

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/04/2026

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	1,266.89700	1,266.89700	0.00000	1,272.96800	1,272.96800	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,289.58200	1,289.58200	0.00000	1,295.76300	1,295.76300	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,313.60300	1,313.60300	0.00000	1,319.90200	1,319.90200	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,338.53000	1,338.53000	0.00000	1,344.94900	1,344.94900	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,363.77700	1,363.77700	0.00000	1,370.31700	1,370.31700	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,642.94600	1,642.94600	0.00000	1,654.85600	1,654.85600	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,672.36400	1,672.36400	0.00000	1,684.49000	1,684.49000	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,703.51600	1,703.51600	0.00000	1,715.87100	1,715.87100	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,735.84200	1,735.84200	0.00000	1,748.43200	1,748.43200	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,768.58300	1,768.58300	0.00000	1,781.41000	1,781.41000	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,390.04000	1,390.04000	0.00000	1,399.99600	1,399.99600	0.00	0.00	0.00	0	65.00
ALBI	On 06/08/2026		Index Future	0.00	1,414.93000	1,414.93000	0.00000	1,425.06600	1,425.06600	0.00	0.00	0.00	0	12.00
ALBI	On 05/11/2026		Index Future	0.00	1,441.28600	1,441.28600	0.00000	1,451.61400	1,451.61400	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,468.63600	1,468.63600	0.00000	1,479.16100	1,479.16100	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,496.33700	1,496.33700	0.00000	1,507.05900	1,507.05900	0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	9.00670	93.19631	0.00000	8.89405	93.76413	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.08133	94.90653	0.00000	8.96321	95.48531	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.14975	92.88500	0.00000	9.02582	93.47532	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.22095	94.66917	0.00000	9.09073	95.27108	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.29561	92.67989	0.00000	9.15881	93.29296	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	9.50002	92.25461	0.00000	9.39726	93.04480	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.56408	93.94756	0.00000	9.45793	94.75271	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.62147	91.43724	0.00000	9.51180	92.25816	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.67809	93.19379	0.00000	9.56484	94.03070	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.73936	90.70714	0.00000	9.62238	91.55970	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	1,363.82900	1,363.82900	0.00000	1,373.81600	1,373.81600	0.00	0.00	354,595,540.00	26	278.00
GOVI	On 06/08/2026		GOVI	0.00	1,388.24900	1,388.24900	0.00000	1,398.41700	1,398.41700	0.00	0.00	360,944,740.00	26	355.00
GOVI	On 05/11/2026		GOVI	0.00	1,414.10900	1,414.10900	0.00000	1,424.46900	1,424.46900	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,440.94200	1,440.94200	0.00000	1,451.50000	1,451.50000	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,468.12100	1,468.12100	0.00000	1,478.87700	1,478.87700	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	147.06291	147.06291	0.00000	146.97684	146.97684	0.00	0.00	0.00	0	3,348.00
I2029	On 06/08/2026		Bond Future	0.00	149.76167	149.76167	0.00000	149.67480	149.67480	0.00	0.00	7,488,083.50	50	5,396.00
I2029	On 05/11/2026		Bond Future	0.00	151.07222	151.07222	0.00000	150.98807	150.98807	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.97367	153.97367	0.00000	153.88830	153.88830	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	155.39402	155.39402	0.00000	155.30931	155.30931	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	115.65809	115.65809	0.00000	115.39891	115.39891	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	115.35614	115.35614	0.00000	115.09940	115.09940		1.25	0.00	0.00	0	1,727.00
I2031	On 05/11/2026		Bond Future	0.00	117.50978	117.50978	0.00000	117.24914	117.24914		1.16	0.00	0.00	0	0.00
I2031	On 04/02/2027		Bond Future	0.00	117.29303	117.29303	0.00000	117.03218	117.03218		1.12	0.00	0.00	0	0.00
I2031	On 06/05/2027		Bond Future	0.00	119.53062	119.53062	0.00000	119.26434	119.26434		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	144.32343	144.32343	0.00000	144.42635	144.42635		0.00	0.00	0.00	0	8,182.00
I2033	On 06/08/2026		Bond Future	0.00	146.97186	146.97186	0.00000	147.07751	147.07751		0.00	0.00	0.00	0	5,586.00
I2033	On 05/11/2026		Bond Future	0.00	148.12781	148.12781	0.00000	148.24050	148.24050		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027		Bond Future	0.00	150.97271	150.97271	0.00000	151.08800	151.08800		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027		Bond Future	0.00	152.23103	152.23103	0.00000	152.35081	152.35081		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	161.23609	161.23609	0.00000	161.40813	161.40813		0.00	0.00	0.00	0	3,588.00
I2038	On 06/08/2026		Bond Future	0.00	161.99377	161.99377	0.00000	162.17577	162.17577		0.00	0.00	0.00	0	2,676.00
I2038	On 05/11/2026		Bond Future	0.00	165.01788	165.01788	0.00000	165.20464	165.20464		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027		Bond Future	0.00	165.94137	165.94137	0.00000	166.13616	166.13616		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027		Bond Future	0.00	169.10740	169.10740	0.00000	169.30529	169.30529		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	125.90017	125.90017	0.00000	125.76561	125.76561		4.46	0.00	0.00	0	0.00
I2043	On 06/08/2026		Bond Future	0.00	125.35460	125.35460	0.00000	125.22607	125.22607		3.99	0.00	0.00	0	3,416.00
I2043	On 05/11/2026		Bond Future	0.00	127.69503	127.69503	0.00000	127.56506	127.56506		3.76	0.00	0.00	0	0.00
I2043	On 04/02/2027		Bond Future	0.00	127.23372	127.23372	0.00000	127.10681	127.10681		3.66	0.00	0.00	0	0.00
I2043	On 06/05/2027		Bond Future	0.00	129.66087	129.66087	0.00000	129.53105	129.53105		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	143.53202	143.53202	0.00000	143.22396	143.22396		0.00	0.00	0.00	0	10,691.00
I2046	On 06/08/2026		Bond Future	0.00	146.16604	146.16604	0.00000	145.85303	145.85303		0.00	0.00	0.00	0	8,222.00
I2046	On 05/11/2026		Bond Future	0.00	146.56107	146.56107	0.00000	146.24839	146.24839		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027		Bond Future	0.00	149.37610	149.37610	0.00000	149.05758	149.05758		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027		Bond Future	0.00	149.84130	149.84130	0.00000	149.52073	149.52073		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	150.03395	150.03395	0.00000	150.04643	150.04643		0.00	0.00	0.00	0	7,541.00
I2050	On 06/08/2026		Bond Future	0.00	150.33568	150.33568	0.00000	150.35618	150.35618		0.00	0.00	0.00	0	9,849.00
I2050	On 05/11/2026		Bond Future	0.00	153.14220	153.14220	0.00000	153.16430	153.16430		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027		Bond Future	0.00	153.58334	153.58334	0.00000	153.61063	153.61063		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027		Bond Future	0.00	156.51364	156.51364	0.00000	156.54097	156.54097		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	133.62032	133.62032	0.00000	133.63109	133.63109		6.16	0.00	0.00	0	0.00
I2058	On 06/08/2026		Bond Future	0.00	133.21652	133.21652	0.00000	133.23589	133.23589		5.52	0.00	0.00	0	0.00
I2058	On 05/11/2026		Bond Future	0.00	135.70380	135.70380	0.00000	135.72462	135.72462		5.24	0.00	0.00	0	0.00
I2058	On 04/02/2027		Bond Future	0.00	135.39620	135.39620	0.00000	135.42303	135.42303		5.12	0.00	0.00	0	0.00
I2058	On 06/05/2027		Bond Future	0.00	137.97909	137.97909	0.00000	138.00605	138.00605		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	447.22300	447.22300	0.00000	447.15300	447.15300		0.00	0.00	1,001,779,520.00	224	40.00
IGOV	On 06/08/2026		Index Future	0.00	455.34200	455.34200	0.00000	455.27100	455.27100		0.00	0.00	1,019,966,080.00	224	224.00
IGOV	On 05/11/2026		Index Future	0.00	463.93200	463.93200	0.00000	463.86100	463.86100		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027		Index Future	0.00	472.84300	472.84300	0.00000	472.77000	472.77000		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 06/05/2027		Index Future	0.00	481.86600	481.86600	0.00000	481.79200	481.79200		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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R187	On 07/05/2026		Bond Future	0.00	7.26073	102.76995	0.00000	7.15557	102.82929	0.41	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.21425	100.88779	0.00000	7.03397	100.95146	0.24	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.51843	102.74767	0.00000	5.94514	102.81340	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	0.00	0	0.00
R188	On 07/05/2026		Bond Future	0.00	7.56214	105.27875	0.00000	7.46233	105.42925	1.06	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.62540	104.34266	0.00000	7.50508	104.48650	0.92	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.63890	105.62464	0.00000	7.48927	105.78044	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	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	299.74837	299.74837	0.00000	299.76991	299.76991	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	299.84217	299.84217	0.00000	299.86893	299.86893	0.00	0.00	0.00	0.00	0	565.00
R202	On 05/11/2026		Bond Future	0.00	305.43937	305.43937	0.00000	305.46905	305.46905	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	305.78036	305.78036	0.00000	305.82166	305.82166	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	311.61467	311.61467	0.00000	311.65553	311.65553	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	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	7.91532	102.48128	0.00000	7.79644	102.85985	4.41	0.00	0.00	0.00	0	71,662.00
R2030	On 07/05/2026		Bond Future	7.21 Call	0.99000	0.00099	0.00000	4.95000	0.00495	0.990	4.05	0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	126.17000	0.12617	0.00000	254.07000	0.25407	126.170	4.37	0.24	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	373.84000	0.37384	0.00000	228.56000	0.22856	373.840	4.60	(0.49)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.97627	100.32679	0.00000	7.84704	100.71280	4.30	0.00	0.00	0.00	0	137,128.00
R2030	On 06/08/2026		Bond Future	7.21 Call	155.00000	0.15500	0.00000	221.51000	0.22151	155.000	3.94	0.14	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	579.74000	0.57974	0.00000	739.10000	0.73910	579.740	4.27	0.37	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	870.70000	0.87070	0.00000	711.32000	0.71132	870.700	4.60	(0.46)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.00768	102.17654	0.00000	7.86700	102.57054	3.94	0.00	19,004,836.44	186	301.00	
R2030	On 04/02/2027		Bond Future	0.00	8.03346	100.10819	0.00000	7.87929	100.50994	3.77	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.08123	101.99525	0.00000	7.91132	102.40428	3.36	0.00	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	0.00	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	8.24398	100.95968	0.00000	8.12531	101.50651			6.87	0.00	1,269,164,137.28	12,571	64,965.00
R2032	On 06/08/2026	Bond Future	0.00	8.29898	102.78709	0.00000	8.17346	103.34438			6.66	0.00	1,269,214,987.32	12,348	121,653.00
R2032	On 05/11/2026	Bond Future	0.00	8.34192	100.52216	0.00000	8.20897	101.09062			6.50	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.38268	102.43007	0.00000	8.24163	103.00960			6.05	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.42979	100.20116	0.00000	8.27995	100.79127			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	8.35405	109.61714	0.00000	8.23046	110.29134			8.31	0.00	0.00	0	310.00
R2033	On 06/08/2026	Bond Future	0.00	8.40994	111.60121	0.00000	8.27980	112.28829			8.30	0.00	0.00	0	9,189.00
R2033	On 05/11/2026	Bond Future	0.00	8.45462	108.61650	0.00000	8.31749	109.31717			8.10	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.49737	110.67806	0.00000	8.35270	111.39237			7.84	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.54582	107.72210	0.00000	8.39308	108.44952			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	8.53838	103.79211	0.00000	8.42487	104.49729			9.08	0.00	11,313,339.99	109	55,090.00
R2035	On 07/05/2026	Bond Future	8.29 Call	208.66000	0.20866	0.00000	416.39000	0.41639	208.660	8.74	0.20	0.00	0	1,000.00	
R2035	On 07/05/2026	Bond Future	8.31 Put	1,662.19000	1.66219	0.00000	1,181.72000	1.18172	1,662.190	8.78	(0.78)	0.00	0	16,000.00	
R2035	On 07/05/2026	Bond Future	8.55 Put	734.58000	0.73458	0.00000	468.88000	0.46888	734.580	9.18	(0.48)	0.00	0	16,000.00	
R2035	On 07/05/2026	Bond Future	8.79 Call	1,798.33000	1.79833	0.00000	2,396.25000	2.39625	1,798.330	9.65	0.78	0.00	0	1,000.00	
R2035	On 07/05/2026	Bond Future	9.20 Put	28.33000	0.02833	0.00000	15.19000	0.01519	28.330	10.53	(0.03)	0.00	0	1,000.00	
R2035	On 07/05/2026	Bond Future	9.64 Call	6,529.05000	6.52905	0.00000	7,233.38000	7.23338	6,529.050	11.47	1.00	0.00	0	250.00	
R2035	On 07/05/2026	Bond Future	9.66 Call	6,642.21000	6.64221	0.00000	7,346.66000	7.34666	6,642.210	11.51	1.00	0.00	0	200.00	
R2035	On 07/05/2026	Bond Future	9.71 Call	6,924.47000	6.92447	0.00000	7,629.12000	7.62912	6,924.470	11.61	1.00	0.00	0	350.00	
R2035	On 07/05/2026	Bond Future	10.14 Put	0.06000	0.00006	0.00000	0.03000	0.00003	0.060	12.48	0.00	0.00	0	250.00	
R2035	On 07/05/2026	Bond Future	10.16 Put	0.05000	0.00005	0.00000	0.03000	0.00003	0.050	12.52	0.00	0.00	0	200.00	
R2035	On 07/05/2026	Bond Future	10.21 Put	0.04000	0.00004	0.00000	0.02000	0.00002	0.040	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	0.00000	0.00000		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	0.00000	0.00000		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	0.00000	0.00000		13.21	0.00	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	0.00	8.59024	105.67079	0.00000	8.47176	106.38934			8.99	0.00	11,518,116.11	109	73,217.00
R2035	On 06/08/2026	Bond Future	7.70 Call	331.39000	0.33139	0.00000	448.15000	0.44815	331.390	8.53	0.14	0.00	0	4,899.00	
R2035	On 06/08/2026	Bond Future	7.95 Call	563.36000	0.56336	0.00000	740.14000	0.74014	563.360	8.35	0.21	0.00	0	4,899.00	
R2035	On 06/08/2026	Bond Future	8.29 Call	1,213.79000	1.21379	0.00000	1,505.76000	1.50576	1,213.790	8.72	0.37	0.00	0	1,000.00	
R2035	On 06/08/2026	Bond Future	8.34 Put	2,864.07000	2.86407	0.00000	2,455.18000	2.45518	2,864.070	8.79	(0.61)	0.00	0	4,899.00	
R2035	On 06/08/2026	Bond Future	8.71 Call	2,488.78000	2.48878	0.00000	2,922.62000	2.92262	2,488.780	9.32	0.56	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	8.79 Call	2,787.11000	2.78711	0.00000	3,244.78000	3.24478	2,787.110	9.46	0.60	0.00	0	1,000.00	
R2035	On 06/08/2026	Bond Future	9.13 Call	4,197.67000	4.19767	0.00000	4,740.48000	4.74048	4,197.670	10.06	0.72	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	9.21 Put	899.39000	0.89939	0.00000	740.12000	0.74012	899.390	10.19	(0.25)	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	9.22 Call	4,598.43000	4.59843	0.00000	5,159.67000	5.15967	4,598.430	10.21	0.75	0.00	0	250.00	
R2035	On 06/08/2026	Bond Future	9.39 Put	698.19000	0.69819	0.00000	571.26000	0.57126	698.190	10.48	(0.20)	0.00	0	1,000.00	
R2035	On 06/08/2026	Bond Future	9.63 Put	497.94000	0.49794	0.00000	404.91000	0.40491	497.940	10.88	(0.15)	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	9.71 Put	445.10000	0.44510	0.00000	361.33000	0.36133	445.100	11.01	(0.14)	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	9.72 Put	438.95000	0.43895	0.00000	356.27000	0.35627	438.950	11.03	(0.13)	0.00	0	250.00	
R2035	On 06/08/2026	Bond Future	10.13 Put	248.09000	0.24809	0.00000	200.08000	0.20008	248.090	11.71	(0.08)	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	10.22 Put	219.22000	0.21922	0.00000	176.63000	0.17663	219.220	11.86	(0.07)	0.00	0	250.00	
R2035	On 05/11/2026	Bond Future	0.00	8.63556	103.11698	0.00000	8.51187	103.84970			9.08	0.00	0.00	0	3.00
R2035	On 05/11/2026	Bond Future	7.97 Call	1,057.80000	1.05780	0.00000	1,281.52000	1.28152	1,057.800	8.40	0.28	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.47 Put	3,162.45000	3.16245	0.00000	2,785.04000	2.78504	3,162.450	8.70	(0.55)	0.00	0	600.00	

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						
R2035	On 05/11/2026	Bond Future	8.80	Call	3,261.10	0000	3.26110	0.00000	3,699.72	0000	3.69972	3,261.100	9.15	0.57	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,945.13	0000	1.94513	0.00000	1,688.96	0000	1.68896	1,945.130	9.40	(0.38)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,429.78	0000	1.42978	0.00000	1,235.18	0000	1.23518	1,429.780	9.97	(0.29)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	871.87	0000	0.87187	0.00000	747.08	0000	0.74708	871.870	10.66	(0.19)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.68033		105.07407	0.00000	8.55106		105.82094		8.57	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	976.74	0000	0.97674	0.00000	1,166.65	0000	1.16665	976.740	7.97	0.23	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,794.02	0000	1.79402	0.00000	2,087.51	0000	2.08751	1,794.020	7.93	0.37	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,758.39	0000	2.75839	0.00000	2,450.96	0000	2.45096	2,758.390	8.69	(0.44)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		8.72487		102.55099	0.00000	8.58989		103.31165		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		8.81471		100.19466	0.00000	8.70669		100.92730		10.94	0.00	622,509,422.58	6,213	156,247.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,636.22	0000	1.63622	0.00000	2,218.97	0000	2.21897	1,636.220	10.94	0.72	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,450.03	0000	4.45003	0.00000	5,169.10	0000	5.16910	4,450.030	12.11	0.97	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	0.97	0000	0.00097	0.00000	0.56	0000	0.00056	0.970	13.53	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	13,090.74	0000	13.09074	0.00000	13,823.38	0000	13.82338	13,090.740	15.50	1.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		15.61	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.87509		97.74821	0.00000	8.76281		98.49466		11.13	0.00	621,678,615.60	6,360	128,355.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,682.20	0000	7.68220	0.00000	8,343.19	0000	8.34319	7,682.200	13.24	0.87	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	193.15	0000	0.19315	0.00000	158.02	0000	0.15802	193.150	14.57	(0.06)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	70.89	0000	0.07089	0.00000	57.18	0000	0.05718	70.890	15.16	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.92054		99.55050	0.00000	8.80399		100.31157		10.68	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,297.46	0000	5.29746	0.00000	5,831.05	0000	5.83105	5,297.460	11.54	0.68	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	917.61	0000	0.91761	0.00000	798.67	0000	0.79867	917.610	12.84	(0.17)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	543.09	0000	0.54309	0.00000	471.33	0000	0.47133	543.090	13.89	(0.11)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.96514		97.18183	0.00000	8.84404		97.95771		10.59	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,009.10	0000	2.00910	0.00000	2,309.52	0000	2.30952	2,009.100	9.86	0.36	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,786.46	0000	2.78646	0.00000	2,501.74	0000	2.50174	2,786.460	11.08	(0.39)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,914.81	0000	1.91481	0.00000	1,710.41	0000	1.71041	1,914.810	11.90	(0.28)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.01855		99.01366	0.00000	8.89276		99.80380		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		8.92455		115.33959	0.00000	8.81652		116.20167		11.45	0.00	14,302,109.16	124	3,961.00
R2038	On 06/08/2026	Bond Future	0.00		8.98497		117.42719	0.00000	8.87274		118.30567		10.80	0.00	14,560,971.56	124	1,069.00
R2038	On 05/11/2026	Bond Future	0.00		9.03704		114.10870	0.00000	8.92047		115.00437		10.71	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.08809		116.27457	0.00000	8.96700		117.18757		10.16	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.14314		112.98289	0.00000	9.01739		113.91262		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		9.03454		107.43735	0.00000	8.94164		108.17094		8.31	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.09501		109.38199	0.00000	8.99869		110.12952		7.65	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.14756		106.41938	0.00000	9.04771		107.18159		7.52	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.19919		108.43927	0.00000	9.09569		109.21624		7.10	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.25455		105.50411	0.00000	9.14729		106.29542		7.02	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		9.07991		101.86656	0.00000	8.97203		102.70492		12.99	0.00	40,746,624.00	400	33,617.00
R2040	On 07/05/2026	Bond Future	8.65	Call	103.00	0000	0.10300	0.00000	225.63	0000	0.22563	103.000	12.00	0.09	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	11,471.25	0000	11.47125	0.00000	12,309.53	0000	12.30953	11,471.250	16.95	1.00	0.00	0	1,460.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2040	On 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		9.14206	99.19968	0.00000	9.03032	100.05390	12.88	0.00	144,533,933.76	1,457	67,946.00	
R2040	On 05/11/2026	Bond Future	0.00		9.19046	101.02884	0.00000	9.07492	101.89964	12.21	0.00	0.00	0	1,566.00	
R2040	On 05/11/2026	Bond Future	9.91	Call	7,038.22000	7.03822	0.00000	7,684.78000	7.68478	7,038.220	13.56	0.72	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	938.45000	0.93845	0.00000	819.02000	0.81902	938.450	15.06	(0.15)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	567.19000	0.56719	0.00000	494.00000	0.49400	567.190	16.24	(0.10)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.23842	98.43775	0.00000	9.11887	99.32536	12.15	0.00	0.00	0	0.00	
R2040	On 04/02/2027	Bond Future	8.78	Call	2,554.25000	2.55425	0.00000	2,918.71000	2.91871	2,554.250	11.43	0.39	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,054.86000	3.05486	0.00000	2,748.42000	2.74842	3,054.860	12.94	(0.37)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,090.38000	2.09038	0.00000	1,870.79000	1.87079	2,090.380	13.80	(0.27)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.29402	100.29316	0.00000	9.17035	101.19720	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		9.18940	108.87989	0.00000	9.08643	109.78584	9.29	0.00	979,919.01	9	7,188.00	
R2042	On 06/08/2026	Bond Future	0.00		9.24910	110.85070	0.00000	9.14265	111.77354	8.41	0.00	997,656.30	9	10,153.00	
R2042	On 05/11/2026	Bond Future	0.00		9.30142	107.78907	0.00000	9.19138	108.72990	8.31	0.00	0.00	0	0.00	
R2042	On 04/02/2027	Bond Future	0.00		9.35285	109.83497	0.00000	9.23911	110.79403	7.99	0.00	0.00	0	0.00	
R2042	On 06/05/2027	Bond Future	0.00		9.40753	106.80005	0.00000	9.29001	107.77681	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		9.17421	98.73648	0.00000	9.07122	99.61140	14.56	0.00	135,960,132.96	1,377	113,108.00	
R2044	On 07/05/2026	Bond Future	10.00	Put	25.59000	0.02559	0.00000	15.84000	0.01584	25.590	16.83	(0.02)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.23191	96.13831	0.00000	9.12558	97.02970	14.45	0.00	132,382,452.87	1,377	45,989.00	
R2044	On 06/08/2026	Bond Future	9.00	Put	4,000.24000	4.00024	0.00000	3,508.36000	3.50836	4,000.240	13.97	(0.59)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,908.93000	2.90893	0.00000	2,519.17000	2.51917	2,908.930	14.45	(0.48)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,521.02000	1.52102	0.00000	1,294.65000	1.29465	1,521.020	15.74	(0.29)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.27708	97.91094	0.00000	9.16749	98.81962	13.88	0.00	0.00	0	2,662.00	
R2044	On 04/02/2027	Bond Future	0.00		9.32170	95.38601	0.00000	9.20871	96.31214	13.85	0.00	0.00	0	0.00	
R2044	On 06/05/2027	Bond Future	0.00		9.37278	97.18389	0.00000	9.25631	98.12718	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		9.12768	98.16577	0.00000	9.02430	99.11678	15.78	0.00	1,772,088,480.04	18,052	116,465.00	
R2048	On 07/05/2026	Bond Future	8.30	Call	4.06000	0.00406	0.00000	14.01000	0.01401	4.060	14.78	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	118.64000	0.11864	0.00000	255.62000	0.25562	118.640	14.60	0.09	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.17605	99.94256	0.00000	9.06959	100.91140	14.99	0.00	3,655,599,017.12	36,577	252,341.00	
R2048	On 06/08/2026	Bond Future	9.00	Put	4,006.11000	4.00611	0.00000	3,496.38000	3.49638	4,006.110	14.48	(0.57)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,079.91000	1.07991	0.00000	909.98000	0.90998	1,079.910	17.04	(0.20)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.21951	97.34659	0.00000	9.10994	98.33411	14.93	0.00	0.00	0	0.00	
R2048	On 04/02/2027	Bond Future	0.00		9.26268	99.19420	0.00000	9.14988	100.20070	14.40	0.00	0.00	0	0.00	
R2048	On 06/05/2027	Bond Future	0.00		9.30491	96.62369	0.00000	9.18892	97.64884	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		9.05235	127.10152	0.00000	8.94888	128.37457	16.23	0.00	30,250,161.76	238	24,128.00	
R2053	On 06/08/2026	Bond Future	0.00		9.09854	129.40217	0.00000	8.99204	130.69891	15.41	0.00	30,797,716.46	238	68,907.00	
R2053	On 06/08/2026	Bond Future	8.10	Call	583.18000	0.58318	0.00000	766.60000	0.76660	583.180	14.71	0.12	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	4,202.66000	4.20266	0.00000	4,924.22000	4.92422	4,202.660	15.08	0.52	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	4,185.04000	4.18504	0.00000	3,609.86000	3.60986	4,185.040	15.08	(0.48)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,133.47000	2.13347	0.00000	1,804.32000	1.80432	2,133.470	16.37	(0.29)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.13811	125.92618	0.00000	9.02854	127.24791	15.36	0.00	0.00	0	0.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2053	On 04/02/2027	Bond Future	0.00	9.17636	128.31637	0.00000	9.06366	129.66355		14.69	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	9.21673	124.87345	0.00000	9.10084	126.24568		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	8.70335	84.66004	0.00000	8.58995	85.32659		10.78	0.00	169,320.08	2	16,403.00
R209	On 06/08/2026	Bond Future	0.00	8.75552	86.19240	0.00000	8.63782	86.87151		10.74	0.00	172,384.80	2	36,935.00
R209	On 05/11/2026	Bond Future	0.00	8.79931	84.62993	0.00000	8.67713	85.32229		10.72	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	8.84179	86.23613	0.00000	8.71491	86.94192		10.19	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	1,223.49000	1.22349	0.00000	1,438.60000	1.43860	1,223.490	9.53	0.28	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,870.58000	2.87058	0.00000	2,571.29000	2.57129	2,870.580	10.47	(0.45)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.88797	84.71052	0.00000	8.75622	85.42931		10.10	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	1,810.06000	1.81006	0.00000	2,078.13000	2.07813	1,810.060	9.35	0.35	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,549.41000	2.54941	0.00000	2,292.67000	2.29267	2,549.410	10.56	(0.38)	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	261.43216	261.43216	0.00000	261.68632	261.68632		0.00	0.00	0.00	0	945.00
R210	On 06/08/2026	Bond Future	0.00	266.22962	266.22962	0.00000	266.48990	266.48990		0.00	0.00	0.00	0	148.00
R210	On 05/11/2026	Bond Future	0.00	267.66209	267.66209	0.00000	267.93680	267.93680		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	272.80282	272.80282	0.00000	273.08354	273.08354		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	274.39280	274.39280	0.00000	274.68474	274.68474		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	8.08853	97.11076	0.00000	7.96955	97.56589		5.78	0.00	0.00	0	81,193.00
R213	On 06/08/2026	Bond Future	0.00	8.13965	98.86850	0.00000	8.01271	99.33243		5.52	0.00	0.00	0	19,732.00
R213	On 05/11/2026	Bond Future	0.00	8.18184	97.14030	0.00000	8.04611	97.61363		5.42	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.22251	98.98390	0.00000	8.07684	99.46647		4.98	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.26389	97.29774	0.00000	8.10741	97.78908		4.73	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	1,639.76000	1.63976	0.00000	1,885.11000	1.88511	1,639.760	4.65	0.47	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	946.12000	0.94612	0.00000	820.25000	0.82025	946.120	5.46	(0.28)	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	9.09827	80.36632	0.00000	8.99503	81.07623		14.59	0.00	803,663.20	10	21,445.00
R214	On 06/08/2026	Bond Future	0.00	9.15042	81.82095	0.00000	9.04393	82.54419		13.88	0.00	818,209.50	10	19,349.00
R214	On 05/11/2026	Bond Future	0.00	9.19755	80.03221	0.00000	9.08775	80.76940		13.74	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.24459	81.55108	0.00000	9.13131	82.30257		13.11	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.29093	79.78991	0.00000	9.17420	80.55534		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 :											12,544,340,171.40	98,452	2,071,463.00	
Grand Total:											12,544,340,171.40	98,452	2,071,463.00	