

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/04/2026

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	1,263.06000	1,263.06000	0.00000	1,266.89700	1,266.89700		0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,285.67400	1,285.67400	0.00000	1,289.58200	1,289.58200		0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,309.62100	1,309.62100	0.00000	1,313.60300	1,313.60300		0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,334.47100	1,334.47100	0.00000	1,338.53000	1,338.53000		0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,359.64300	1,359.64300	0.00000	1,363.77700	1,363.77700		0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,635.05400	1,635.05400	0.00000	1,642.94600	1,642.94600		0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,664.32800	1,664.32800	0.00000	1,672.36400	1,672.36400		0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,695.32700	1,695.32700	0.00000	1,703.51600	1,703.51600		0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,727.49500	1,727.49500	0.00000	1,735.84200	1,735.84200		0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,760.08100	1,760.08100	0.00000	1,768.58300	1,768.58300		0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,384.56500	1,384.56500	0.00000	1,390.04000	1,390.04000		0.00	0.00	0	65.00
ALBI	On 06/08/2026		Index Future	0.00	1,409.35500	1,409.35500	0.00000	1,414.93000	1,414.93000		0.00	0.00	0	12.00
ALBI	On 05/11/2026		Index Future	0.00	1,435.60400	1,435.60400	0.00000	1,441.28600	1,441.28600		0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,462.84500	1,462.84500	0.00000	1,468.63600	1,468.63600		0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,490.43800	1,490.43800	0.00000	1,496.33700	1,496.33700		0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	9.07128	92.87276	0.00000	9.00670	93.19631		0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.14901	94.57694	0.00000	9.08133	94.90653		0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.22073	92.54901	0.00000	9.14975	92.88500		0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.29552	94.32670	0.00000	9.22095	94.66917		0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.37397	92.33100	0.00000	9.29561	92.67989		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	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	0.00
ES42	On 07/05/2026		Bond Future	0.00	9.57966	91.64901	0.00000	9.50002	92.25461		0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.64633	93.33077	0.00000	9.56408	93.94756		0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.70642	90.80871	0.00000	9.62147	91.43724		0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.76582	92.55312	0.00000	9.67809	93.19379		0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.83003	90.05429	0.00000	9.73936	90.70714		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	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	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	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,358.47200	1,358.47200	0.00000	1,363.82900	1,363.82900		0.00	4,292,771,520.00	316	60.00
GOVI	On 06/08/2026		GOVI	0.00	1,382.79400	1,382.79400	0.00000	1,388.24900	1,388.24900		0.00	4,314,317,280.00	312	569.00
GOVI	On 05/11/2026		GOVI	0.00	1,408.54900	1,408.54900	0.00000	1,414.10900	1,414.10900		0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,435.27700	1,435.27700	0.00000	1,440.94200	1,440.94200		0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,462.35000	1,462.35000	0.00000	1,468.12100	1,468.12100		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	0.00
I2029	On 07/05/2026		Bond Future	0.00	147.18210	147.18210	0.00000	147.06291	147.06291		0.00	0.00	0	3,348.00
I2029	On 06/08/2026		Bond Future	0.00	149.88280	149.88280	0.00000	149.76167	149.76167		0.00	0.00	0	5,396.00
I2029	On 05/11/2026		Bond Future	0.00	151.19520	151.19520	0.00000	151.07222	151.07222		0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	154.09891	154.09891	0.00000	153.97367	153.97367		0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	155.52138	155.52138	0.00000	155.39402	155.39402		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	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	
I2031	On 07/05/2026	Bond Future	0.00	115.72891	115.72891	0.00000	115.65809	115.65809	1.28	0.00	0.00	0	1,878.00
I2031	On 06/08/2026	Bond Future	0.00	115.42804	115.42804	0.00000	115.35614	115.35614	1.25	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	117.58276	117.58276	0.00000	117.50978	117.50978	1.16	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.36688	117.36688	0.00000	117.29303	117.29303	1.12	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.60595	119.60595	0.00000	119.53062	119.53062	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	143.95908	143.95908	0.00000	144.32343	144.32343	0.00	0.00	0.00	0	8,182.00
I2033	On 06/08/2026	Bond Future	0.00	146.60065	146.60065	0.00000	146.97186	146.97186	0.00	0.00	0.00	0	5,586.00
I2033	On 05/11/2026	Bond Future	0.00	147.74930	147.74930	0.00000	148.12781	148.12781	0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	150.58681	150.58681	0.00000	150.97271	150.97271	0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	151.83750	151.83750	0.00000	152.23103	152.23103	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	161.39389	161.39389	0.00000	161.23609	161.23609	0.00	0.00	0.00	0	3,588.00
I2038	On 06/08/2026	Bond Future	0.00	162.15419	162.15419	0.00000	161.99377	161.99377	0.00	0.00	0.00	0	2,676.00
I2038	On 05/11/2026	Bond Future	0.00	165.18101	165.18101	0.00000	165.01788	165.01788	0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	166.10709	166.10709	0.00000	165.94137	165.94137	0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	169.27649	169.27649	0.00000	169.10740	169.10740	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	125.89772	125.89772	0.00000	125.90017	125.90017	4.46	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	125.35190	125.35190	0.00000	125.35460	125.35460	3.99	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	127.69196	127.69196	0.00000	127.69503	127.69503	3.76	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	127.23000	127.23000	0.00000	127.23372	127.23372	3.66	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	129.65716	129.65716	0.00000	129.66087	129.66087	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	143.74241	143.74241	0.00000	143.53202	143.53202	0.00	0.00	582,300,502.91	4,051	10,091.00
I2046	On 06/08/2026	Bond Future	0.00	146.37993	146.37993	0.00000	146.16604	146.16604	0.00	0.00	0.00	0	8,222.00
I2046	On 05/11/2026	Bond Future	0.00	146.77844	146.77844	0.00000	146.56107	146.56107	0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	149.59746	149.59746	0.00000	149.37610	149.37610	0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	150.06648	150.06648	0.00000	149.84130	149.84130	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	150.79885	150.79885	0.00000	150.03395	150.03395	0.00	0.00	263,897,987.50	1,750	6,511.00
I2050	On 06/08/2026	Bond Future	0.00	151.11454	151.11454	0.00000	150.33568	150.33568	0.00	0.00	0.00	0	9,849.00
I2050	On 05/11/2026	Bond Future	0.00	153.93520	153.93520	0.00000	153.14220	153.14220	0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	154.39097	154.39097	0.00000	153.58334	153.58334	0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	157.33691	157.33691	0.00000	156.51364	156.51364	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	133.61762	133.61762	0.00000	133.62032	133.62032	6.16	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	133.21361	133.21361	0.00000	133.21652	133.21652	5.52	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	135.70044	135.70044	0.00000	135.70380	135.70380	5.24	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	135.39225	135.39225	0.00000	135.39620	135.39620	5.12	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	137.97520	137.97520	0.00000	137.97909	137.97909	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	447.63200	447.63200	0.00000	447.22300	447.22300	0.00	0.00	35,810,560.00	8	32.00
IGOV	On 06/08/2026	Index Future	0.00	455.75700	455.75700	0.00000	455.34200	455.34200	0.00	0.00	0.00	0	224.00
IGOV	On 05/11/2026	Index Future	0.00	464.35500	464.35500	0.00000	463.93200	463.93200	0.00	0.00	37,148,400.00	8	8.00
IGOV	On 04/02/2027	Index Future	0.00	473.27300	473.27300	0.00000	472.84300	472.84300	0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	482.30500	482.30500	0.00000	481.86600	481.86600	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	7.35541	102.71657	0.00000	7.26073	102.76995	0.41		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.37543	100.83093	0.00000	7.21425	100.88779	0.24		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	7.02604	102.68955	0.00000	6.51843	102.74767	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	7.65345	105.14131	0.00000	7.56214	105.27875	1.06		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.73516	104.21166	0.00000	7.62540	104.34266	0.92		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.77485	105.48336	0.00000	7.63890	105.62464	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	299.15845	299.15845	0.00000	299.74837	299.74837	0.00		0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	299.24106	299.24106	0.00000	299.84217	299.84217	0.00		0.00	0.00	0	565.00
R202	On 05/11/2026		Bond Future	0.00	304.82639	304.82639	0.00000	305.43937	305.43937	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	305.15472	305.15472	0.00000	305.78036	305.78036	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	310.97729	310.97729	0.00000	311.61467	311.61467	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	7.99041	102.24306	0.00000	7.91532	102.48128	4.41		0.00	2,255,481,903.60	22,060	57,632.00
R2030	On 07/05/2026		Bond Future	7.21 Call	0.26000	0.00026	0.00000	0.99000	0.00099	0.260	4.05	0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	71.13000	0.07113	0.00000	126.17000	0.12617	71.130	4.37	0.16	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	490.28000	0.49028	0.00000	373.84000	0.37384	490.280	4.60	(0.59)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.05784	100.08409	0.00000	7.97627	100.32679	4.30		0.00	2,228,272,179.76	22,264	151,158.00
R2030	On 06/08/2026		Bond Future	7.21 Call	121.20000	0.12120	0.00000	155.00000	0.15500	121.200	3.94	0.12	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	490.84000	0.49084	0.00000	579.74000	0.57974	490.840	4.27	0.33	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	981.20000	0.98120	0.00000	870.70000	0.87070	981.200	4.60	(0.49)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.09636	101.92916	0.00000	8.00768	102.17654	3.94		0.00	0.00	0	301.00
R2030	On 04/02/2027		Bond Future	0.00	8.13062	99.85602	0.00000	8.03346	100.10819	3.77		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.18836	101.73843	0.00000	8.08123	101.99525	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	8.32394	100.59330	0.00000	8.24398	100.95968			6.87	0.00 1,595,409,738.00	15,860	61,968.00
R2032	On 06/08/2026	Bond Future	0.00	8.38352	102.41390	0.00000	8.29898	102.78709			6.66	0.00 1,618,139,620.00	15,800	131,053.00
R2032	On 05/11/2026	Bond Future	0.00	8.43137	100.14193	0.00000	8.34192	100.52216			6.50	0.00 0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.47757	102.04252	0.00000	8.38268	102.43007			6.05	0.00 0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.53064	99.80639	0.00000	8.42979	100.20116			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	8.43900	109.15681	0.00000	8.35405	109.61714			8.31	0.00 0.00	0	310.00
R2033	On 06/08/2026	Bond Future	0.00	8.49934	111.13242	0.00000	8.40994	111.60121			8.30	0.00 0.00	0	9,189.00
R2033	On 05/11/2026	Bond Future	0.00	8.54876	108.13882	0.00000	8.45462	108.61650			8.10	0.00 0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.59666	110.19128	0.00000	8.49737	110.67806			7.84	0.00 0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.65070	107.22622	0.00000	8.54582	107.72210			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	8.61824	103.29975	0.00000	8.53838	103.79211			9.08	0.00 537,158,700.00	5,200	52,490.00
R2035	On 07/05/2026	Bond Future	8.29 Call	112.29000	0.11229	0.00000	208.66000	0.20866	112.290	8.74	0.13	0.00 0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	2,047.99000	2.04799	0.00000	1,662.19000	1.66219	2,047.990	8.78	(0.86)	0.00 0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	971.24000	0.97124	0.00000	734.58000	0.73458	971.240	9.18	(0.59)	0.00 0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	1,409.05000	1.40905	0.00000	1,798.33000	1.79833	1,409.050	9.65	0.71	0.00 0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	41.22000	0.04122	0.00000	28.33000	0.02833	41.220	10.53	(0.05)	0.00 0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	6,037.42000	6.03742	0.00000	6,529.05000	6.52905	6,037.420	11.47	1.00	0.00 0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	6,150.49000	6.15049	0.00000	6,642.21000	6.64221	6,150.490	11.51	1.00	0.00 0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	6,432.55000	6.43255	0.00000	6,924.47000	6.92447	6,432.550	11.61	1.00	0.00 0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	0.08000	0.00008	0.00000	0.06000	0.00006	0.080	12.48	0.00	0.00 0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	0.07000	0.00007	0.00000	0.05000	0.00005	0.070	12.52	0.00	0.00 0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	0.05000	0.00005	0.00000	0.04000	0.00004	0.050	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	8.67357	105.16932	0.00000	8.59024	105.67079			8.99	0.00 648,999,873.72	6,171	76,071.00
R2035	On 06/08/2026	Bond Future	7.70 Call	263.62000	0.26362	0.00000	331.39000	0.33139	263.620	8.53	0.11	0.00 0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	7.95 Call	458.07000	0.45807	0.00000	563.36000	0.56336	458.070	8.35	0.18	0.00 0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	8.29 Call	1,031.25000	1.03125	0.00000	1,213.79000	1.21379	1,031.250	8.72	0.33	0.00 0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	3,170.75000	3.17075	0.00000	2,864.07000	2.86407	3,170.750	8.79	(0.65)	0.00 0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	8.71 Call	2,205.39000	2.20539	0.00000	2,488.78000	2.48878	2,205.390	9.32	0.53	0.00 0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	2,486.19000	2.48619	0.00000	2,787.11000	2.78711	2,486.190	9.46	0.56	0.00 0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	3,832.95000	3.83295	0.00000	4,197.67000	4.19767	3,832.950	10.06	0.69	0.00 0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	1,023.62000	1.02362	0.00000	899.39000	0.89939	1,023.620	10.19	(0.28)	0.00 0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	4,219.69000	4.21969	0.00000	4,598.43000	4.59843	4,219.690	10.21	0.72	0.00 0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	797.65000	0.79765	0.00000	698.19000	0.69819	797.650	10.48	(0.23)	0.00 0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	571.15000	0.57115	0.00000	497.94000	0.49794	571.150	10.88	(0.17)	0.00 0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	511.08000	0.51108	0.00000	445.10000	0.44510	511.080	11.01	(0.15)	0.00 0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	504.08000	0.50408	0.00000	438.95000	0.43895	504.080	11.03	(0.15)	0.00 0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	285.98000	0.28598	0.00000	248.09000	0.24809	285.980	11.71	(0.09)	0.00 0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	252.83000	0.25283	0.00000	219.22000	0.21922	252.830	11.86	(0.08)	0.00 0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.72249	102.60608	0.00000	8.63556	103.11698			9.08	0.00 0.00	0	3.00
R2035	On 05/11/2026	Bond Future	7.97 Call	917.56000	0.91756	0.00000	1,057.80000	1.05780	917.560	8.40	0.25	0.00 0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	3,442.86000	3.44286	0.00000	3,162.45000	3.16245	3,442.860	8.70	(0.58)	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	2,970.99	0.0000	2.97099	0.00000	3,261.10	3.26110	2,970.990	9.15	0.54	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	2,138.30	0.0000	2.13830	0.00000	1,945.13	1.94513	2,138.300	9.40	(0.41)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,577.36	0.0000	1.57736	0.00000	1,429.78	1.42978	1,577.360	9.97	(0.31)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	967.19	0.0000	0.96719	0.00000	871.87	0.87187	967.190	10.66	(0.21)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.77118	104.55339	0.00000	8.68033	105.07407			8.57	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	857.24	0.0000	0.85724	0.00000	976.74	0.97674	857.240	7.97	0.21	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,605.04	0.0000	1.60504	0.00000	1,794.02	1.79402	1,605.040	7.93	0.34	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,986.95	0.0000	2.98695	0.00000	2,758.39	2.75839	2,986.950	8.69	(0.46)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		8.81976	102.02061	0.00000	8.72487	102.55099			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		8.88941	99.69226	0.00000	8.81471	100.19466			10.94	0.00	99,692.26	1	156,247.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,268.16	0.0000	1.26816	0.00000	1,636.22	1.63622	1,268.160	10.94	0.64	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	3,959.85	0.0000	3.95985	0.00000	4,450.03	4.45003	3,959.850	12.11	0.96	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	1.26	0.00126	0.00000	0.97000	0.00097	1.260	13.53	0.00	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	12,588.3400	12.58834	0.00000	13,090.74000	13.09074	12,588.340	15.50	1.00	0.00	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		8.95272	97.23654	0.00000	8.87509	97.74821			11.13	0.00	24,017,425.38	247	128,602.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,235.64	0.0000	7.23564	0.00000	7,682.20	7.68220	7,235.640	13.24	0.85	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	219.86	0.21986	0.00000	193.15000	0.19315	219.860	14.57	(0.06)	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	81.33	0.08133	0.00000	70.89000	0.07089	81.330	15.16	(0.03)	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.00107	99.02922	0.00000	8.92054	99.55050			10.68	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,943.36	0.0000	4.94336	0.00000	5,297.46	5.29746	4,943.360	11.54	0.65	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,005.63	0.00563	0.00000	917.61000	0.91761	1,005.630	12.84	(0.19)	0.00	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	596.18	0.59618	0.00000	543.09000	0.54309	596.180	13.89	(0.12)	0.00	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.04880	96.65058	0.00000	8.96514	97.18183			10.59	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,817.27	0.0000	1.81727	0.00000	2,009.10	2.00910	1,817.270	9.86	0.34	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,993.14	0.0000	2.99314	0.00000	2,786.46	2.78646	2,993.140	11.08	(0.41)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	2,063.95	0.0000	2.06395	0.00000	1,914.81	1.91481	2,063.950	11.90	(0.30)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.10549	98.47248	0.00000	9.01855	99.01366			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		8.99926	114.74867	0.00000	8.92455	115.33959			11.45	0.00	0.00	0	3,961.00
R2038	On 06/08/2026	Bond Future	0.00		9.06254	116.82548	0.00000	8.98497	117.42719			10.80	0.00	0.00	0	1,069.00
R2038	On 05/11/2026	Bond Future	0.00		9.11757	113.49565	0.00000	9.03704	114.10870			10.71	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.17174	115.64979	0.00000	9.08809	116.27457			10.16	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.23007	112.34634	0.00000	9.14314	112.98289			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		9.10923	106.85268	0.00000	9.03454	107.43735			8.31	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.17241	108.78662	0.00000	9.09501	109.38199			7.65	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.22775	105.81278	0.00000	9.14756	106.41938			7.52	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.28231	107.82106	0.00000	9.19919	108.43927			7.10	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.34072	104.87437	0.00000	9.25455	105.50411			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		9.12945	101.48489	0.00000	9.07991	101.86656			12.99	0.00	0.00	0	33,617.00
R2040	On 07/05/2026	Bond Future	8.65	Call	62.40	0.06240	0.00000	103.00000	0.10300	62.400	12.00	0.06	0.00	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	11,089.5700	11.08957	0.00000	11,471.25000	11.47125	11,089.570	16.95	1.00	0.00	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		9.19335	98.81105	0.00000	9.14206	99.19968	12.88	0.00	41,895,885.20	424	68,370.00	
R2040	On 05/11/2026	Bond Future	0.00		9.24349	100.63275	0.00000	9.19046	101.02884	12.21	0.00	0.00	0	1,566.00	
R2040	On 05/11/2026	Bond Future	9.91	Call	6,747.40000	6.74740	0.00000	7,038.22000	7.03822	6,747.400	13.56	0.71	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	993.91000	0.99391	0.00000	938.45000	0.93845	993.910	15.06	(0.16)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	600.72000	0.60072	0.00000	567.19000	0.56719	600.720	16.24	(0.10)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.29329	98.03410	0.00000	9.23842	98.43775	12.15	0.00	0.00	0	0.00	
R2040	On 04/02/2027	Bond Future	8.78	Call	2,395.09000	2.39509	0.00000	2,554.25000	2.55425	2,395.090	11.43	0.37	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,198.68000	3.19868	0.00000	3,054.86000	3.05486	3,198.680	12.94	(0.38)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,193.27000	2.19327	0.00000	2,090.38000	2.09038	2,193.270	13.80	(0.28)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.35079	99.88204	0.00000	9.29402	100.29316	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		9.23895	108.44792	0.00000	9.18940	108.87989	9.29	0.00	0.00	0	7,188.00	
R2042	On 06/08/2026	Bond Future	0.00		9.30034	110.41063	0.00000	9.24910	110.85070	8.41	0.00	0.00	0	10,153.00	
R2042	On 05/11/2026	Bond Future	0.00		9.35436	107.34075	0.00000	9.30142	107.78907	8.31	0.00	0.00	0	0.00	
R2042	On 04/02/2027	Bond Future	0.00		9.40757	109.37806	0.00000	9.35285	109.83497	7.99	0.00	0.00	0	0.00	
R2042	On 06/05/2027	Bond Future	0.00		9.46409	106.33462	0.00000	9.40753	106.80005	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		9.22377	98.31967	0.00000	9.17421	98.73648	14.56	0.00	0.00	0	113,108.00	
R2044	On 07/05/2026	Bond Future	10.00	Put	28.75000	0.02875	0.00000	25.59000	0.02559	28.750	16.83	(0.02)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.28307	95.71381	0.00000	9.23191	96.13831	14.45	0.00	0.00	0	45,989.00	
R2044	On 06/08/2026	Bond Future	9.00	Put	4,242.97000	4.24297	0.00000	4,000.24000	4.00024	4,242.970	13.97	(0.61)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,101.93000	3.10193	0.00000	2,908.93000	2.90893	3,101.930	14.45	(0.50)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,632.78000	1.63278	0.00000	1,521.02000	1.52102	1,632.780	15.74	(0.30)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.32979	97.47845	0.00000	9.27708	97.91094	13.88	0.00	0.00	0	2,662.00	
R2044	On 04/02/2027	Bond Future	0.00		9.37606	94.94518	0.00000	9.32170	95.38601	13.85	0.00	0.00	0	0.00	
R2044	On 06/05/2027	Bond Future	0.00		9.42883	96.73486	0.00000	9.37278	97.18389	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		9.17231	97.75976	0.00000	9.12768	98.16577	15.78	0.00	0.00	0	116,465.00	
R2048	On 07/05/2026	Bond Future	8.30	Call	1.79000	0.00179	0.00000	4.06000	0.00406	1.790	14.78	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	74.21000	0.07421	0.00000	118.64000	0.11864	74.210	14.60	0.06	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.22200	99.52913	0.00000	9.17605	99.94256	14.99	0.00	8,659,034.31	87	252,428.00	
R2048	On 06/08/2026	Bond Future	9.00	Put	4,230.06000	4.23006	0.00000	4,006.11000	4.00611	4,230.060	14.48	(0.59)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,153.20000	1.15320	0.00000	1,079.91000	1.07991	1,153.200	17.04	(0.21)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.26680	96.92530	0.00000	9.21951	97.34659	14.93	0.00	0.00	0	0.00	
R2048	On 04/02/2027	Bond Future	0.00		9.31138	98.76479	0.00000	9.26268	99.19420	14.40	0.00	0.00	0	0.00	
R2048	On 06/05/2027	Bond Future	0.00		9.35500	96.18630	0.00000	9.30491	96.62369	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		9.09198	126.61960	0.00000	9.05235	127.10152	16.23	0.00	0.00	0	24,128.00	
R2053	On 06/08/2026	Bond Future	0.00		9.13934	128.91130	0.00000	9.09854	129.40217	15.41	0.00	0.00	0	68,907.00	
R2053	On 06/08/2026	Bond Future	8.10	Call	517.71000	0.51771	0.00000	583.18000	0.58318	517.710	14.71	0.11	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,933.75000	3.93375	0.00000	4,202.66000	4.20266	3,933.750	15.08	0.50	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	4,407.00000	4.40700	0.00000	4,185.04000	4.18504	4,407.000	15.08	(0.50)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,258.74000	2.25874	0.00000	2,133.47000	2.13347	2,258.740	16.37	(0.30)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.18008	125.42605	0.00000	9.13811	125.92618	15.36	0.00	0.00	0	0.00	
R2053	On 04/02/2027	Bond Future	0.00		9.21954	127.80662	0.00000	9.17636	128.31637	14.69	0.00	0.00	0	0.00	
R2053	On 06/05/2027	Bond Future	0.00		9.26115	124.35415	0.00000	9.21673	124.87345	14.67	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 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R209	On 07/05/2026		Bond Future	0.00	8.76808	84.28257	8.70335	84.66004		10.78	0.00	11,462,429.52	136	16,403.00	
R209	On 06/08/2026		Bond Future	0.00	8.82269	85.80794	8.75552	86.19240		10.74	0.00	0.00	0	36,935.00	
R209	On 05/11/2026		Bond Future	0.00	8.86900	84.23823	8.79931	84.62993		10.72	0.00	0.00	0	0.00	
R209	On 04/02/2027		Bond Future	0.00	8.91415	85.83694	8.84179	86.23613		10.19	0.00	0.00	0	0.00	
R209	On 04/02/2027		Bond Future	8.03 Call	1,110.53000	1.11053	0.00000	1,223.49000	1.22349	1,110.530	9.53	0.26	0.00	0	3,237.00
R209	On 04/02/2027		Bond Future	8.96 Put	3,048.29000	3.04829	0.00000	2,870.58000	2.87058	3,048.290	10.47	(0.47)	0.00	0	3,237.00
R209	On 06/05/2027		Bond Future	0.00	8.96314	84.30386	0.00000	8.88797	84.71052		10.10	0.00	0.00	0	0.00
R209	On 06/05/2027		Bond Future	8.25 Call	1,667.41000	1.66741	0.00000	1,810.06000	1.81006	1,667.410	9.35	0.33	0.00	0	4,620.00
R209	On 06/05/2027		Bond Future	9.32 Put	2,702.09000	2.70209	0.00000	2,549.41000	2.54941	2,702.090	10.56	(0.40)	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	261.56852	261.56852	0.00000	261.43216	261.43216		0.00	0.00	0.00	0	945.00
R210	On 06/08/2026		Bond Future	0.00	266.36820	266.36820	0.00000	266.22962	266.22962		0.00	0.00	0.00	0	148.00
R210	On 05/11/2026		Bond Future	0.00	267.80233	267.80233	0.00000	267.66209	267.66209		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027		Bond Future	0.00	272.94562	272.94562	0.00000	272.80282	272.80282		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027		Bond Future	0.00	274.53765	274.53765	0.00000	274.39280	274.39280		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	8.15852	96.84425	0.00000	8.08853	97.11076		5.78	0.00	0.00	0	81,193.00
R213	On 06/08/2026		Bond Future	0.00	8.21429	98.59698	0.00000	8.13965	98.86850		5.52	0.00	0.00	0	19,732.00
R213	On 05/11/2026		Bond Future	0.00	8.26156	96.86361	0.00000	8.18184	97.14030		5.42	0.00	0.00	0	0.00
R213	On 04/02/2027		Bond Future	0.00	8.30806	98.70186	0.00000	8.22251	98.98390		4.98	0.00	0.00	0	0.00
R213	On 06/05/2027		Bond Future	0.00	8.35583	97.01047	0.00000	8.26389	97.29774		4.73	0.00	0.00	0	0.00
R213	On 06/05/2027		Bond Future	8.13 Call	1,504.99000	1.50499	0.00000	1,639.76000	1.63976	1,504.990	4.65	0.45	0.00	0	2,830.00
R213	On 06/05/2027		Bond Future	9.25 Put	1,025.42000	1.02542	0.00000	946.12000	0.94612	1,025.420	5.46	(0.29)	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	9.17802	79.82397	0.00000	9.09827	80.36632		14.59	0.00	0.00	0	21,445.00
R214	On 06/08/2026		Bond Future	0.00	9.23265	81.26873	0.00000	9.15042	81.82095		13.88	0.00	0.00	0	19,349.00
R214	On 05/11/2026		Bond Future	0.00	9.28232	79.46954	0.00000	9.19755	80.03221		13.74	0.00	0.00	0	0.00
R214	On 04/02/2027		Bond Future	0.00	9.33203	80.97774	0.00000	9.24459	81.55108		13.11	0.00	0.00	0	0.00
R214	On 06/05/2027		Bond Future	0.00	9.38106	79.20587	0.00000	9.29093	79.78991		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 :											18,495,842,732.16	94,695	2,077,244.00		
Grand Total:											18,495,842,732.16	94,695	2,077,244.00		