637	97.55735	0.00000	8.83371	98.02428		10.59	0.00	0.00	0	0.00	
R2037	On 04/02/2027	Bond Future	8.44	Call	2,182.10000	2.18210	0.00000	2,370.42000	2.37042	2,182.100	9.86	0.38	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31	Put	2,680.41000	2.68041	0.00000	2,515.12000	2.51512	2,680.410	11.08	(0.38)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81	Put	1,846.12000	1.84612	0.00000	1,727.84000	1.72784	1,846.120	11.90	(0.27)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00		8.95732	99.39721	0.00000	8.88183	99.87285		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		8.88387	115.66315	0.00000	8.81392	116.22253		11.45	0.00	28,915,787.50	250	4,094.00	
R2038	On 06/08/2026	Bond Future	0.00		8.94195	117.76281	0.00000	8.86933	118.33251		10.80	0.00	0.00	0	945.00	
R2038	On 05/11/2026	Bond Future	0.00		8.99186	114.45468	0.00000	8.91649	115.03513		10.71	0.00	0.00	0	0.00	
R2038	On 04/02/2027	Bond Future	0.00		9.04057	116.63165	0.00000	8.96230	117.22321		10.16	0.00	0.00	0	0.00	
R2038	On 06/05/2027	Bond Future	0.00		9.09361	113.34782	0.00000	9.01231	113.95040		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		8.99891	107.71786	0.00000	8.92396	108.31135		8.31	0.00	0.00	0	0.00	
R2039	On 06/08/2026	Bond Future	0.00		9.05737	109.67323	0.00000	8.97971	110.27769		7.65	0.00	0.00	0	0.00	
R2039	On 05/11/2026	Bond Future	0.00		9.10807	106.71991	0.00000	9.02763	107.33580		7.52	0.00	0.00	0	0.00	
R2039	On 04/02/2027	Bond Future	0.00		9.15771	108.74970	0.00000	9.07436	109.37736		7.10	0.00	0.00	0	0.00	
R2039	On 06/05/2027	Bond Future	0.00		9.21139	105.82153	0.00000	9.12500	106.46091		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	

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 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00		0.00	0	0.00	
R2040	On 07/05/2026	Bond Future	0.00		9.03944	102.17989	0.00000	8.97964	102.64546			12.99		0.00	334,128,240.30	3,270	34,815.00
R2040	On 07/05/2026	Bond Future	8.65	Call	232.85000	0.23285	0.00000	332.98000	0.33298	232.850		12.00		0.15	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	11,785.7900	11.78579	0.00000	12,251.20000	12.25120	11,785.790		16.95		1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.00000	0.00000	0.00000	0.00000	0.00000			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		9.09946	99.52412	0.00000	9.03756	99.99824			12.88		0.00	296,084,257.00	2,975	72,032.00
R2040	On 05/11/2026	Bond Future	0.00		9.14598	101.36280	0.00000	9.08200	101.84597			12.21		0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	7,330.69000	7.33069	0.00000	7,694.01000	7.69401	7,330.690		13.56		0.73	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	927.60000	0.92760	0.00000	863.96000	0.86396	927.600		15.06		(0.15)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	566.34000	0.56634	0.00000	527.41000	0.52741	566.340		16.24		(0.09)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.19186	98.78211	0.00000	9.12568	99.27450			12.15		0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,729.52000	2.72952	0.00000	2,938.11000	2.93811	2,729.520		11.43		0.40	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,973.98000	2.97398	0.00000	2,809.02000	2.80902	2,973.980		12.94		(0.36)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,040.70000	2.04070	0.00000	1,922.85000	1.92285	2,040.700		13.80		(0.26)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.24570	100.64500	0.00000	9.17723	101.14660			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		9.12854	109.41399	0.00000	9.06873	109.94270			9.29		0.00	1,046,654,228.34	9,566	7,195.00
R2042	On 06/08/2026	Bond Future	0.00		9.18556	111.40014	0.00000	9.12375	111.93861			8.41		0.00	0.00	0	10,144.00
R2042	On 05/11/2026	Bond Future	0.00		9.23533	108.35268	0.00000	9.17148	108.90135			8.31		0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.28405	110.41358	0.00000	9.21808	110.97275			7.99		0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.33628	107.39067	0.00000	9.26811	107.96029			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		9.13846	99.03883	0.00000	9.07866	99.54780			14.56		0.00	1,024,556,696.35	10,345	114,272.00
R2044	On 07/05/2026	Bond Future	10.00	Put	56.44000	0.05644	0.00000	46.91000	0.04691	56.440		16.83		(0.04)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.19440	96.45135	0.00000	9.13269	96.96971			14.45		0.00	1,753,389,091.65	18,179	39,192.00
R2044	On 06/08/2026	Bond Future	9.00	Put	3,897.32000	3.89732	0.00000	3,621.41000	3.62141	3,897.320		13.97		(0.57)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,845.59000	2.84559	0.00000	2,627.57000	2.62757	2,845.590		14.45		(0.46)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,509.79000	1.50979	0.00000	1,383.28000	1.38328	1,509.790		15.74		(0.28)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.23802	98.23334	0.00000	9.17446	98.76144			13.88		0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.28097	95.71831	0.00000	9.21545	96.25652			13.85		0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.33066	97.52342	0.00000	9.26311	98.07173			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		9.09119	98.49976	0.00000	9.03132	99.05173			15.78		0.00	43,536,893.92	442	134,615.00
R2048	On 07/05/2026	Bond Future	8.30	Call	21.72000	0.02172	0.00000	38.58000	0.03858	21.720		14.78		0.02	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	264.65000	0.26465	0.00000	380.91000	0.38091	264.650		14.60		0.15	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.13792	100.28779	0.00000	9.07630	100.84988			14.99		0.00	8,524,462.15	85	205,641.00
R2048	On 06/08/2026	Bond Future	9.00	Put	3,900.29000	3.90029	0.00000	3,615.39000	3.61539	3,900.290		14.48		(0.55)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,082.84000	1.08284	0.00000	987.97000	0.98797	1,082.840		17.04		(0.20)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.17990	97.70173	0.00000	9.11651	98.27445			14.93		0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.22148	99.55989	0.00000	9.15623	100.14359			14.40		0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.26242	96.99722	0.00000	9.19532	97.59182			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		9.00563	127.67367	0.00000	8.94574	128.41354			16.23		0.00	1,410,283,358.82	11,046	23,581.00

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 06/08/2026	Bond Future	0.00	9.04993	129.99126	0.00000	8.98831	130.74474		15.41	0.00	970,904,720.94	7,469	68,669.00
R2053	On 06/08/2026	Bond Future	8.10 Call	719.50000	0.71950	0.00000	841.24000	0.84124	719.500	14.71	0.14	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Call	4,630.76000	4.63076	0.00000	5,066.30000	5.06630	4,630.760	15.08	0.54	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Put	4,024.05000	4.02405	0.00000	3,706.11000	3.70611	4,024.050	15.08	(0.46)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60 Put	2,076.19000	2.07619	0.00000	1,894.95000	1.89495	2,076.190	16.37	(0.27)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00	9.08774	126.53089	0.00000	9.02438	127.29856		15.36	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00	9.12415	128.93744	0.00000	9.05900	129.71978		14.69	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	9.16291	125.50757	0.00000	9.09591	126.30462		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	8.64191	85.02034	0.00000	8.57188	85.43343		10.78	0.00	24,315,817.24	286	15,982.00
R209	On 06/08/2026	Bond Future	0.00	8.69102	86.56369	0.00000	8.61837	86.98441		10.74	0.00	3,289,420.22	38	36,147.00
R209	On 05/11/2026	Bond Future	0.00	8.73187	85.01120	0.00000	8.65651	85.43986		10.72	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	8.77118	86.62799	0.00000	8.69295	87.06484		10.19	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	1,363.97000	1.36397	0.00000	1,505.11000	1.50511	1,363.970	9.53	0.30	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,731.16000	2.73116	0.00000	2,553.21000	2.55321	2,731.160	10.47	(0.43)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.81445	85.11068	0.00000	8.73321	85.55564		10.10	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	1,978.19000	1.97819	0.00000	2,151.68000	2.15168	1,978.190	9.35	0.37	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,428.43000	2.42843	0.00000	2,275.60000	2.27560	2,428.430	10.56	(0.36)	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	261.81359	261.81359	0.00000	261.82284	261.82284		0.00	0.00	0.00	0	945.00
R210	On 06/08/2026	Bond Future	0.00	266.63174	266.63174	0.00000	266.64149	266.64149		0.00	0.00	0.00	0	148.00
R210	On 05/11/2026	Bond Future	0.00	268.08919	268.08919	0.00000	268.09968	268.09968		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	273.24847	273.24847	0.00000	273.25936	273.25936		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	274.85428	274.85428	0.00000	274.86523	274.86523		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	8.03179	97.32748	0.00000	7.95118	97.63640		5.78	0.00	2,508,226,487.08	25,771	85,145.00
R213	On 06/08/2026	Bond Future	0.00	8.07778	99.09428	0.00000	7.99185	99.40893		5.52	0.00	2,184,236,119.76	22,042	18,468.00
R213	On 05/11/2026	Bond Future	0.00	8.11479	97.37377	0.00000	8.02302	97.69444		5.42	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.14944	99.22559	0.00000	8.05099	99.55242		4.98	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.18502	97.54501	0.00000	8.07923	97.87789		4.73	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	1,773.93000	1.77393	0.00000	1,945.77000	1.94577	1,773.930	4.65	0.49	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	893.75000	0.89375	0.00000	811.99000	0.81199	893.750	5.46	(0.26)	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	9.06206	80.61430	0.00000	9.00221	81.02657		14.59	0.00	12,253,373.60	152	39,774.00
R214	On 06/08/2026	Bond Future	0.00	9.11246	82.07770	0.00000	9.05075	82.49759		13.88	0.00	11,490,878.00	140	1,776.00
R214	On 05/11/2026	Bond Future	0.00	9.15801	80.29658	0.00000	9.09442	80.72435		13.74	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.20333	81.82365	0.00000	9.13774	82.25965		13.11	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.24827	80.06846	0.00000	9.18068	80.51258		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 :	34,938,524,114.40	324,102 2,023,465.00
Grand Total:	34,938,524,114.40	324,102 2,023,465.00
