

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/03/2026

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	1,285.38400	1,285.38400	0.00000	1,286.64600	1,286.64600	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,308.04700	1,308.04700	0.00000	1,309.33100	1,309.33100	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,330.93400	1,330.93400	0.00000	1,332.23800	1,332.23800	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,353.86600	1,353.86600	0.00000	1,355.18900	1,355.18900	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,376.66200	1,376.66200	0.00000	1,378.00300	1,378.00300	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,670.26400	1,670.26400	0.00000	1,671.87100	1,671.87100	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,699.71300	1,699.71300	0.00000	1,701.34800	1,701.34800	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,729.45200	1,729.45200	0.00000	1,731.11300	1,731.11300	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,759.25100	1,759.25100	0.00000	1,760.93500	1,760.93500	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,788.87300	1,788.87300	0.00000	1,790.58100	1,790.58100	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,416.79000	1,416.79000	0.00000	1,418.04100	1,418.04100	0.00	0.00	0.00	0	76.00
ALBI	On 06/08/2026		Index Future	0.00	1,441.77000	1,441.77000	0.00000	1,443.04200	1,443.04200	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,466.99700	1,466.99700	0.00000	1,468.28800	1,468.28800	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,492.27300	1,492.27300	0.00000	1,493.58300	1,493.58300	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,517.40000	1,517.40000	0.00000	1,518.72700	1,518.72700	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	8.71402	94.68073	0.00000	8.69933	94.75602	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	8.78010	96.39159	0.00000	8.76474	96.46811	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	8.85634	94.29031	0.00000	8.84028	94.36800	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	8.94844	95.93440	0.00000	8.93162	96.01320	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.05184	93.77589	0.00000	9.03422	93.85574	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	9.16503	94.86776	0.00000	9.15546	94.94401	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.22175	96.58181	0.00000	9.21189	96.65932	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.28227	94.01165	0.00000	9.27212	94.09032	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.34999	95.64962	0.00000	9.33954	95.72942	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.42648	93.01383	0.00000	9.41572	93.09467	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	1,390.28500	1,390.28500	0.00000	1,391.55100	1,391.55100	0.00	0.00	0.00	0	602.00
GOVI	On 06/08/2026		GOVI	0.00	1,414.79800	1,414.79800	0.00000	1,416.08500	1,416.08500	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,439.55200	1,439.55200	0.00000	1,440.85900	1,440.85900	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,464.35600	1,464.35600	0.00000	1,465.68100	1,465.68100	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,489.01200	1,489.01200	0.00000	1,490.35600	1,490.35600	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	147.18687	147.18687	0.00000	147.38567	147.38567	0.00	0.00	0.00	0	4,468.00
I2029	On 06/08/2026		Bond Future	0.00	149.84646	149.84646	0.00000	150.04872	150.04872	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.99735	150.99735	0.00000	151.20296	151.20296	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.63237	153.63237	0.00000	153.84112	153.84112	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.75168	154.75168	0.00000	154.96367	154.96367	0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
									Option					
I2031	On 07/05/2026	Bond Future	0.00	116.19595	116.19595	0.00000	116.19892	116.19892		1.46	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	115.88288	115.88288	0.00000	115.88589	115.88589		1.45	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	117.91443	117.91443	0.00000	117.91721	117.91721		1.39	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.51990	117.51990	0.00000	117.52263	117.52263		1.38	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.52077	119.52077	0.00000	119.52317	119.52317		1.30	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	145.58832	145.58832	0.00000	146.05922	146.05922		0.00	0.00	0.00	0	7,827.00
I2033	On 06/08/2026	Bond Future	0.00	148.21906	148.21906	0.00000	148.69835	148.69835		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	149.23955	149.23955	0.00000	149.72700	149.72700		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	151.84407	151.84407	0.00000	152.33956	152.33956		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	152.82799	152.82799	0.00000	153.33172	153.33172		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	164.33501	164.33501	0.00000	164.67173	164.67173		0.00	0.00	0.00	0	4,928.00
I2038	On 06/08/2026	Bond Future	0.00	165.11399	165.11399	0.00000	165.45677	165.45677		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	168.00898	168.00898	0.00000	168.35740	168.35740		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	168.71492	168.71492	0.00000	169.06910	169.06910		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	171.58929	171.58929	0.00000	171.94910	171.94910		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	128.08050	128.08050	0.00000	128.23260	128.23260		3.70	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	127.55289	127.55289	0.00000	127.70751	127.70751		3.86	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	129.78885	129.78885	0.00000	129.94613	129.94613		3.92	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	129.16513	129.16513	0.00000	129.32487	129.32487		4.03	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	131.36404	131.36404	0.00000	131.52611	131.52611		4.03	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	147.04504	147.04504	0.00000	147.15903	147.15903		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	149.70206	149.70206	0.00000	149.81814	149.81814		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	150.00659	150.00659	0.00000	150.12452	150.12452		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	152.62395	152.62395	0.00000	152.74324	152.74324		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	152.86828	152.86828	0.00000	152.98958	152.98958		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	152.13253	152.13253	0.00000	152.79242	152.79242		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	152.44146	152.44146	0.00000	153.11317	153.11317		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	155.11436	155.11436	0.00000	155.79731	155.79731		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	155.34132	155.34132	0.00000	156.03594	156.03594		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	157.98765	157.98765	0.00000	158.69382	158.69382		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	139.36476	139.36476	0.00000	140.33698	140.33698		5.60	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	139.04103	139.04103	0.00000	140.03069	140.03069		5.87	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	141.47848	141.47848	0.00000	142.48523	142.48523		6.02	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	141.05890	141.05890	0.00000	142.08296	142.08296		6.24	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	143.46065	143.46065	0.00000	144.50173	144.50173		6.30	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	453.16100	453.16100	0.00000	454.22500	454.22500		0.00	0.00	0.00	0	251.00
IGOV	On 06/08/2026	Index Future	0.00	461.26100	461.26100	0.00000	462.34400	462.34400		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	469.44000	469.44000	0.00000	470.54100	470.54100		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	477.63500	477.63500	0.00000	478.75400	478.75400		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	485.78200	485.78200	0.00000	486.91800	486.91800		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 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		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 18/03/2026		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		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	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	6.85491	102.99925	0.00000	6.84138	103.00691	0.24		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.60516	101.10323	0.00000	6.58242	101.11129	0.19		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	5.61092	102.85176	0.00000	5.54125	102.85976	0.06		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	6.88204	106.30971	0.00000	6.87064	106.32710	0.74		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	6.83165	105.29643	0.00000	6.81802	105.31291	0.78		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	6.76919	106.53466	0.00000	6.75255	106.55217	0.69		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	304.83837	304.83837	0.00000	305.86307	305.86307	0.00		0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	304.95173	304.95173	0.00000	305.99479	305.99479	0.00		0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	310.29860	310.29860	0.00000	311.35935	311.35935	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	310.23040	310.23040	0.00000	311.30923	311.30923	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	315.51576	315.51576	0.00000	316.61197	316.61197	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	7.45777	103.94797	0.00000	7.43180	104.03200	2.15		0.00	205,816,980.60	1,980	152,582.00
R2030	On 07/05/2026		Bond Future	7.21 Call	130.16000	0.13016	0.00000	152.29000	0.15229	130.160	2.39	0.22	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	1,014.42000	1.01442	0.00000	1,080.62000	1.08062	1,014.420	2.97	0.74	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	97.97000	0.09797	0.00000	89.14000	0.08914	97.970	3.20	(0.14)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.48916	101.79137	0.00000	7.46100	101.87684	2.24		0.00	1,347,819,530.17	13,241	36,959.00
R2030	On 06/08/2026		Bond Future	7.21 Call	312.05000	0.31205	0.00000	340.70000	0.34070	312.050	2.46	0.30	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	1,152.70000	1.15270	0.00000	1,210.27000	1.21027	1,152.700	2.94	0.64	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	255.51000	0.25551	0.00000	240.15000	0.24015	255.510	3.26	(0.21)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.51960	103.55173	0.00000	7.48909	103.63847	2.18		0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	7.56797	101.32735	0.00000	7.53465	101.41532	2.17		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	7.65404	103.02763	0.00000	7.61742	103.11675	2.04		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
R2030	On 31/01/2030		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026		Bond Future	0.00	7.88884	102.60724	7.86341	102.72649		3.55	0.00	330,190,098.32	3,218	165,943.00
R2032	On 06/08/2026		Bond Future	0.00	7.93007	104.43598	7.90322	104.55730		3.48	0.00	0.00	0	230.00
R2032	On 05/11/2026		Bond Future	0.00	7.97864	102.08496	7.95029	102.20818		3.54	0.00	0.00	0	0.00
R2032	On 04/02/2027		Bond Future	0.00	8.04092	103.84144	8.01092	103.96651		3.44	0.00	0.00	0	0.00
R2032	On 06/05/2027		Bond Future	0.00	8.11929	101.42880	8.08748	101.55562		3.48	0.00	0.00	0	0.00
R2032	On 31/03/2032		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026		Bond Future	0.00	7.99503	111.59047	7.96969	111.73147		5.35	0.00	0.00	0	9,512.00
R2033	On 06/08/2026		Bond Future	0.00	8.03807	113.57932	8.01144	113.72273		5.56	0.00	0.00	0	223.00
R2033	On 05/11/2026		Bond Future	0.00	8.08766	110.50452	8.05968	110.65019		5.55	0.00	0.00	0	0.00
R2033	On 04/02/2027		Bond Future	0.00	8.14956	112.40556	8.12011	112.55344		5.74	0.00	0.00	0	0.00
R2033	On 06/05/2027		Bond Future	0.00	8.22559	109.25438	8.19454	109.40443		5.71	0.00	0.00	0	0.00
R2033	On 31/03/2033		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 07/05/2026		Bond Future	0.00	8.24994	105.59645	8.23501	105.69097		4.66	0.00	36,958,757.50	350	104,742.00
R2035	On 07/05/2026		Bond Future	8.29 Call	1,158.80000	1.15880	1,218.96000	1.21896	1,158.800	5.88	0.54	0.00	0	1,000.00
R2035	On 07/05/2026		Bond Future	8.31 Put	855.71000	0.85571	823.13000	0.82313	855.710	5.92	(0.44)	0.00	0	16,000.00
R2035	On 07/05/2026		Bond Future	8.55 Put	420.47000	0.42047	404.51000	0.40451	420.470	6.44	(0.25)	0.00	0	16,000.00
R2035	On 07/05/2026		Bond Future	8.79 Call	3,544.56000	3.54456	3,632.10000	3.63210	3,544.560	6.94	0.87	0.00	0	1,000.00
R2035	On 07/05/2026		Bond Future	9.20 Put	51.49000	0.05149	50.15000	0.05015	51.490	7.70	(0.04)	0.00	0	1,000.00
R2035	On 07/05/2026		Bond Future	9.64 Call	8,343.85000	8.34385	8,438.22000	8.43822	8,343.850	8.52	0.99	0.00	0	250.00
R2035	On 07/05/2026		Bond Future	9.66 Call	8,456.48000	8.45648	8,550.87000	8.55087	8,456.480	8.55	0.99	0.00	0	200.00
R2035	On 07/05/2026		Bond Future	9.71 Call	8,737.50000	8.73750	8,831.93000	8.83193	8,737.500	8.65	0.99	0.00	0	350.00
R2035	On 07/05/2026		Bond Future	10.14 Put	1.08000	0.00108	1.08000	0.00108	1.080	8.72	0.00	0.00	0	250.00
R2035	On 07/05/2026		Bond Future	10.16 Put	0.96000	0.00096	0.97000	0.00097	0.960	8.72	0.00	0.00	0	200.00
R2035	On 07/05/2026		Bond Future	10.21 Put	0.72000	0.00072	0.72000	0.00072	0.720	8.72	0.00	0.00	0	350.00
R2035	On 07/05/2026		Bond Future	10.64 Put	0.05000	0.00005	0.05000	0.00005	0.050	8.72	0.00	0.00	0	250.00
R2035	On 07/05/2026		Bond Future	10.66 Put	0.04000	0.00004	0.04000	0.00004	0.040	8.72	0.00	0.00	0	200.00
R2035	On 07/05/2026		Bond Future	10.71 Put	0.03000	0.00003	0.03000	0.00003	0.030	8.72	0.00	0.00	0	350.00
R2035	On 06/08/2026		Bond Future	0.00	8.29420	107.47853	8.27864	107.57469		4.71	0.00	0.00	0	156.00
R2035	On 06/08/2026		Bond Future	7.70 Call	149.90000	0.14990	162.35000	0.16235	149.900	4.21	0.11	0.00	0	5,000.00
R2035	On 06/08/2026		Bond Future	7.95 Call	497.10000	0.49710	525.94000	0.52594	497.100	4.62	0.26	0.00	0	5,000.00
R2035	On 06/08/2026		Bond Future	8.29 Call	1,453.83000	1.45383	1,507.55000	1.50755	1,453.830	5.27	0.50	0.00	0	1,000.00
R2035	On 06/08/2026		Bond Future	8.34 Put	1,353.86000	1.35386	1,314.64000	1.31464	1,353.860	5.36	(0.46)	0.00	0	5,000.00
R2035	On 06/08/2026		Bond Future	8.71 Call	3,222.28000	3.22228	3,297.69000	3.29769	3,222.280	6.04	0.73	0.00	0	350.00
R2035	On 06/08/2026		Bond Future	8.79 Call	3,606.18000	3.60618	3,684.40000	3.68440	3,606.180	6.18	0.77	0.00	0	1,000.00
R2035	On 06/08/2026		Bond Future	9.13 Call	5,325.24000	5.32524	5,411.96000	5.41196	5,325.240	6.76	0.87	0.00	0	200.00
R2035	On 06/08/2026		Bond Future	9.21 Put	280.59000	0.28059	272.52000	0.27252	280.590	6.88	(0.12)	0.00	0	350.00
R2035	On 06/08/2026		Bond Future	9.22 Call	5,794.76000	5.79476	5,883.00000	5.88300	5,794.760	6.89	0.88	0.00	0	250.00
R2035	On 06/08/2026		Bond Future	9.39 Put	201.93000	0.20193	196.27000	0.19627	201.930	7.15	(0.09)	0.00	0	1,000.00
R2035	On 06/08/2026		Bond Future	9.63 Put	131.58000	0.13158	128.07000	0.12807	131.580	7.52	(0.06)	0.00	0	200.00
R2035	On 06/08/2026		Bond Future	9.71 Put	114.39000	0.11439	111.38000	0.11138	114.390	7.64	(0.05)	0.00	0	350.00
R2035	On 06/08/2026		Bond Future	9.72 Put	112.40000	0.11240	109.46000	0.10946	112.400	7.65	(0.05)	0.00	0	250.00
R2035	On 06/08/2026		Bond Future	10.13 Put	48.75000	0.04875	47.57000	0.04757	48.750	8.08	(0.02)	0.00	0	200.00
R2035	On 06/08/2026		Bond Future	10.22 Put	37.65000	0.03765	36.74000	0.03674	37.650	8.08	(0.02)	0.00	0	250.00
R2035	On 05/11/2026		Bond Future	0.00	8.34662	104.83928	8.33043	104.93690		4.91	0.00	0.00	0	0.00
R2035	On 05/11/2026		Bond Future	7.97 Call	777.86000	0.77786	810.51000	0.81051	777.860	4.86	0.30	0.00	0	600.00
R2035	On 05/11/2026		Bond Future	8.47 Put	1,592.05000	1.59205	1,554.31000	1.55431	1,592.050	5.68	(0.43)	0.00	0	600.00
R2035	On 05/11/2026		Bond Future	8.80 Call	3,705.54000	3.70554	3,778.32000	3.77832	3,705.540	6.19	0.70	0.00	0	200.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2035	On 05/11/2026	Bond Future	8.97	Put	812.96000	0.81296	0.00000	793.10000	0.79310	812.960	6.45	(0.24)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	516.22000	0.51622	0.00000	503.60000	0.50360	516.220	6.90	(0.16)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	264.71000	0.26471	0.00000	258.43000	0.25843	264.710	7.56	(0.09)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.41007	106.64363	0.00000	8.39320	106.74263		4.84	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	450.03000	0.45003	0.00000	470.42000	0.47042	450.030	4.45	0.18	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,532.78000	1.53278	0.00000	1,577.38000	1.57738	1,532.780	5.10	0.42	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,339.79000	1.33979	0.00000	1,311.04000	1.31104	1,339.790	5.95	(0.33)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		8.47996	103.93657	0.00000	8.46239	104.03691		4.99	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		8.54697	102.02408	0.00000	8.53218	102.12646		5.36	0.00	416,462,294.56	4,082	211,897.00
R2037	On 07/05/2026	Bond Future	9.00	Call	3,318.70000	3.31870	0.00000	3,411.42000	3.41142	3,318.700	7.29	0.85	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	6,296.66000	6.29666	0.00000	6,397.72000	6.39772	6,296.660	8.42	0.97	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	7.38000	0.00738	0.00000	7.32000	0.00732	7.380	9.63	(0.01)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	14,920.2300	14.92023	0.00000	15,022.61000	15.02261	14,920.230	10.03	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		10.03	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.60118	99.58260	0.00000	8.58584	99.68669		5.67	0.00	244,873,613.40	2,459	230.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,178.85000	9.17885	0.00000	9,279.37000	9.27937	9,178.850	9.40	0.94	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	30.45000	0.03045	0.00000	29.78000	0.02978	30.450	9.84	(0.01)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	4.62000	0.00462	0.00000	4.53000	0.00453	4.620	9.84	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.65370	101.30466	0.00000	8.63782	101.41037		5.76	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,959.56000	5.95956	0.00000	6,047.82000	6.04782	5,959.560	8.03	0.80	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	310.36000	0.31036	0.00000	303.90000	0.30390	310.360	9.30	(0.09)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	97.45000	0.09745	0.00000	95.28000	0.09528	97.450	9.33	(0.03)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.71538	98.79105	0.00000	8.69892	98.89834		6.01	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,617.81000	1.61781	0.00000	1,663.90000	1.66390	1,617.810	6.34	0.39	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,391.15000	1.39115	0.00000	1,364.18000	1.36418	1,391.150	7.81	(0.29)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	829.58000	0.82958	0.00000	813.46000	0.81346	829.580	8.55	(0.18)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.79115	100.44826	0.00000	8.77409	100.55702		5.99	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		8.64720	117.57121	0.00000	8.63758	117.64970		5.53	0.00	1,998,710.57	17	4,049.00
R2038	On 06/08/2026	Bond Future	0.00		8.70121	119.66667	0.00000	8.69124	119.74647		5.66	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.75967	116.25610	0.00000	8.74936	116.33701		5.83	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.82700	118.25596	0.00000	8.81632	118.33804		5.87	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.90374	114.76206	0.00000	8.89270	114.84504		5.90	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.73698	109.81234	0.00000	8.72737	109.89028		5.85	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.79066	111.76947	0.00000	8.78072	111.84872		5.95	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.84839	108.72633	0.00000	8.83813	108.80669		6.32	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.91438	110.59675	0.00000	8.90378	110.67823		6.35	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.98904	107.47818	0.00000	8.97809	107.56070		6.65	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		8.79306	104.11796	0.00000	8.76809	104.31734		6.08	0.00	5,622,369.84	54	60,007.00
R2040	On 07/05/2026	Bond Future	8.65	Call	647.83000	0.64783	0.00000	728.21000	0.72821	647.830	6.52	0.35	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	13,724.2800	13.72428	0.00000	13,923.57000	13.92357	13,724.280	11.39	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		11.39	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	12.22	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.39	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		8.84888	101.46325	0.00000	8.82306	101.66609		6.46	0.00	285,213,195.75	2,811	41,162.00
R2040	On 05/11/2026	Bond Future	0.00		8.90270	103.21781	0.00000	8.87606	103.42390		6.58	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,097.35000	8.09735	0.00000	8,274.57000	8.27457	8,097.350	9.58	0.84	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	267.62000	0.26762	0.00000	256.71000	0.25671	267.620	10.69	(0.07)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	81.43000	0.08143	0.00000	77.73000	0.07773	81.430	10.69	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.96471	100.48662	0.00000	8.93718	100.69599		6.91	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,239.50000	2.23950	0.00000	2,336.36000	2.33636	2,239.500	7.47	0.44	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,457.22000	1.45722	0.00000	1,407.74000	1.40774	1,457.220	9.18	(0.26)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	882.32000	0.88232	0.00000	851.95000	0.85195	882.320	10.04	(0.16)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.03876	102.17200	0.00000	9.01030	102.38459		6.94	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		8.86113	111.80773	0.00000	8.84130	111.98834		6.47	0.00	0.00	0	4,216.00
R2042	On 06/08/2026	Bond Future	0.00		8.91348	113.80043	0.00000	8.89301	113.98419		6.60	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.96927	110.66644	0.00000	8.94816	110.85315		7.03	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.03235	112.57024	0.00000	9.01057	112.75985		7.08	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.10297	109.35879	0.00000	9.08048	109.55132		7.44	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		8.89568	101.13041	0.00000	8.89116	101.16999		6.92	0.00	0.00	0	130,208.00
R2044	On 07/05/2026	Bond Future	10.00	Put	47.48000	0.04748	0.00000	48.76000	0.04876	47.480	11.62	(0.03)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.94785	98.54765	0.00000	8.94319	98.58793		7.39	0.00	1,134,874,737.40	11,516	4,100.00
R2044	On 06/08/2026	Bond Future	9.00	Put	2,047.55000	2.04755	0.00000	2,036.51000	2.03651	2,047.550	8.89	(0.46)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	1,354.23000	1.35423	0.00000	1,348.34000	1.34834	1,354.230	9.61	(0.33)	0.00	0	7,000.00
R2044	On 05/11/2026	Bond Future	0.00		8.99786	100.25181	0.00000	8.99308	100.29263		7.55	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.05488	97.59478	0.00000	9.04999	97.63597		7.96	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.12209	99.23164	0.00000	9.11708	99.27323		8.02	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		8.86978	100.56620	0.00000	8.86517	100.60997		7.53	0.00	0.00	0	290,296.00
R2048	On 07/05/2026	Bond Future	8.30	Call	32.59000	0.03259	0.00000	35.50000	0.03550	32.590	6.91	0.03	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	722.67000	0.72267	0.00000	746.93000	0.74693	722.670	8.27	0.33	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.91366	102.35861	0.00000	8.90892	102.40313		7.72	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	2,072.56000	2.07256	0.00000	2,061.09000	2.06109	2,072.560	9.29	(0.44)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	407.31000	0.40731	0.00000	407.42000	0.40742	407.310	12.12	(0.10)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.96190	99.69414	0.00000	8.95705	99.73921		8.25	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.01679	101.40994	0.00000	9.01183	101.45547		8.35	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.07440	98.67818	0.00000	9.06933	98.72415		8.79	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		8.77367	130.58020	0.00000	8.76906	130.63910		7.79	0.00	0.00	0	76,855.00
R2053	On 06/08/2026	Bond Future	0.00		8.81480	132.90753	0.00000	8.81007	132.96735		7.99	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10	Call	172.48000	0.17248	0.00000	179.05000	0.17905	172.480	7.02	0.07	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	8.60	Call	1,717.02000	1.71702	0.00000	1,747.49000	1.74749	1,717.020	8.31	0.36	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,898.77000	1.89877	0.00000	1,889.30000	1.88930	1,898.770	9.92	(0.33)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.85834	129.34811	0.00000	8.85350	129.40869		8.54	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.90732	131.57330	0.00000	8.90237	131.63456		8.66	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.96185	127.92530	0.00000	8.95679	127.98716		9.13	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		8.40123	86.45090	0.00000	8.38639	86.54012		5.46	0.00	0.00	0	45,568.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R209	On 06/08/2026	Bond Future	0.00	8.44628	87.99168	0.00000	8.43090	88.08245		5.54	0.00	181,878,802.56	2,067	2,256.00
R209	On 05/11/2026	Bond Future	0.00	8.49564	86.36417	0.00000	8.47972	86.45634		5.79	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	8.55355	87.85037	0.00000	8.53706	87.94390		5.77	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	722.92000	0.72292	0.00000	750.39000	0.75039	722.920	5.44	0.27	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	1,339.97000	1.33997	0.00000	1,312.06000	1.31206	1,339.970	6.92	(0.33)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.62062	86.17721	0.00000	8.60354	86.27200		5.95	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	1,348.42000	1.34842	0.00000	1,385.98000	1.38598	1,348.420	5.95	0.37	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	1,229.63000	1.22963	0.00000	1,206.41000	1.20641	1,229.630	7.45	(0.28)	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	260.82183	260.82183	0.00000	260.80323	260.80323		0.00	0.00	0.00	0	1,191.00
R210	On 06/08/2026	Bond Future	0.00	265.53469	265.53469	0.00000	265.51551	265.51551		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	266.67324	266.67324	0.00000	266.65338	266.65338		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	271.32636	271.32636	0.00000	271.30542	271.30542		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	272.37847	272.37847	0.00000	272.35666	272.35666		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	7.69255	98.63570	0.00000	7.66687	98.73561		2.98	0.00	0.00	0	82,150.00
R213	On 06/08/2026	Bond Future	0.00	7.72509	100.39374	0.00000	7.69776	100.49532		2.90	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	7.77082	98.58241	0.00000	7.74170	98.68557		2.94	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	7.83345	100.27938	0.00000	7.80228	100.38409		2.85	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	7.90902	98.41644	0.00000	7.87560	98.52261		2.84	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	8.75547	82.75816	0.00000	8.74576	82.82737		6.76	0.00	0.00	0	39,547.00
R214	On 06/08/2026	Bond Future	0.00	8.80040	84.23319	0.00000	8.79040	84.30361		6.92	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	8.85044	82.39571	0.00000	8.84017	82.46713		7.35	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	8.90792	83.81387	0.00000	8.89735	83.88636		7.42	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	8.96879	81.92741	0.00000	8.95794	82.00079		7.76	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 :											4,191,709,090.67		41,795	1,739,545.00
Grand Total:											4,191,709,090.67		41,795	1,739,545.00