

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/04/2026

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	1,280.95100	1,280.95100	0.00000	1,269.81500	1,269.81500		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,303.89700	1,303.89700	0.00000	1,292.61700	1,292.61700		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,328.19900	1,328.19900	0.00000	1,316.74000	1,316.74000		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,353.40700	1,353.40700	0.00000	1,341.77700	1,341.77700		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,378.93000	1,378.93000	0.00000	1,367.10100	1,367.10100		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,672.79000	1,672.79000	0.00000	1,649.26600	1,649.26600		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,702.75500	1,702.75500	0.00000	1,678.88200	1,678.88200		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,734.49100	1,734.49100	0.00000	1,710.21300	1,710.21300		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,767.41000	1,767.41000	0.00000	1,742.73100	1,742.73100		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,800.74000	1,800.74000	0.00000	1,775.62400	1,775.62400		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,414.50200	1,414.50200	0.00000	1,394.39800	1,394.39800		0.00	0.00	0.00	0	65.00
ALBI	On 06/08/2026		Index Future	0.00	1,439.84100	1,439.84100	0.00000	1,419.43700	1,419.43700		0.00	0.00	0.00	0	12.00
ALBI	On 05/11/2026		Index Future	0.00	1,466.67600	1,466.67600	0.00000	1,445.92600	1,445.92600		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,494.51200	1,494.51200	0.00000	1,473.41900	1,473.41900		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,522.69600	1,522.69600	0.00000	1,501.22900	1,501.22900		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	8.72395	94.62988	0.00000	8.94676	93.49790		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	8.78500	96.36719	0.00000	9.01755	95.21848		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	8.83903	94.37406	0.00000	9.08222	93.20608		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	8.89454	96.18721	0.00000	9.14923	95.00007		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	8.95268	94.22637	0.00000	9.22003	93.01797		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	9.24262	94.25289	0.00000	9.46473	92.52486		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.29829	95.98328	0.00000	9.52701	94.22756		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.34702	93.51209	0.00000	9.58276	91.72577		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.39476	95.30886	0.00000	9.63764	93.49143		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.44672	92.86204	0.00000	9.69744	91.01132		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	1,388.40300	1,388.40300	0.00000	1,368.18900	1,368.18900		0.00	0.00	0.00	0	611.00
GOVI	On 06/08/2026		GOVI	0.00	1,413.27400	1,413.27400	0.00000	1,392.75700	1,392.75700		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,439.61400	1,439.61400	0.00000	1,418.74900	1,418.74900		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,466.93700	1,466.93700	0.00000	1,445.72500	1,445.72500		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,494.60100	1,494.60100	0.00000	1,473.01200	1,473.01200		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	146.96449	146.96449	0.00000	146.92857	146.92857		0.00	0.00	0.00	0	3,770.00
I2029	On 06/08/2026		Bond Future	0.00	149.66264	149.66264	0.00000	149.63245	149.63245		0.00	0.00	0.00	0	4,963.00
I2029	On 05/11/2026		Bond Future	0.00	150.97672	150.97672	0.00000	150.94930	150.94930		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.87693	153.87693	0.00000	153.85423	153.85423		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	155.29710	155.29710	0.00000	155.27575	155.27575		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
I2031	On 07/05/2026		Bond Future	0.00	115.40390	115.40390	0.00000	115.30926	115.30926		1.28	0.00	0.00	0	1,878.00

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 06/08/2026	Bond Future	0.00	115.10562	115.10562	0.00000	115.01407	115.01407		1.25	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	117.25597	117.25597	0.00000	117.16543	117.16543		1.16	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.03865	117.03865	0.00000	116.94966	116.94966		1.12	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.27072	119.27072	0.00000	119.18184	119.18184		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	143.66320	143.66320	0.00000	143.26165	143.26165		0.00	0.00	0.00	0	8,342.00
I2033	On 06/08/2026	Bond Future	0.00	146.30079	146.30079	0.00000	145.89801	145.89801		0.00	0.00	0.00	0	5,426.00
I2033	On 05/11/2026	Bond Future	0.00	147.45056	147.45056	0.00000	147.04355	147.04355		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	150.28298	150.28298	0.00000	149.87325	149.87325		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	151.52985	151.52985	0.00000	151.11404	151.11404		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	160.13139	160.13139	0.00000	159.02248	159.02248		0.00	0.00	0.00	0	3,928.00
I2038	On 06/08/2026	Bond Future	0.00	160.87684	160.87684	0.00000	159.75429	159.75429		0.00	0.00	0.00	0	1,656.00
I2038	On 05/11/2026	Bond Future	0.00	163.88200	163.88200	0.00000	162.74240	162.74240		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	164.78780	164.78780	0.00000	163.63110	163.63110		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	167.93093	167.93093	0.00000	166.75487	166.75487		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	125.12420	125.12420	0.00000	125.19899	125.19899		4.46	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	124.57418	124.57418	0.00000	124.65567	124.65567		3.99	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	126.90148	126.90148	0.00000	126.98743	126.98743		3.76	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	126.42995	126.42995	0.00000	126.52094	126.52094		3.66	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	128.84104	128.84104	0.00000	128.93573	128.93573		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	141.64599	141.64599	0.00000	141.23105	141.23105		0.00	0.00	0.00	0	10,691.00
I2046	On 06/08/2026	Bond Future	0.00	144.24650	144.24650	0.00000	143.83013	143.83013		0.00	0.00	0.00	0	8,222.00
I2046	On 05/11/2026	Bond Future	0.00	144.61318	144.61318	0.00000	144.19195	144.19195		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	147.39137	147.39137	0.00000	146.96691	146.96691		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	147.82180	147.82180	0.00000	147.39064	147.39064		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	147.27531	147.27531	0.00000	148.78600	148.78600		0.00	0.00	0.00	0	7,541.00
I2050	On 06/08/2026	Bond Future	0.00	147.53495	147.53495	0.00000	149.07972	149.07972		0.00	0.00	0.00	0	9,849.00
I2050	On 05/11/2026	Bond Future	0.00	150.29070	150.29070	0.00000	151.86810	151.86810		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	150.68182	150.68182	0.00000	152.29397	152.29397		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	153.55586	153.55586	0.00000	155.20105	155.20105		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	133.18695	133.18695	0.00000	133.19075	133.19075		6.16	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	132.78503	132.78503	0.00000	132.79442	132.79442		5.52	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	135.26565	135.26565	0.00000	135.27853	135.27853		5.24	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	134.95482	134.95482	0.00000	134.97163	134.97163		5.12	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	137.52862	137.52862	0.00000	137.54774	137.54774		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	443.71100	443.71100	0.00000	443.56800	443.56800		0.00	0.00	0.00	0	263.00
IGOV	On 06/08/2026	Index Future	0.00	451.77000	451.77000	0.00000	451.64300	451.64300		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	460.29700	460.29700	0.00000	460.17900	460.17900		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	469.13900	469.13900	0.00000	469.03400	469.03400		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	478.08900	478.08900	0.00000	477.99000	477.99000		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

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 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000			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			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			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			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			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			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			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			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			0.00	0.00	0	0.00	
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000			0.00	0.00	0	0.00	
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300		15.00		0.00	0	0.00	
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000			0.00	0.00	0	0.00	
R186	On 07/05/2026		Bond Future	0.00	8.69000	105.12997	0.00000	8.69000			0.43	0.00	0	0.00	
R186	On 06/08/2026		Bond Future	0.00	8.57000	102.10931	0.00000	8.57000			0.29	0.00	0	0.00	
R186	On 05/11/2026		Bond Future	0.00	8.12000	104.29868	0.00000	8.12000			0.11	0.00	0	0.00	
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000			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			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000			0.00	0.00	0	0.00	
R187	On 07/05/2026		Bond Future	0.00	7.04692	102.89066	0.00000	7.19906			102.80474	0.41	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.84867	101.01699	0.00000	7.09435			100.93013	0.24	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	5.35996	102.88058	0.00000	6.10976			102.79452	0.07	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	0.00
R188	On 07/05/2026		Bond Future	0.00	7.33925	105.61522	0.00000	7.50540			105.36428	1.06	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.35710	104.66377	0.00000	7.55300			104.42918	0.92	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.30591	105.97180	0.00000	7.54576			105.72159	0.76	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	0.00
R202	On 07/05/2026		Bond Future	0.00	298.80436	298.80436	0.00000	298.03334			298.03334	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	298.88674	298.88674	0.00000	298.11438			298.11438	0.00	0.00	0	565.00
R202	On 05/11/2026		Bond Future	0.00	304.46970	304.46970	0.00000	303.69004			303.69004	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	304.80274	304.80274	0.00000	304.01714			304.01714	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	310.61661	310.61661	0.00000	309.82072			309.82072	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	0.00
R2030	On 07/05/2026		Bond Future	0.00	7.63498	103.37682	0.00000	7.85918			102.65984	4.41	0.00	0	71,792.00
R2030	On 07/05/2026		Bond Future	7.21 Call	36.60000	0.03660	0.00000	6.94000		36.600	0.00694	4.05	0.08	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	552.85000	0.55285	0.00000	233.67000		552.850	0.23367	4.37	0.59	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	128.24000	0.12824	0.00000	361.32000		128.240	0.36132	4.60	(0.20)	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.67171	101.23943	0.00000	7.91354			100.51393	4.30	0.00	2,713	142,405.00
R2030	On 06/08/2026		Bond Future	7.21 Call	353.08000	0.35308	0.00000	198.69000		353.080	0.19869	3.94	0.27	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	1,008.80000	1.00880	0.00000	676.78000		1,008.800	0.67678	4.27	0.52	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	540.81000	0.54081	0.00000	815.56000		540.810	0.81556	4.60	(0.32)	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.67643	103.10733	0.00000	7.93823			102.37081	3.94	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	7.67056	101.05707	0.00000	7.95586			100.31015	3.77	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	7.68122	102.96155	0.00000	7.99521			102.20207	3.36	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	0.00
R2032	On 07/05/2026		Bond Future	0.00	7.96967	102.22932	0.00000	8.18759			101.21906	6.87	0.00	37,618	79,516.00
R2032	On 06/08/2026		Bond Future	0.00	8.00895	104.08061	0.00000	8.23820			103.05647	6.66	0.00	970	95,842.00

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 05/11/2026	Bond Future	0.00	8.03493	101.84083	0.00000	8.27677	100.80023		6.50	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.05707	103.77419	0.00000	8.31263	102.71736		6.05	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.08384	101.57014	0.00000	8.35507	100.49489		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	8.06486	111.20309	0.00000	8.28261	110.00621		8.31	0.00	0.00	0	310.00
R2033	On 06/08/2026	Bond Future	0.00	8.10557	113.21686	0.00000	8.33368	112.00315		8.30	0.00	77,327,115.38	683	9,189.00
R2033	On 05/11/2026	Bond Future	0.00	8.13409	110.26332	0.00000	8.37359	109.02983		8.10	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.15931	112.35665	0.00000	8.41104	111.10359		7.84	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.18888	109.43181	0.00000	8.45440	108.15674		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	8.24941	105.59981	0.00000	8.46676	104.23631		9.08	0.00	15,839,971.50	150	35,236.00
R2035	On 07/05/2026	Bond Future	8.29 Call	995.50000	0.99550	0.00000	432.18000	0.43218	995.500	8.74	0.55	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	686.07000	0.68607	0.00000	1,455.67000	1.45567	686.070	8.78	(0.43)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	253.44000	0.25344	0.00000	678.07000	0.67807	253.440	9.18	(0.20)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	3,429.59000	3.42959	0.00000	2,256.78000	2.25678	3,429.590	9.65	0.92	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	9.52000	0.00952	0.00000	44.78000	0.04478	9.520	10.53	(0.01)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	8,335.77000	8.33577	0.00000	6,976.70000	6.97670	8,335.770	11.47	1.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	8,449.07000	8.44907	0.00000	7,089.58000	7.08958	8,449.070	11.51	1.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	8,731.59000	8.73159	0.00000	7,371.21000	7.37121	8,731.590	11.61	1.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	0.05000	0.00005	0.00000	0.40000	0.00040	0.050	12.48	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	0.04000	0.00004	0.00000	0.36000	0.00036	0.040	12.52	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	0.03000	0.00003	0.00000	0.28000	0.00028	0.030	12.62	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.00000	0.00000	0.00000	0.02000	0.00002		13.21	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.00000	0.00000	0.00000	0.02000	0.00002		13.21	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.00000	0.00000	0.00000	0.01000	0.00001		13.21	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.28877	107.51207	0.00000	8.51464	106.12853		8.99	0.00	47,305,310.80	440	71,174.00
R2035	On 06/08/2026	Bond Future	7.70 Call	706.46000	0.70646	0.00000	432.56000	0.43256	706.460	8.53	0.24	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	1,110.03000	1.11003	0.00000	709.37000	0.70937	1,110.030	8.35	0.34	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	2,066.30000	2.06630	0.00000	1,443.19000	1.44319	2,066.300	8.72	0.51	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	1,920.51000	1.92051	0.00000	2,647.98000	2.64798	1,920.510	8.79	(0.47)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	3,693.26000	3.69326	0.00000	2,812.28000	2.81228	3,693.260	9.32	0.69	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	4,048.45000	4.04845	0.00000	3,125.48000	3.12548	4,048.450	9.46	0.72	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	5,657.46000	5.65746	0.00000	4,586.19000	4.58619	5,657.460	10.06	0.81	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	555.47000	0.55547	0.00000	839.14000	0.83914	555.470	10.19	(0.17)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	6,100.26000	6.10026	0.00000	4,996.98000	4.99698	6,100.260	10.21	0.83	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	427.21000	0.42721	0.00000	654.79000	0.65479	427.210	10.48	(0.13)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	302.12000	0.30212	0.00000	470.87000	0.47087	302.120	10.88	(0.10)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	269.55000	0.26955	0.00000	422.20000	0.42220	269.550	11.01	(0.09)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	265.78000	0.26578	0.00000	416.53000	0.41653	265.780	11.03	(0.09)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	149.65000	0.14965	0.00000	239.62000	0.23962	149.650	11.71	(0.05)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	132.27000	0.13227	0.00000	212.63000	0.21263	132.270	11.86	(0.04)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.32104	104.99357	0.00000	8.55610	103.58691		9.08	0.00	0.00	0	210.00
R2035	On 05/11/2026	Bond Future	7.97 Call	1,707.25000	1.70725	0.00000	1,228.03000	1.22803	1,707.250	8.40	0.38	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	2,276.23000	2.27623	0.00000	2,952.27000	2.95227	2,276.230	8.70	(0.43)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	4,457.83000	4.45783	0.00000	3,575.41000	3.57541	4,457.830	9.15	0.67	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	1,357.27000	1.35727	0.00000	1,813.54000	1.81354	1,357.270	9.40	(0.29)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30 Put	988.63000	0.98863	0.00000	1,336.24000	1.33624	988.630	9.97	(0.21)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80 Put	593.88000	0.59388	0.00000	818.24000	0.81824	593.880	10.66	(0.14)	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 04/02/2027	Bond Future	0.00		8.35170		106.98671	0.00000	8.59661	105.55697		8.57	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	1,524.70000		1.52470	0.00000	1,118.90000	1.11890	1,524.700	7.97	0.32	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,616.74000		2.61674	0.00000	2,006.87000	2.00687	2,616.740	7.93	0.47	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,035.87000		2.03587	0.00000	2,585.92000	2.58592	2,035.870	8.69	(0.35)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		8.38172		104.49921	0.00000	8.63722	103.04409		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		8.54166		102.06082	0.00000	8.76400	100.53769		10.94	0.00	0.00	0	176,002.00
R2037	On 07/05/2026	Bond Future	9.00	Call	3,248.38000		3.24838	0.00000	2,020.94000	2.02094	3,248.380	10.94	0.89	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	6,297.06000		6.29706	0.00000	4,817.85000	4.81785	6,297.060	12.11	0.99	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	0.59000		0.00059	0.00000	3.91000	0.00391	0.590	13.53	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	14,956.9000		14.95690	0.00000	13,433.82000	13.43382	14,956.900	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		8.59139		99.64901	0.00000	8.82162	98.10274		11.13	0.00	107,620,930.80	1,080	114,995.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,404.49000		9.40449	0.00000	8,031.65000	8.03165	9,404.490	13.24	0.91	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	122.36000		0.12236	0.00000	197.51000	0.19751	122.360	14.57	(0.04)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	44.20000		0.04420	0.00000	74.93000	0.07493	44.200	15.16	(0.01)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.62623		101.48761	0.00000	8.86455	99.91513		10.68	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,716.64000		6.71664	0.00000	5,591.75000	5.59175	6,716.640	11.54	0.75	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	653.71000		0.65371	0.00000	891.48000	0.89148	653.710	12.84	(0.13)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	386.53000		0.38653	0.00000	532.78000	0.53278	386.530	13.89	(0.08)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.65945		99.15623	0.00000	8.90637	97.55735		10.59	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,841.97000		2.84197	0.00000	2,182.10000	2.18210	2,841.970	9.86	0.45	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,121.56000		2.12156	0.00000	2,680.41000	2.68041	2,121.560	11.08	(0.32)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,443.53000		1.44353	0.00000	1,846.12000	1.84612	1,443.530	11.90	(0.22)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.70100		101.02475	0.00000	8.95732	99.39721		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		8.66158		117.45402	0.00000	8.88387	115.66315		11.45	0.00	0.00	0	4,094.00
R2038	On 06/08/2026	Bond Future	0.00		8.71193		119.58096	0.00000	8.94195	117.76281		10.80	0.00	0.00	0	945.00
R2038	On 05/11/2026	Bond Future	0.00		8.75361		116.30365	0.00000	8.99186	114.45468		10.71	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.79375		118.51175	0.00000	9.04057	116.63165		10.16	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.83745		115.26159	0.00000	9.09361	113.34782		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		8.77671		109.49095	0.00000	8.99891	107.71786		8.31	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.82785		111.47371	0.00000	9.05737	109.67323		7.65	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.87080		108.55109	0.00000	9.10807	106.71991		7.52	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.91241		110.61188	0.00000	9.15771	108.74970		7.10	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.95736		107.71717	0.00000	9.21139	105.82153		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		8.81723		103.92549	0.00000	9.03944	102.17989		12.99	0.00	2,598,137.25	25	34,815.00
R2040	On 07/05/2026	Bond Future	8.65	Call	621.19000		0.62119	0.00000	232.85000	0.23285	621.190	12.00	0.33	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	13,530.1800		13.53018	0.00000	11,785.79000	11.78579	13,530.180	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		8.87012		101.29683	0.00000	9.09946	99.52412		12.88	0.00	348,866,282.52	3,444	69,926.00
R2040	On 05/11/2026	Bond Future	0.00		8.90942		103.16592	0.00000	9.14598	101.36280		12.21	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 05/11/2026	Bond Future	9.91	Call	8,684.97	0.0000	8.68497	0.00000	7,330.69	7.33069	8,684.97	13.56	0.78	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	683.63	0.0000	0.68363	0.00000	927.60	0.92760	683.63	15.06	(0.12)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	413.65	0.0000	0.41365	0.00000	566.34	0.56634	413.65	16.24	(0.07)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.94771	100.61584	0.00000	9.19186	98.78211			12.15	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	3,521.46	0.0000	3.52146	0.00000	2,729.52	2.72952	3,521.46	11.43	0.47	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,364.57	0.0000	2.36457	0.00000	2,973.98	2.97398	2,364.57	12.94	(0.30)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,602.03	0.0000	1.60203	0.00000	2,040.70	2.04070	1,602.03	13.80	(0.21)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.99330	102.51187	0.00000	9.24570	100.64500			11.64	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	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		8.91653	111.30544	0.00000	9.12854	109.41399			9.29	0.00	0.00	0	7,195.00
R2042	On 06/08/2026	Bond Future	0.00		8.96712	113.32103	0.00000	9.18556	111.40014			8.41	0.00	0.00	0	10,144.00
R2042	On 05/11/2026	Bond Future	0.00		9.01013	110.30638	0.00000	9.23533	108.35268			8.31	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.05189	112.40055	0.00000	9.28405	110.41358			7.99	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.09658	109.41344	0.00000	9.33628	107.39067			7.91	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000	0.00000	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		8.91643	100.94900	0.00000	9.13846	99.03883			14.56	0.00	0.00	0	114,272.00
R2044	On 07/05/2026	Bond Future	10.00	Put	13.15000	0.01315	0.00000	56.44000	0.05644	13.150	16.83	(0.01)	0.00	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.96592	98.39170	0.00000	9.19440	96.45135			14.45	0.00	246,569,600.20	2,506	41,212.00
R2044	On 06/08/2026	Bond Future	9.00	Put	2,874.23	2.87423	0.00000	3,897.32	3.89732	2,874.23	13.97	(0.47)	0.00	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,034.48	2.03448	0.00000	2,845.59	2.84559	2,034.48	14.45	(0.36)	0.00	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,031.00	1.03100	0.00000	1,509.79	1.50979	1,031.00	15.74	(0.21)	0.00	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.00309	100.20718	0.00000	9.23802	98.23334			13.88	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.03929	97.72619	0.00000	9.28097	95.71831			13.85	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.08169	99.56778	0.00000	9.33066	97.52342			13.17	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	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		8.86940	100.56981	0.00000	9.09119	98.49976			15.78	0.00	402,279.24	4	134,615.00
R2048	On 07/05/2026	Bond Future	8.30	Call	87.32000	0.08732	0.00000	21.72000	0.02172	87.320	14.78	0.06	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	718.02000	0.71802	0.00000	264.65000	0.26465	718.020	14.60	0.33	0.00	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.91021	102.39101	0.00000	9.13792	100.28779			14.99	0.00	49,147,684.80	480	206,121.00
R2048	On 06/08/2026	Bond Future	9.00	Put	2,845.56	2.84556	0.00000	3,900.29	3.90029	2,845.56	14.48	(0.44)	0.00	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	719.64000	0.71964	0.00000	1,082.84	1.08284	719.640	17.04	(0.14)	0.00	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.94606	99.84144	0.00000	9.17990	97.70173			14.93	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		8.98126	101.73680	0.00000	9.22148	99.55989			14.40	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.01556	99.21380	0.00000	9.26242	96.99722			14.36	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	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		8.78388	130.44992	0.00000	9.00563	127.67367			16.23	0.00	0.00	0	23,581.00
R2053	On 06/08/2026	Bond Future	0.00		8.82235	132.81214	0.00000	9.04993	129.99126			15.41	0.00	0.00	0	68,669.00
R2053	On 06/08/2026	Bond Future	8.10	Call	1,186.77	1.18677	0.00000	719.50000	0.71950	1,186.770	14.71	0.20	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	6,274.91	6.27491	0.00000	4,630.76	4.63076	6,274.910	15.08	0.64	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	2,847.32	2.84732	0.00000	4,024.05	4.02405	2,847.320	15.08	(0.36)	0.00	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,395.68	1.39568	0.00000	2,076.19	2.07619	1,395.680	16.37	(0.20)	0.00	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.85413	129.40080	0.00000	9.08774	126.53089			15.36	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.88439	131.85748	0.00000	9.12415	128.93744			14.69	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.91656	128.48075	0.00000	9.16291	125.50757			14.67	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	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		8.41975	86.33973	0.00000	8.64191	85.02034			10.78	0.00	0.00	0	15,982.00
R209	On 06/08/2026	Bond Future	0.00		8.46129	87.90322	0.00000	8.69102	86.56369			10.74	0.00	0.00	0	36,147.00
R209	On 05/11/2026	Bond Future	0.00		8.49404	86.37343	0.00000	8.73187	85.01120			10.72	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 04/02/2027	Bond Future	0.00	8.52487	88.01312	0.00000	8.77118	86.62799		10.19	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	1,824.13000	1.82413	0.00000	1,363.97000	1.36397	1,824.130	9.53	0.37	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,175.50000	2.17550	0.00000	2,731.16000	2.73116	2,175.500	10.47	(0.37)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.55886	86.52060	0.00000	8.81445	85.11068		10.10	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	2,542.57000	2.54257	0.00000	1,978.19000	1.97819	2,542.570	9.35	0.44	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	1,952.55000	1.95255	0.00000	2,428.43000	2.42843	1,952.550	10.56	(0.31)	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	261.53322	261.53322	0.00000	261.81359	261.81359		0.00	0.00	0.00	0	945.00
R210	On 06/08/2026	Bond Future	0.00	266.33469	266.33469	0.00000	266.63174	266.63174		0.00	0.00	0.00	0	148.00
R210	On 05/11/2026	Bond Future	0.00	267.78088	267.78088	0.00000	268.08919	268.08919		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	272.92497	272.92497	0.00000	273.24847	273.24847		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	274.52178	274.52178	0.00000	274.85428	274.85428		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	7.80849	98.18618	0.00000	8.03179	97.32748		5.78	0.00	0.00	0	85,145.00
R213	On 06/08/2026	Bond Future	0.00	7.84103	99.96422	0.00000	8.07778	99.09428		5.52	0.00	299,892.66	3	18,468.00
R213	On 05/11/2026	Bond Future	0.00	7.86278	98.25748	0.00000	8.11479	97.37377		5.42	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	7.88017	100.12269	0.00000	8.14944	99.22559		4.98	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	7.89607	98.45756	0.00000	8.18502	97.54501		4.73	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	2,258.46000	2.25846	0.00000	1,773.93000	1.77393	2,258.460	4.65	0.57	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	676.33000	0.67633	0.00000	893.75000	0.89375	676.330	5.46	(0.21)	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	8.84016	82.15796	0.00000	9.06206	80.61430		14.59	0.00	1,505,873,248.84	18,329	21,445.00
R214	On 06/08/2026	Bond Future	0.00	8.88429	83.64580	0.00000	9.11246	82.07770		13.88	0.00	0.00	0	19,563.00
R214	On 05/11/2026	Bond Future	0.00	8.92328	81.89167	0.00000	9.15801	80.29658		13.74	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	8.96172	83.44629	0.00000	9.20333	81.82365		13.11	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	8.99947	81.72041	0.00000	9.24827	80.06846		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 :											6,623,133,779.04	68,445	2,017,785.00	
Grand Total:											6,623,133,779.04	68,445	2,017,785.00	