

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/04/2026

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
Derivatives											Option				
AL37	On 07/05/2026	Index Future	0.00		1,260.96100		1,260.96100	0.00000	1,263.06000	1,263.06000		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,283.66600		1,283.66600	0.00000	1,285.67400	1,285.67400		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,307.52200		1,307.52200	0.00000	1,309.62100	1,309.62100		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,332.12600		1,332.12600	0.00000	1,334.47100	1,334.47100		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,356.91500		1,356.91500	0.00000	1,359.64300	1,359.64300		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,634.41500		1,634.41500	0.00000	1,635.05400	1,635.05400		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,663.84400		1,663.84400	0.00000	1,664.32800	1,664.32800		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,694.76600		1,694.76600	0.00000	1,695.32700	1,695.32700		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,726.65700		1,726.65700	0.00000	1,727.49500	1,727.49500		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,758.78800		1,758.78800	0.00000	1,760.08100	1,760.08100		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,383.92200		1,383.92200	0.00000	1,384.56500	1,384.56500		0.00	0.00	0	65.00
ALBI	On 06/08/2026	Index Future	0.00		1,408.84000		1,408.84000	0.00000	1,409.35500	1,409.35500		0.00	0.00	0	12.00
ALBI	On 05/11/2026	Index Future	0.00		1,435.02300		1,435.02300	0.00000	1,435.60400	1,435.60400		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,462.02600		1,462.02600	0.00000	1,462.84500	1,462.84500		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,489.23300		1,489.23300	0.00000	1,490.43800	1,490.43800		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.08077	92.82534	92.82534	0.00000	9.07128	92.87276		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.15704	94.53793	94.53793	0.00000	9.14901	94.57694		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.22998	92.50534	92.50534	0.00000	9.22073	92.54901		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.30847	94.26738	94.26738	0.00000	9.29552	94.32670		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.39299	92.24656	92.24656	0.00000	9.37397	92.33100		0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		9.57409	91.69118	91.69118	0.00000	9.57966	91.64901		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.63935	93.38287	93.38287	0.00000	9.64633	93.33077		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.69974	90.85790	90.85790	0.00000	9.70642	90.80871		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.76094	92.58858	92.58858	0.00000	9.76582	92.55312		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.82831	90.06661	90.06661	0.00000	9.83003	90.05429		0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000	0.00000	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	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	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,357.82300	1,357.82300	1,357.82300	0.00000	1,358.47200	1,358.47200		0.00	0.00	0	60.00
GOVI	On 06/08/2026	GOVI	0.00		1,382.27100	1,382.27100	1,382.27100	0.00000	1,382.79400	1,382.79400		0.00	13,822,710.00	1	568.00
GOVI	On 05/11/2026	GOVI	0.00		1,407.96000	1,407.96000	1,407.96000	0.00000	1,408.54900	1,408.54900		0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,434.45400	1,434.45400	1,434.45400	0.00000	1,435.27700	1,435.27700		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,461.14800	1,461.14800	1,461.14800	0.00000	1,462.35000	1,462.35000		0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000	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		147.13411	147.13411	147.13411	0.00000	147.18210	147.18210		0.00	510,261,093.48	3,468	1,876.00
I2029	On 06/08/2026	Bond Future	0.00		149.84865	149.84865	149.84865	0.00000	149.88280	149.88280		0.00	519,675,118.20	3,468	8,451.00
I2029	On 05/11/2026	Bond Future	0.00		151.15426	151.15426	151.15426	0.00000	151.19520	151.19520		0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		154.03333	154.03333	154.03333	0.00000	154.09891	154.09891		0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		155.41542	155.41542	155.41542	0.00000	155.52138	155.52138		0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		115.79777	115.79777	115.79777	0.00000	115.72891	115.72891	2.97	0.00	144,399,819.19	1,247	1,034.00

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	115.50969	115.50969	0.00000	115.42804	115.42804		2.78	0.00	338,096,862.63	2,927	4,492.00
I2031	On 05/11/2026	Bond Future	0.00	117.66112	117.66112	0.00000	117.58276	117.58276		2.51	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.42807	117.42807	0.00000	117.36688	117.36688		2.36	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.63807	119.63807	0.00000	119.60595	119.60595		2.14	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	143.77366	143.77366	0.00000	143.95908	143.95908		0.00	0.00	1,208,561,385.96	8,406	1,708.00
I2033	On 06/08/2026	Bond Future	0.00	146.42623	146.42623	0.00000	146.60065	146.60065		0.00	0.00	1,529,129,119.89	10,443	15,783.00
I2033	On 05/11/2026	Bond Future	0.00	147.56558	147.56558	0.00000	147.74930	147.74930		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	150.37631	150.37631	0.00000	150.58681	150.58681		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	151.58480	151.58480	0.00000	151.83750	151.83750		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00	160.82721	160.82721	0.00000	161.39389	161.39389		0.00	0.00	413,647,584.12	2,572	1,347.00
I2038	On 06/08/2026	Bond Future	0.00	161.59313	161.59313	0.00000	162.15419	162.15419		0.00	0.00	179,045,188.04	1,108	3,784.00
I2038	On 05/11/2026	Bond Future	0.00	164.60279	164.60279	0.00000	165.18101	165.18101		0.00	0.00	240,978,484.56	1,464	1,464.00
I2038	On 04/02/2027	Bond Future	0.00	165.49174	165.49174	0.00000	166.10709	166.10709		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	168.60700	168.60700	0.00000	169.27649	169.27649		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	125.89327	125.89327	0.00000	125.89772	125.89772		7.71	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	125.35991	125.35991	0.00000	125.35190	125.35190		7.48	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	127.69484	127.69484	0.00000	127.69196	127.69196		7.05	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	127.21260	127.21260	0.00000	127.23000	127.23000		6.85	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	129.60664	129.60664	0.00000	129.65716	129.65716		6.48	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	143.31165	143.31165	0.00000	143.74241	143.74241		0.00	0.00	907,019,432.85	6,329	10,091.00
I2046	On 06/08/2026	Bond Future	0.00	145.95554	145.95554	0.00000	146.37993	146.37993		0.00	0.00	1,515,018,505.20	10,380	18,602.00
I2046	On 05/11/2026	Bond Future	0.00	146.34033	146.34033	0.00000	146.77844	146.77844		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	149.12780	149.12780	0.00000	149.59746	149.59746		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	149.54988	149.54988	0.00000	150.06648	150.06648		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00	148.25289	148.25289	0.00000	150.79885	150.79885		0.00	0.00	821,172,757.71	5,539	2,461.00
I2050	On 06/08/2026	Bond Future	0.00	148.53654	148.53654	0.00000	151.11454	151.11454		0.00	0.00	1,082,682,840.06	7,289	17,138.00
I2050	On 05/11/2026	Bond Future	0.00	151.30269	151.30269	0.00000	153.93520	153.93520		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	151.68435	151.68435	0.00000	154.39097	154.39097		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	154.53954	154.53954	0.00000	157.33691	157.33691		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	134.06386	134.06386	0.00000	133.61762	133.61762		11.53	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	133.68136	133.68136	0.00000	133.21361	133.21361		11.22	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	136.17118	136.17118	0.00000	135.70044	135.70044		10.66	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	135.85036	135.85036	0.00000	135.39225	135.39225		10.40	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	138.40696	138.40696	0.00000	137.97520	137.97520		9.92	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	445.45900	445.45900	0.00000	447.63200	447.63200		0.00	0.00	0.00	0	32.00
IGOV	On 06/08/2026	Index Future	0.00	453.59000	453.59000	0.00000	455.75700	455.75700		0.00	0.00	0.00	0	224.00
IGOV	On 05/11/2026	Index Future	0.00	462.12800	462.12800	0.00000	464.35500	464.35500		0.00	0.00	0.00	0	8.00

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 04/02/2027		Index Future	0.00	470.93100	470.93100	0.00000	473.27300	473.27300	0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027		Index Future	0.00	479.79800	479.79800	0.00000	482.30500	482.30500	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	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	7.35707	102.71564	0.00000	7.35541	102.71657	0.67	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.34937	100.84012	0.00000	7.37543	100.83093	0.41	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.98185	102.69460	0.00000	7.02604	102.68955	0.11	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	7.65355	105.14115	0.00000	7.65345	105.14131	1.70	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.72713	104.22124	0.00000	7.73516	104.21166	1.45	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.76910	105.48933	0.00000	7.77485	105.48336	1.29	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	297.79069	297.79069	0.00000	299.15845	299.15845	0.00	0.00	217,089,413.01	729	312.00
R202	On 06/08/2026		Bond Future	0.00	297.87773	297.87773	0.00000	299.24106	299.24106	0.00	0.00	217,152,865.17	729	1,025.00
R202	On 05/11/2026		Bond Future	0.00	303.42525	303.42525	0.00000	304.82639	304.82639	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	303.67899	303.67899	0.00000	305.15472	305.15472	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	309.39557	309.39557	0.00000	310.97729	310.97729	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	8.03560	102.10003	0.00000	7.99041	102.24306	5.01	0.00	56,359,216.56	552	57,283.00
R2030	On 07/05/2026		Bond Future	7.21 Call	0.40000	0.00040	0.00000	0.26000	0.00026	0.400	4.60	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	57.90000	0.05790	0.00000	71.13000	0.07113	57.900	4.70	0.13	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	589.92000	0.58992	0.00000	490.28000	0.49028	589.920	4.92	(0.65)	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.10347	99.94864	0.00000	8.05784	100.08409	4.50	0.00	75,561,171.84	756	150,861.00
R2030	On 06/08/2026		Bond Future	7.21 Call	128.77000	0.12877	0.00000	121.20000	0.12120	128.770	4.18	0.12	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	443.56000	0.44356	0.00000	490.84000	0.49084	443.560	4.27	0.31	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,037.68000	1.03768	0.00000	981.20000	0.98120	1,037.680	4.56	(0.52)	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.14748	101.78690	0.00000	8.09636	101.92916	4.00	0.00	182,402,124.80	1,792	2,093.00
R2030	On 04/02/2027		Bond Future	0.00	8.19288	99.69485	0.00000	8.13062	99.85602	3.72	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.26797	101.54811	0.00000	8.18836	101.73843	3.26	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 Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2032	On 07/05/2026	Bond Future	0.00		8.36389		100.41087	0.00000	8.32394	100.59330		8.11	0.00	6,641,676,996.15	66,145	37,678.00
R2032	On 06/08/2026	Bond Future	0.00		8.42345		102.23824	0.00000	8.38352	102.41390		7.18	0.00	45,189,302.08	442	131,495.00
R2032	On 05/11/2026	Bond Future	0.00		8.47462		99.95873	0.00000	8.43137	100.14193		6.70	0.00	6,567,588,437.19	65,703	41,855.00
R2032	On 04/02/2027	Bond Future	0.00		8.52739		101.83979	0.00000	8.47757	102.04252		6.36	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.59029		99.57381	0.00000	8.53064	99.80639		6.01	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		8.47386		108.96863	0.00000	8.43900	109.15681		8.67	0.00	0.00	0	310.00
R2033	On 06/08/2026	Bond Future	0.00		8.53393		110.95173	0.00000	8.49934	111.13242		7.99	0.00	0.00	0	9,189.00
R2033	On 05/11/2026	Bond Future	0.00		8.58608		107.95020	0.00000	8.54876	108.13882		7.52	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.63960		109.98163	0.00000	8.59666	110.19128		6.97	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.70205		106.98449	0.00000	8.65070	107.22622		6.70	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		8.62291		103.27105	0.00000	8.61824	103.29975		10.63	0.00	3,714,143,313.25	35,965	44,100.00
R2035	On 07/05/2026	Bond Future	8.29	Call	167.54000		0.16754	0.00000	112.29000	0.11229	167.540	10.42	0.16	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31	Put	2,135.17000		2.13517	0.00000	2,047.99000	2.04799	2,135.170	10.44	(0.83)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	1,078.92000		1.07892	0.00000	971.24000	0.97124	1,078.920	10.72	(0.58)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	1,467.12000		1.46712	0.00000	1,409.05000	1.40905	1,467.120	11.16	0.69	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	68.32000		0.06832	0.00000	41.22000	0.04122	68.320	12.09	(0.07)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	6,012.64000		6.01264	0.00000	6,037.42000	6.03742	6,012.640	13.15	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	6,125.35000		6.12535	0.00000	6,150.49000	6.15049	6,125.350	13.20	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	6,406.62000		6.40662	0.00000	6,432.55000	6.43255	6,406.620	13.32	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	0.36000		0.00036	0.00000	0.08000	0.00008	0.360	14.35	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	0.32000		0.00032	0.00000	0.07000	0.00007	0.320	14.39	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	0.24000		0.00024	0.00000	0.05000	0.00005	0.240	14.51	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	0.01000		0.00001	0.00000	0.00000	0.00000	0.010	15.21	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	0.01000		0.00001	0.00000	0.00000	0.00000	0.010	15.21	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	0.01000		0.00001	0.00000	0.00000	0.00000	0.010	15.21	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.67671		105.15049	0.00000	8.67357	105.16932		9.60	0.00	106,412,295.88	1,012	77,083.00
R2035	On 06/08/2026	Bond Future	7.70	Call	386.85000		0.38685	0.00000	263.62000	0.26362	386.850	9.64	0.14	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	7.95	Call	615.51000		0.61551	0.00000	458.07000	0.45807	615.510	9.42	0.21	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,165.08000		1.16508	0.00000	1,031.25000	1.03125	1,165.080	9.45	0.34	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	3,320.53000		3.32053	0.00000	3,170.75000	3.17075	3,320.530	9.49	(0.64)	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,306.85000		2.30685	0.00000	2,205.39000	2.20539	2,306.850	9.86	0.52	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,580.49000		2.58049	0.00000	2,486.19000	2.48619	2,580.490	9.97	0.56	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,907.23000		3.90723	0.00000	3,832.95000	3.83295	3,907.230	10.55	0.69	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1,115.93000		1.11593	0.00000	1,023.62000	1.02362	1,115.930	10.70	(0.29)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,293.01000		4.29301	0.00000	4,219.69000	4.21969	4,293.010	10.72	0.71	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	886.91000		0.88691	0.00000	797.65000	0.79765	886.910	11.03	(0.24)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	653.74000		0.65374	0.00000	571.15000	0.57115	653.740	11.48	(0.18)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	590.94000		0.59094	0.00000	511.08000	0.51108	590.940	11.63	(0.17)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	583.58000		0.58358	0.00000	504.08000	0.50408	583.580	11.64	(0.16)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	350.61000		0.35061	0.00000	285.98000	0.28598	350.610	12.42	(0.10)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	314.16000		0.31416	0.00000	252.83000	0.25283	314.160	12.58	(0.09)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.72652		102.58247	0.00000	8.72249	102.60608		9.38	0.00	3,572,844,847.63	34,829	32,647.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,058.73000		1.05873	0.00000	917.56000	0.91756	1,058.730	9.03	0.27	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	8.47 Put	3,563.88000	3.56388	0.00000	3,442.86000	3.44286	3,563.880	9.09	(0.57)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.80 Call	3,040.02000	3.04002	0.00000	2,970.99000	2.97099	3,040.020	9.45	0.54	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	8.97 Put	2,225.88000	2.22588	0.00000	2,138.30000	2.13830	2,225.880	9.69	(0.41)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	9.30 Put	1,644.67000	1.64467	0.00000	1,577.36000	1.57736	1,644.670	10.22	(0.32)	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.80 Put	1,060.45000	1.06045	0.00000	967.19000	0.96719	1,060.450	11.09	(0.22)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00	8.77827	104.51290	0.00000	8.77118	104.55339	8.77	0.00	0.00	0	0.00		
R2035	On 04/02/2027	Bond Future	7.70 Call	1,029.24000	1.02924	0.00000	857.24000	0.85724	1,029.240	8.64	0.23	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.20 Call	1,764.31000	1.76431	0.00000	1,605.04000	1.60504	1,764.310	8.45	0.35	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.85 Put	3,072.19000	3.07219	0.00000	2,986.95000	2.98695	3,072.190	8.89	(0.46)	0.00	0	3,000.00	
R2035	On 06/05/2027	Bond Future	0.00	8.83193	101.95285	0.00000	8.81976	102.02061	8.50	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	8.89395	99.66184	0.00000	8.88941	99.69226	12.25	0.00	15,497,216,796.32	155,498	100,116.00		
R2037	On 07/05/2026	Bond Future	9.00 Call	1,346.08000	1.34608	0.00000	1,268.16000	1.26816	1,346.080	12.72	0.62	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	9.49 Call	3,960.01000	3.96001	0.00000	3,959.85000	3.95985	3,960.010	13.97	0.94	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.06 Put	3.69000	0.00369	0.00000	1.26000	0.00126	3.690	15.54	0.00	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.95 Call	12,557.9300	12.55793	0.00000	12,588.34000	12.58834	12,557.930	17.45	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	17.45	0.00	0.00	0	142.00		
R2037	On 06/08/2026	Bond Future	0.00	8.95593	97.21546	0.00000	8.95272	97.23654	11.62	0.00	15,126,725,576.00	155,600	224,132.00		
R2037	On 06/08/2026	Bond Future	10.02 Call	7,322.87000	7.32287	0.00000	7,235.64000	7.23564	7,322.870	14.15	0.84	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70 Put	295.58000	0.29558	0.00000	219.86000	0.21986	295.580	15.70	(0.08)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30 Put	101.50000	0.10150	0.00000	81.33000	0.08133	101.500	15.81	(0.03)	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00	9.00506	99.00349	0.00000	9.00107	99.02922	10.92	0.00	0.00	0	0.00		
R2037	On 05/11/2026	Bond Future	9.46 Call	4,959.61000	4.95961	0.00000	4,943.36000	4.94336	4,959.610	11.70	0.65	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23 Put	1,078.99000	1.07899	0.00000	1,005.63000	1.00563	1,078.990	13.22	(0.19)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83 Put	671.68000	0.67168	0.00000	596.18000	0.59618	671.680	14.43	(0.12)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00	9.05543	96.60865	0.00000	9.04880	96.65058	10.73	0.00	0.00	0	0.00		
R2037	On 04/02/2027	Bond Future	8.44 Call	1,965.06000	1.96506	0.00000	1,817.27000	1.81727	1,965.060	10.40	0.35	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31 Put	3,036.99000	3.03699	0.00000	2,993.14000	2.99314	3,036.990	11.18	(0.41)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81 Put	2,111.33000	2.11133	0.00000	2,063.95000	2.06395	2,111.330	12.03	(0.30)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00	9.11648	98.40436	0.00000	9.10549	98.47248	10.03	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	9.01385	114.63377	0.00000	8.99926	114.74867	12.80	0.00	293,691,718.74	2,562	1,561.00		
R2038	On 06/08/2026	Bond Future	0.00	9.07621	116.71991	0.00000	9.06254	116.82548	11.34	0.00	0.00	0	1,069.00		
R2038	On 05/11/2026	Bond Future	0.00	9.13239	113.38333	0.00000	9.11757	113.49565	10.88	0.00	290,488,091.46	2,562	2,562.00		
R2038	On 04/02/2027	Bond Future	0.00	9.18960	115.51701	0.00000	9.17174	115.64979	10.27	0.00	0.00	0	0.00		
R2038	On 06/05/2027	Bond Future	0.00	9.25269	112.18152	0.00000	9.23007	112.34634	10.30	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	9.11376	106.81737	0.00000	9.10923	106.85268	13.56	0.00	0.00	0	0.00		
R2039	On 06/08/2026	Bond Future	0.00	9.17572	108.76126	0.00000	9.17241	108.78662	12.37	0.00	0.00	0	0.00		
R2039	On 05/11/2026	Bond Future	0.00	9.23177	105.78250	0.00000	9.22775	105.81278	12.17	0.00	0.00	0	0.00		
R2039	On 04/02/2027	Bond Future	0.00	9.28878	107.77315	0.00000	9.28231	107.82106	11.50	0.00	0.00	0	0.00		
R2039	On 06/05/2027	Bond Future	0.00	9.35122	104.79800	0.00000	9.34072	104.87437	11.30	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	9.13898	101.41171	0.00000	9.12945	101.48489	14.07	0.00	26,975,514.86	266	33,351.00		
R2040	On 07/05/2026	Bond Future	8.65 Call	90.67000	0.09067	0.00000	62.40000	0.06240	90.670	13.76	0.08	0.00	0	27,500.00	

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					
R2040	On 07/05/2026	Bond Future	10.70	Call	11,016.8100		11.01681	0.00000	11,089.57000	11.08957	11,016.810	19.01	1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.00000		0.00000	0.00000	0.00000	0.00000		19.95	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		19.95	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.20188		98.74662	0.00000	9.19335	98.81105		13.84	0.00	26,266,600.92	266	68,499.00
R2040	On 05/11/2026	Bond Future	0.00		9.25288		100.56285	0.00000	9.24349	100.63275		12.65	0.00	0.00	0	1,566.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,796.45000		6.79645	0.00000	6,747.40000	6.74740	6,796.450	13.98	0.70	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,119.37000		1.11937	0.00000	993.91000	0.99391	1,119.370	15.72	(0.17)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	711.49000		0.71149	0.00000	600.72000	0.60072	711.490	17.05	(0.11)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.30519		97.94686	0.00000	9.29329	98.03410		12.52	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,586.53000		2.58653	0.00000	2,395.09000	2.39509	2,586.530	12.13	0.38	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,321.38000		3.32138	0.00000	3,198.68000	3.19868	3,321.380	13.23	(0.39)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,340.92000		2.34092	0.00000	2,193.27000	2.19327	2,340.920	14.25	(0.28)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.36669		99.76733	0.00000	9.35079	99.88204		11.77	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		9.23344		108.49583	0.00000	9.23895	108.44792		15.36	0.00	0.00	0	7,188.00
R2042	On 06/08/2026	Bond Future	0.00		9.29338		110.47025	0.00000	9.30034	110.41063		14.00	0.00	0.00	0	10,153.00
R2042	On 05/11/2026	Bond Future	0.00		9.34771		107.39692	0.00000	9.35436	107.34075		13.43	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.40279		109.41786	0.00000	9.40757	109.37806		12.75	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.46255		106.34726	0.00000	9.46409	106.33462		12.88	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		9.21826		98.36588	0.00000	9.22377	98.31967		16.35	0.00	8,517,501,549.20	86,590	34,640.00
R2044	On 07/05/2026	Bond Future	10.00	Put	42.86000		0.04286	0.00000	28.75000	0.02875	42.860	18.79	(0.03)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.27620		95.77065	0.00000	9.28307	95.71381		15.60	0.00	105,922,338.90	1,106	46,048.00
R2044	On 06/08/2026	Bond Future	9.00	Put	4,439.06000		4.43906	0.00000	4,242.97000	4.24297	4,439.060	15.21	(0.60)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,294.03000		3.29403	0.00000	3,101.93000	3.10193	3,294.030	15.60	(0.49)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,793.78000		1.79378	0.00000	1,632.78000	1.63278	1,793.780	16.81	(0.31)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.32323		97.53212	0.00000	9.32979	97.47845		14.32	0.00	8,439,551,875.72	86,531	89,193.00
R2044	On 04/02/2027	Bond Future	0.00		9.37122		94.98431	0.00000	9.37606	94.94518		14.25	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.42697		96.74971	0.00000	9.42883	96.73486		13.46	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		9.16188		97.85440	0.00000	9.17231	97.75976		17.83	0.00	5,632,205,700.80	57,557	79,316.00
R2048	On 07/05/2026	Bond Future	8.30	Call	6.52000		0.00652	0.00000	1.79000	0.00179	6.520	17.32	0.01	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	128.79000		0.12879	0.00000	74.21000	0.07421	128.790	16.96	0.09	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.21018		99.63521	0.00000	9.22200	99.52913		16.28	0.00	5,679,206.97	57	252,485.00
R2048	On 06/08/2026	Bond Future	9.00	Put	4,436.94000		4.43694	0.00000	4,230.06000	4.23006	4,436.940	15.84	(0.57)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,323.27000		1.32327	0.00000	1,153.20000	1.15320	1,323.270	18.35	(0.22)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.25511		97.02917	0.00000	9.26680	96.92530		15.64	0.00	5,583,543,587.65	57,545	37,137.00
R2048	On 04/02/2027	Bond Future	0.00		9.30111		98.85509	0.00000	9.31138	98.76479		14.89	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.34731		96.25324	0.00000	9.35500	96.18630		14.72	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		9.09161		126.62408	0.00000	9.09198	126.61960		17.79	0.00	510,168,418.32	4,029	21,671.00
R2053	On 06/08/2026	Bond Future	0.00		9.13791		128.92845	0.00000	9.13934	128.91130		16.33	0.00	0.00	0	68,907.00
R2053	On 06/08/2026	Bond Future	8.10	Call	759.27000		0.75927	0.00000	517.71000	0.51771	759.270	16.49	0.14	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	4,323.84000		4.32384	0.00000	3,933.75000	3.93375	4,323.840	16.54	0.50	0.00	0	530.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2053	On 06/08/2026	Bond Future	9.10	Put	4,779.94000	4.77994	0.00000	4,407.00000	4.40700	4,779.940	16.54	(0.50)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,582.75000	2.58275	0.00000	2,258.74000	2.25874	2,582.750	17.81	(0.31)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.17906	125.43817	0.00000	9.18008	125.42605		16.20	0.00	505,390,386.93	4,029	4,029.00
R2053	On 04/02/2027	Bond Future	0.00		9.22021	127.79874	0.00000	9.21954	127.80662		15.41	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.26464	124.31351	0.00000	9.26115	124.35415		15.23	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		8.77774	84.22643	0.00000	8.76808	84.28257		12.85	0.00	627,908,035.65	7,455	16,160.00
R209	On 06/08/2026	Bond Future	0.00		8.83123	85.75922	0.00000	8.82269	85.80794		11.61	0.00	20,839,490.46	243	36,935.00
R209	On 05/11/2026	Bond Future	0.00		8.87849	84.18506	0.00000	8.86900	84.23823		10.99	0.00	607,142,652.72	7,212	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.92646	85.76927	0.00000	8.91415	85.83694		10.36	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,264.32000	1.26432	0.00000	1,110.53000	1.11053	1,264.320	10.24	0.28	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	3,120.84000	3.12084	0.00000	3,048.29000	3.04829	3,120.840	10.62	(0.47)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.98000	84.21299	0.00000	8.96314	84.30386		10.30	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,810.96000	1.81096	0.00000	1,667.41000	1.66741	1,810.960	9.92	0.34	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,791.73000	2.79173	0.00000	2,702.09000	2.70209	2,791.730	10.73	(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		261.55529	261.55529	0.00000	261.56852	261.56852		0.00	0.00	153,271,399.94	586	645.00
R210	On 06/08/2026	Bond Future	0.00		266.38083	266.38083	0.00000	266.36820	266.36820		0.00	0.00	156,099,166.38	586	448.00
R210	On 05/11/2026	Bond Future	0.00		267.80427	267.80427	0.00000	267.80233	267.80233		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		272.90523	272.90523	0.00000	272.94562	272.94562		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		274.42710	274.42710	0.00000	274.53765	274.53765		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		8.20364	96.67292	0.00000	8.15852	96.84425		6.50	0.00	3,392,929,473.24	35,097	80,812.00
R213	On 06/08/2026	Bond Future	0.00		8.25970	98.43225	0.00000	8.21429	98.59698		5.99	0.00	3,454,676,678.25	35,097	54,712.00
R213	On 05/11/2026	Bond Future	0.00		8.31123	96.69170	0.00000	8.26156	96.86361		5.55	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.36605	98.51125	0.00000	8.30806	98.70186		5.05	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.42620	96.79130	0.00000	8.35583	97.01047		4.71	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,404.49000	1.40449	0.00000	1,504.99000	1.50499	1,404.490	4.64	0.43	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	1,106.07000	1.10607	0.00000	1,025.42000	1.02542	1,106.070	5.51	(0.31)	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		9.17257	79.86087	0.00000	9.17802	79.82397		15.88	0.00	490,505,463.54	6,142	17,935.00
R214	On 06/08/2026	Bond Future	0.00		9.22585	81.31419	0.00000	9.23265	81.26873		14.98	0.00	286,876,462.32	3,528	22,859.00
R214	On 05/11/2026	Bond Future	0.00		9.27581	79.51256	0.00000	9.28232	79.46954		14.30	0.00	207,845,831.84	2,614	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.32727	81.00880	0.00000	9.33203	80.97774		13.58	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.37934	79.21695	0.00000	9.38106	79.20587		13.33	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 : 100,779,352,902.5 8 986,053 2,236,184.00

Grand Total:

100,779,352,902.5
8

986,053 2,236,184.00