

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/04/2026

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	1,272.96800	1,272.96800	0.00000	1,277.23900	1,277.23900	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,295.76300	1,295.76300	0.00000	1,300.11200	1,300.11200	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,319.90200	1,319.90200	0.00000	1,324.33500	1,324.33500	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,344.94900	1,344.94900	0.00000	1,349.46700	1,349.46700	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,370.31700	1,370.31700	0.00000	1,374.91900	1,374.91900	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,654.85600	1,654.85600	0.00000	1,664.85300	1,664.85300	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,684.49000	1,684.49000	0.00000	1,694.66800	1,694.66800	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,715.87100	1,715.87100	0.00000	1,726.24200	1,726.24200	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,748.43200	1,748.43200	0.00000	1,759.00100	1,759.00100	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,781.41000	1,781.41000	0.00000	1,792.17700	1,792.17700	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,399.99600	1,399.99600	0.00000	1,408.27100	1,408.27100	0.00	0.00	0.00	0	65.00
ALBI	On 06/08/2026		Index Future	0.00	1,425.06600	1,425.06600	0.00000	1,433.49200	1,433.49200	0.00	0.00	0.00	0	12.00
ALBI	On 05/11/2026		Index Future	0.00	1,451.61400	1,451.61400	0.00000	1,460.20000	1,460.20000	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,479.16100	1,479.16100	0.00000	1,487.91000	1,487.91000	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,507.05900	1,507.05900	0.00000	1,515.97300	1,515.97300	0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	8.89405	93.76413	0.00000	8.79894	94.24696	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	8.96321	95.48531	0.00000	8.86357	95.97709	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.02582	93.47532	0.00000	8.92139	93.97645	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.09073	95.27108	0.00000	8.98103	95.78195	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.15881	93.29296	0.00000	9.04355	93.81345	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	9.39726	93.04480	0.00000	9.30739	93.74409	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.45793	94.75271	0.00000	9.36514	95.46507	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.51180	92.25816	0.00000	9.41602	92.98400	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.56484	94.03070	0.00000	9.46598	94.77050	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.62238	91.55970	0.00000	9.52026	92.31356	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	1,373.81600	1,373.81600	0.00000	1,382.19700	1,382.19700	0.00	0.00	4,464,902,000.00	325	304.00
GOVI	On 06/08/2026		GOVI	0.00	1,398.41700	1,398.41700	0.00000	1,406.95100	1,406.95100	0.00	0.00	4,544,855,250.00	325	329.00
GOVI	On 05/11/2026		GOVI	0.00	1,424.46900	1,424.46900	0.00000	1,433.16400	1,433.16400	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,451.50000	1,451.50000	0.00000	1,460.36200	1,460.36200	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,478.87700	1,478.87700	0.00000	1,487.90500	1,487.90500	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	146.97684	146.97684	0.00000	146.98101	146.98101	0.00	0.00	216,055,954.80	1,470	3,348.00
I2029	On 06/08/2026		Bond Future	0.00	149.67480	149.67480	0.00000	149.67926	149.67926	0.00	0.00	426,573,180.00	2,850	5,346.00
I2029	On 05/11/2026		Bond Future	0.00	150.98807	150.98807	0.00000	150.99324	150.99324	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.88830	153.88830	0.00000	153.89365	153.89365	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	155.30931	155.30931	0.00000	155.31391	155.31391	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	115.39891	115.39891	0.00000	115.40138	115.40138		1.28	0.00	0.00	0	1,878.00
I2031	On 06/08/2026	Bond Future	0.00	115.09940	115.09940	0.00000	115.10275	115.10275		1.25	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	117.24914	117.24914	0.00000	117.25284	117.25284		1.16	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.03218	117.03218	0.00000	117.03490	117.03490		1.12	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.26434	119.26434	0.00000	119.26705	119.26705		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	144.42635	144.42635	0.00000	144.24817	144.24817		0.00	0.00	181,977,201.00	1,260	8,182.00
I2033	On 06/08/2026	Bond Future	0.00	147.07751	147.07751	0.00000	146.89614	146.89614		0.00	0.00	347,102,923.60	2,360	5,586.00
I2033	On 05/11/2026	Bond Future	0.00	148.24050	148.24050	0.00000	148.05665	148.05665		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	151.08800	151.08800	0.00000	150.90068	150.90068		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	152.35081	152.35081	0.00000	152.15910	152.15910		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	161.40813	161.40813	0.00000	160.44832	160.44832		0.00	0.00	164,636,292.60	1,020	3,588.00
I2038	On 06/08/2026	Bond Future	0.00	162.17577	162.17577	0.00000	161.19928	161.19928		0.00	0.00	165,419,285.40	1,020	2,676.00
I2038	On 05/11/2026	Bond Future	0.00	165.20464	165.20464	0.00000	164.21011	164.21011		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	166.13616	166.13616	0.00000	165.12170	165.12170		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	169.30529	169.30529	0.00000	168.27141	168.27141		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	125.76561	125.76561	0.00000	125.76789	125.76789		4.46	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	125.22607	125.22607	0.00000	125.22949	125.22949		3.99	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	127.56506	127.56506	0.00000	127.56872	127.56872		3.76	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	127.10681	127.10681	0.00000	127.10940	127.10940		3.66	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	129.53105	129.53105	0.00000	129.53353	129.53353		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	143.22396	143.22396	0.00000	142.06368	142.06368		0.00	0.00	0.00	0	10,691.00
I2046	On 06/08/2026	Bond Future	0.00	145.85303	145.85303	0.00000	144.67167	144.67167		0.00	0.00	0.00	0	8,222.00
I2046	On 05/11/2026	Bond Future	0.00	146.24839	146.24839	0.00000	145.04583	145.04583		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	149.05758	149.05758	0.00000	147.83197	147.83197		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	149.52073	149.52073	0.00000	148.27053	148.27053		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	150.04643	150.04643	0.00000	149.79431	149.79431		0.00	0.00	0.00	0	7,541.00
I2050	On 06/08/2026	Bond Future	0.00	150.35618	150.35618	0.00000	150.09985	150.09985		0.00	0.00	0.00	0	9,849.00
I2050	On 05/11/2026	Bond Future	0.00	153.16430	153.16430	0.00000	152.90350	152.90350		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	153.61063	153.61063	0.00000	153.34410	153.34410		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	156.54097	156.54097	0.00000	156.26902	156.26902		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	133.63109	133.63109	0.00000	133.63379	133.63379		6.16	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	133.23589	133.23589	0.00000	133.23966	133.23966		5.52	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	135.72462	135.72462	0.00000	135.72858	135.72858		5.24	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	135.42303	135.42303	0.00000	135.42598	135.42598		5.12	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	138.00605	138.00605	0.00000	138.00876	138.00876		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	447.15300	447.15300	0.00000	446.05200	446.05200		0.00	0.00	0.00	0	264.00
IGOV	On 06/08/2026	Index Future	0.00	455.27100	455.27100	0.00000	454.15100	454.15100		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	463.86100	463.86100	0.00000	462.72000	462.72000		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	472.77000	472.77000	0.00000	471.60800	471.60800		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	481.79200	481.79200	0.00000	480.60700	480.60700		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	7.15557	102.82929	0.00000	7.13415	102.84139	0.41		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.03397	100.95146	0.00000	6.99717	100.96447	0.24		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	5.94514	102.81340	0.00000	5.82777	102.82687	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	7.46233	105.42925	0.00000	7.42160	105.49075	1.06		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.50508	104.48650	0.00000	7.45607	104.54517	0.92		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.48927	105.78044	0.00000	7.42847	105.84384	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	299.76991	299.76991	0.00000	300.46042	300.46042		0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	299.86893	299.86893	0.00000	300.57276	300.57276		0.00	0.00	0.00	0	565.00
R202	On 05/11/2026		Bond Future	0.00	305.46905	305.46905	0.00000	306.18657	306.18657		0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	305.82166	305.82166	0.00000	306.55165	306.55165		0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	311.65553	311.65553	0.00000	312.39906	312.39906		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	7.79644	102.85985	0.00000	7.71578	103.11770	4.41		0.00	39,086,743.00	380	71,662.00
R2030	On 07/05/2026		Bond Future	7.21 Call	4.95000	0.00495	0.00000	12.97000	0.01297	4.950	4.05	0.02	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	254.07000	0.25407	0.00000	379.09000	0.37909	254.070	4.37	0.39	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	228.56000	0.22856	0.00000	161.67000	0.16167	228.560	4.60	(0.34)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.84704	100.71280	0.00000	7.75945	100.97546		4.30	0.00	1,071,181,340.80	10,636	137,128.00
R2030	On 06/08/2026		Bond Future	7.21 Call	221.51000	0.22151	0.00000	278.79000	0.27879	221.510	3.94	0.19	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	739.10000	0.73910	0.00000	863.44000	0.86344	739.100	4.27	0.43	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	711.32000	0.71132	0.00000	617.20000	0.61720	711.320	4.60	(0.39)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.86700	102.57054	0.00000	7.77179	102.83828		3.94	0.00	11,795,612.10	115	301.00
R2030	On 04/02/2027		Bond Future	0.00	7.87929	100.50994	0.00000	7.77500	100.78285		3.77	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	7.91132	102.40428	0.00000	7.79635	102.68224		3.36	0.00	0.00	0	0.00
R2030	On 31/01/2030		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 07/05/2026	Bond Future	0.00	8.12531	101.50651	0.00000	8.03995	101.90214			6.87	0.00 1,587,460,309.89	15,639	64,997.00
R2032	On 06/08/2026	Bond Future	0.00	8.17346	103.34438	0.00000	8.08324	103.74732			6.66	0.00 343,826,752.26	3,327	109,331.00
R2032	On 05/11/2026	Bond Future	0.00	8.20897	101.09062	0.00000	8.11353	101.50117			6.50	0.00 0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.24163	103.00960	0.00000	8.14041	103.42805			6.05	0.00 0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.27995	100.79127	0.00000	8.17239	101.21753			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	8.23046	110.29134	0.00000	8.15023	110.73186			8.31	0.00 0.00	0	310.00
R2033	On 06/08/2026	Bond Future	0.00	8.27980	112.28829	0.00000	8.19538	112.73696			8.30	0.00 449,153.16	4	9,189.00
R2033	On 05/11/2026	Bond Future	0.00	8.31749	109.31717	0.00000	8.22862	109.77434			8.10	0.00 0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.35270	111.39237	0.00000	8.25898	111.85832			7.84	0.00 0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.39308	108.44952	0.00000	8.29412	108.92415			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	8.42487	104.49729	0.00000	8.32457	105.12566			9.08	0.00 3,567,014,994.15	34,135	55,198.00
R2035	On 07/05/2026	Bond Future	8.29 Call	416.39000	0.41639	0.00000	688.11000	0.68811	416.390	8.74	0.33	0.00 0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	1,181.72000	1.18172	0.00000	841.34000	0.84134	1,181.720	8.78	(0.64)	0.00 0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	468.88000	0.46888	0.00000	305.77000	0.30577	468.880	9.18	(0.35)	0.00 0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	2,396.25000	2.39625	0.00000	2,966.23000	2.96623	2,396.250	9.65	0.86	0.00 0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	15.19000	0.01519	0.00000	8.87000	0.00887	15.190	10.53	(0.02)	0.00 0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	7,233.38000	7.23338	0.00000	7,861.37000	7.86137	7,233.380	11.47	1.00	0.00 0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	7,346.66000	7.34666	0.00000	7,974.69000	7.97469	7,346.660	11.51	1.00	0.00 0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	7,629.12000	7.62912	0.00000	8,257.25000	8.25725	7,629.120	11.61	1.00	0.00 0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	0.03000	0.00003	0.00000	0.02000	0.00002	0.030	12.48	0.00	0.00 0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	0.03000	0.00003	0.00000	0.02000	0.00002	0.030	12.52	0.00	0.00 0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	0.02000	0.00002	0.00000	0.01000	0.00001	0.020	12.62	0.00	0.00 0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.21	0.00	0.00 0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.21	0.00	0.00 0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.21	0.00	0.00 0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.47176	106.38934	0.00000	8.36715	107.02924			8.99	0.00 379,065,218.42	3,563	73,108.00
R2035	On 06/08/2026	Bond Future	7.70 Call	448.15000	0.44815	0.00000	576.81000	0.57681	448.150	8.53	0.17	148,339.40	101	4,899.00
R2035	On 06/08/2026	Bond Future	7.95 Call	740.14000	0.74014	0.00000	928.90000	0.92890	740.140	8.35	0.26	222,851.25	101	4,899.00
R2035	On 06/08/2026	Bond Future	8.29 Call	1,505.76000	1.50576	0.00000	1,801.09000	1.80109	1,505.760	8.72	0.42	0.00 0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	2,455.18000	2.45518	0.00000	2,126.37000	2.12637	2,455.180	8.79	(0.55)	(473,676.62)	101	4,899.00
R2035	On 06/08/2026	Bond Future	8.71 Call	2,922.62000	2.92262	0.00000	3,340.38000	3.34038	2,922.620	9.32	0.62	0.00 0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	3,244.78000	3.24478	0.00000	3,682.28000	3.68228	3,244.780	9.46	0.65	0.00 0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	4,740.48000	4.74048	0.00000	5,246.80000	5.24680	4,740.480	10.06	0.76	0.00 0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	740.12000	0.74012	0.00000	619.59000	0.61959	740.120	10.19	(0.22)	0.00 0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	5,159.67000	5.15967	0.00000	5,680.60000	5.68060	5,159.670	10.21	0.79	0.00 0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	571.26000	0.57126	0.00000	476.08000	0.47608	571.260	10.48	(0.17)	0.00 0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	404.91000	0.40491	0.00000	335.88000	0.33588	404.910	10.88	(0.13)	0.00 0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	361.33000	0.36133	0.00000	299.36000	0.29936	361.330	11.01	(0.11)	0.00 0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	356.27000	0.35627	0.00000	295.13000	0.29513	356.270	11.03	(0.11)	0.00 0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	200.08000	0.20008	0.00000	165.03000	0.16503	200.080	11.71	(0.07)	0.00 0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	176.63000	0.17663	0.00000	145.60000	0.14560	176.630	11.86	(0.06)	0.00 0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.51187	103.84970	0.00000	8.40278	104.50159			9.08	0.00 311,549.10	3	3.00
R2035	On 05/11/2026	Bond Future	7.97 Call	1,281.52000	1.28152	0.00000	1,506.80000	1.50680	1,281.520	8.40	0.32	0.00 0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	2,785.04000	2.78504	0.00000	2,477.10000	2.47710	2,785.040	8.70	(0.50)	0.00 0.00	0	600.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 05/11/2026	Bond Future	8.80	Call	3,699.72	0.0000	3.69972	0.00000	4,115.19	4.11519	3,699.720	9.15	0.61	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,688.96	0.0000	1.68896	0.00000	1,484.39	1.48439	1,688.960	9.40	(0.34)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,235.18	0.0000	1.23518	0.00000	1,081.30	1.08130	1,235.180	9.97	(0.26)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	747.08	0.0000	0.74708	0.00000	649.76	0.64976	747.080	10.66	(0.17)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.55106	105.82094	0.00000	8.43709	106.48530			8.57	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	1,166.65	0.0000	1.16665	0.00000	1,356.98	1.35698	1,166.650	7.97	0.27	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,087.51	0.0000	2.08751	0.00000	2,373.71	2.37371	2,087.510	7.93	0.41	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,450.96	0.0000	2.45096	0.00000	2,200.10	2.20010	2,450.960	8.69	(0.40)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		8.58989	103.31165	0.00000	8.47087	103.98847			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		8.70669	100.92730	0.00000	8.61665	101.54361			10.94	0.00	1,313,064,173.00	13,010	162,457.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,218.97	0.0000	2.21897	0.00000	2,753.19	2.75319	2,218.970	10.94	0.81	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	5,169.10	0.0000	5.16910	0.00000	5,779.02	5.77902	5,169.100	12.11	0.98	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	0.56000	0.00056	0.00056	0.00000	0.38000	0.00038	0.560	13.53	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	13,823.3800	13.82338	0.00000	14,439.69000	14.43969	13,823.380	13,823.380	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		8.76281	98.49466	0.00000	8.66928	99.12227			11.13	0.00	1,221,826,257.30	12,405	122,451.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,343.19	0.0000	8.34319	0.00000	8,910.51	8.91051	8,343.190	13.24	0.89	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	158.02	0.0000	0.15802	0.00000	133.71	0.13371	158.020	14.57	(0.05)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	57.18	0.0000	0.05718	0.00000	47.89	0.04789	57.180	15.16	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.80399	100.31157	0.00000	8.70699	100.95101			10.68	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,831.05	0.0000	5.83105	0.00000	6,298.15	6.29815	5,831.050	11.54	0.71	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	798.67	0.0000	0.79867	0.00000	710.21	0.71021	798.670	12.84	(0.15)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	471.33	0.0000	0.47133	0.00000	418.45	0.41845	471.330	13.89	(0.09)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.84404	97.95771	0.00000	8.74332	98.60928			10.59	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,309.52	0.0000	2.30952	0.00000	2,583.86	2.58386	2,309.520	9.86	0.40	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,501.74	0.0000	2.50174	0.00000	2,281.47	2.28147	2,501.740	11.08	(0.36)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,710.41	0.0000	1.71041	0.00000	1,553.85	1.55385	1,710.410	11.90	(0.26)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.89276	99.80380	0.00000	8.78811	100.46763			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		8.81652	116.20167	0.00000	8.73656	116.84561			11.45	0.00	50,082,919.77	431	4,085.00
R2038	On 06/08/2026	Bond Future	0.00		8.87274	118.30567	0.00000	8.78975	118.96136			10.80	0.00	14,551,597.41	123	1,068.00
R2038	On 05/11/2026	Bond Future	0.00		8.92047	115.00437	0.00000	8.83435	115.67241			10.71	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.96700	117.18757	0.00000	8.87758	117.86837			10.16	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.01739	113.91262	0.00000	8.92450	114.60624			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		8.94164	108.17094	0.00000	8.85165	108.88835			8.31	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.99869	110.12952	0.00000	8.90547	110.86006			7.65	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.04771	107.18159	0.00000	8.95118	107.92581			7.52	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.09569	109.21624	0.00000	8.99567	109.97471			7.10	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.14729	106.29542	0.00000	9.04363	107.06810			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		8.97203	102.70492	0.00000	8.88207	103.41170			12.99	0.00	158,987,216.16	1,548	33,990.00
R2040	On 07/05/2026	Bond Future	8.65	Call	225.63	0.0000	0.22563	0.00000	394.68	0.39468	225.630	12.00	0.17	0.00	0	27,500.00

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 07/05/2026	Bond Future	10.70	12,309.5300	12.30953	0.00000	13,016.28000	13.01628	12,309.530	16.95	1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	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	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	9.03032	100.05390	0.00000	8.93722	100.77358		12.88	0.00	829,046,615.40	8,286	68,656.00
R2040	On 05/11/2026	Bond Future	0.00	9.07492	101.89964	0.00000	8.97874	102.63279		12.21	0.00	0.00	0	1,566.00
R2040	On 05/11/2026	Bond Future	9.91	7,684.78000	7.68478	0.00000	8,248.32000	8.24832	7,684.780	13.56	0.75	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	819.02000	0.81902	0.00000	730.08000	0.73008	819.020	15.06	(0.14)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	494.00000	0.49400	0.00000	439.93000	0.43993	494.000	16.24	(0.08)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00	9.11887	99.32536	0.00000	9.01939	100.07255		12.15	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	2,918.71000	2.91871	0.00000	3,250.52000	3.25052	2,918.710	11.43	0.42	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	2,748.42000	2.74842	0.00000	2,510.89000	2.51089	2,748.420	12.94	(0.34)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	1,870.79000	1.87079	0.00000	1,702.26000	1.70226	1,870.790	13.80	(0.24)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00	9.17035	101.19720	0.00000	9.06744	101.95840		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	9.08643	109.78584	0.00000	8.99648	110.58648		9.29	0.00	768,500.88	7	7,195.00
R2042	On 06/08/2026	Bond Future	0.00	9.14265	111.77354	0.00000	9.04970	112.58896		8.41	0.00	782,414.78	7	10,151.00
R2042	On 05/11/2026	Bond Future	0.00	9.19138	108.72990	0.00000	9.09540	109.56052		8.31	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00	9.23911	110.79403	0.00000	9.13996	111.64047		7.99	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00	9.29001	107.77681	0.00000	9.18756	108.63912		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	9.07122	99.61140	0.00000	8.97624	100.42891		14.56	0.00	203,605,701.60	2,044	114,483.00
R2044	On 07/05/2026	Bond Future	10.00	15.84000	0.01584	0.00000	10.30000	0.01030	15.840	16.83	(0.01)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00	9.12558	97.02970	0.00000	9.02760	97.86215		14.45	0.00	164,077,222.70	1,691	45,903.00
R2044	On 06/08/2026	Bond Future	9.00	3,508.36000	3.50836	0.00000	3,089.17000	3.08917	3,508.360	13.97	(0.54)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	2,519.17000	2.51917	0.00000	2,192.87000	2.19287	2,519.170	14.45	(0.43)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	1,294.65000	1.29465	0.00000	1,110.26000	1.11026	1,294.650	15.74	(0.25)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00	9.16749	98.81962	0.00000	9.06661	99.66755		13.88	0.00	185,286,787.50	1,875	2,662.00
R2044	On 04/02/2027	Bond Future	0.00	9.20871	96.31214	0.00000	9.10473	97.17635		13.85	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00	9.25631	98.12718	0.00000	9.14914	99.00754		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	9.02430	99.11678	0.00000	8.93430	99.95687		15.78	0.00	3,077,675,135.78	31,051	134,467.00
R2048	On 07/05/2026	Bond Future	8.30	14.01000	0.01401	0.00000	35.93000	0.03593	14.010	14.78	0.01	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	255.62000	0.25562	0.00000	452.16000	0.45216	255.620	14.60	0.16	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00	9.06959	100.91140	0.00000	8.97698	101.76684		14.99	0.00	941,503,362.00	9,330	215,764.00
R2048	On 06/08/2026	Bond Future	9.00	3,496.38000	3.49638	0.00000	3,087.66000	3.08766	3,496.380	14.48	(0.52)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	909.98000	0.90998	0.00000	781.14000	0.78114	909.980	17.04	(0.17)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00	9.10994	98.33411	0.00000	9.01471	99.20554		14.93	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00	9.14988	100.20070	0.00000	9.05188	101.08881		14.40	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00	9.18892	97.64884	0.00000	9.08816	98.55359		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	8.94888	128.37457	0.00000	8.84881	129.62651		16.23	0.00	143,137,645.55	1,115	24,366.00
R2053	On 06/08/2026	Bond Future	0.00	8.99204	130.69891	0.00000	8.88911	131.97375		15.41	0.00	30,975,641.67	237	68,906.00
R2053	On 06/08/2026	Bond Future	8.10	766.60000	0.76660	0.00000	986.54000	0.98654	766.600	14.71	0.15	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	4,924.22000	4.92422	0.00000	5,693.89000	5.69389	4,924.220	15.08	0.57	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	3,609.86000	3.60986	0.00000	3,104.69000	3.10469	3,609.860	15.08	(0.43)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	1,804.32000	1.80432	0.00000	1,523.69000	1.52369	1,804.320	16.37	(0.25)	0.00	0	530.00

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					
R2053	On 05/11/2026	Bond Future	0.00	9.02854	127.24791	0.00000	8.92274	128.54661		15.36	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00	9.06366	129.66355	0.00000	8.95490	130.98699		14.69	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	9.10084	126.24568	0.00000	8.98903	127.59389		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	8.58995	85.32659	0.00000	8.49481	85.89103		10.78	0.00	188,230,457.54	2,206	16,405.00
R209	On 06/08/2026	Bond Future	0.00	8.63782	86.87151	0.00000	8.53913	87.44634		10.74	0.00	9,990,223.65	115	36,933.00
R209	On 05/11/2026	Bond Future	0.00	8.67713	85.32229	0.00000	8.57478	85.90787		10.72	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	8.71491	86.94192	0.00000	8.60867	87.53867		10.19	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	1,438.60000	1.43860	0.00000	1,640.28000	1.64028	1,438.600	9.53	0.32	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,571.29000	2.57129	0.00000	2,337.70000	2.33770	2,571.290	10.47	(0.41)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.75622	85.42931	0.00000	8.64588	86.03726		10.10	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	2,078.13000	2.07813	0.00000	2,324.60000	2.32460	2,078.130	9.35	0.38	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,292.67000	2.29267	0.00000	2,092.29000	2.09229	2,292.670	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	261.68632	261.68632	0.00000	261.71977	261.71977		0.00	0.00	28,785,495.20	110	945.00
R210	On 06/08/2026	Bond Future	0.00	266.48990	266.48990	0.00000	266.52431	266.52431		0.00	0.00	58,627,778.00	220	148.00
R210	On 05/11/2026	Bond Future	0.00	267.93680	267.93680	0.00000	267.97315	267.97315		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	273.08354	273.08354	0.00000	273.12074	273.12074		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	274.68474	274.68474	0.00000	274.72066	274.72066		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	7.96955	97.56589	0.00000	7.87894	97.91426		5.78	0.00	1,159,375,470.87	11,883	81,193.00
R213	On 06/08/2026	Bond Future	0.00	8.01271	99.33243	0.00000	7.91613	99.68723		5.52	0.00	125,556,191.52	1,264	19,732.00
R213	On 05/11/2026	Bond Future	0.00	8.04611	97.61363	0.00000	7.94298	97.97518		5.42	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.07684	99.46647	0.00000	7.96621	99.83494		4.98	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.10741	97.78908	0.00000	7.98852	98.16445		4.73	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	1,885.11000	1.88511	0.00000	2,087.10000	2.08710	1,885.110	4.65	0.52	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	820.25000	0.82025	0.00000	733.90000	0.73390	820.250	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	8.99503	81.07623	0.00000	8.90504	81.70232		14.59	0.00	4,783,497.57	59	21,445.00
R214	On 06/08/2026	Bond Future	0.00	9.04393	82.54419	0.00000	8.95117	83.18173		13.88	0.00	0.00	0	19,339.00
R214	On 05/11/2026	Bond Future	0.00	9.08775	80.76940	0.00000	8.99218	81.41888		13.74	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.13131	82.30257	0.00000	9.03276	82.96444		13.11	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.17420	80.55534	0.00000	9.07265	81.22961		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 :										27,422,331,580.16		177,752	2,043,580.00	
Grand Total:										27,422,331,580.16		177,752	2,043,580.00	