

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/03/2026

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	1,273.32900	1,273.32900	0.00000	1,261.57300	1,261.57300		0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,295.72800	1,295.72800	0.00000	1,283.76400	1,283.76400		0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,318.63300	1,318.63300	0.00000	1,306.45600	1,306.45600		0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,341.76700	1,341.76700	0.00000	1,329.37400	1,329.37400		0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,364.66300	1,364.66300	0.00000	1,352.05500	1,352.05500		0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,649.22000	1,649.22000	0.00000	1,622.12500	1,622.12500		0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,678.23100	1,678.23100	0.00000	1,650.65800	1,650.65800		0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,707.89800	1,707.89800	0.00000	1,679.83500	1,679.83500		0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,737.86100	1,737.86100	0.00000	1,709.30300	1,709.30300		0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,767.51600	1,767.51600	0.00000	1,738.46600	1,738.46600		0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,399.35900	1,399.35900	0.00000	1,376.71700	1,376.71700		0.00	0.00	0	76.00
ALBI	On 06/08/2026		Index Future	0.00	1,423.97600	1,423.97600	0.00000	1,400.93400	1,400.93400		0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,449.14800	1,449.14800	0.00000	1,425.69700	1,425.69700		0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,474.57100	1,474.57100	0.00000	1,450.70600	1,450.70600		0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,499.73400	1,499.73400	0.00000	1,475.45700	1,475.45700		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	0.00
ES33	On 07/05/2026		Bond Future	0.00	8.91736	93.64628	0.00000	9.18611	92.30098		0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	8.99391	95.33444	0.00000	9.27552	93.96482		0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.07688	93.23153	0.00000	9.37212	91.83751		0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.17379	94.88659	0.00000	9.48411	93.46764		0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.28417	92.73096	0.00000	9.61064	91.28722		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	9.37733	93.19921	0.00000	9.62843	91.28106		0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.44140	94.87903	0.00000	9.70072	92.92625		0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.50676	92.29615	0.00000	9.77463	90.30864		0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.57789	93.93369	0.00000	9.85472	91.91063		0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.65928	91.28951	0.00000	9.94572	89.23123		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	1,372.80900	1,372.80900	0.00000	1,349.96500	1,349.96500		0.00	0.00	0	602.00
GOVI	On 06/08/2026		GOVI	0.00	1,396.95800	1,396.95800	0.00000	1,373.71100	1,373.71100		0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,421.65300	1,421.65300	0.00000	1,397.99300	1,397.99300		0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,446.59400	1,446.59400	0.00000	1,422.51600	1,422.51600		0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,471.27900	1,471.27900	0.00000	1,446.78600	1,446.78600		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	146.40363	146.40363	0.00000	146.49279	146.49279		0.00	0.00	0	4,468.00
I2029	On 06/08/2026		Bond Future	0.00	149.04282	149.04282	0.00000	149.13343	149.13343		0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.20592	150.20592	0.00000	150.29926	150.29926		0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	152.87398	152.87398	0.00000	152.96868	152.96868		0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.01209	154.01209	0.00000	154.11222	154.11222		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	
									Option					
I2031	On 07/05/2026	Bond Future	0.00	114.90321	114.90321	0.00000	115.18132	115.18132		1.39	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	114.56142	114.56142	0.00000	114.84589	114.84589		1.37	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	116.59053	116.59053	0.00000	116.87989	116.87989		1.32	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	116.20677	116.20677	0.00000	116.50655	116.50655		1.30	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	118.21110	118.21110	0.00000	118.51576	118.51576		1.23	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	143.40891	143.40891	0.00000	144.46959	144.46959		0.00	0.00	0.00	0	7,827.00
I2033	On 06/08/2026	Bond Future	0.00	145.99416	145.99416	0.00000	147.07378	147.07378		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	147.00132	147.00132	0.00000	148.10103	148.10103		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	149.61254	149.61254	0.00000	150.73151	150.73151		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	150.58943	150.58943	0.00000	151.73140	151.73140		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	160.23213	160.23213	0.00000	160.23464	160.23464		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	160.92968	160.92968	0.00000	160.93347	160.93347		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	163.78020	163.78020	0.00000	163.78384	163.78384		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	164.46104	164.46104	0.00000	164.46945	164.46945		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	167.29943	167.29943	0.00000	167.30749	167.30749		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	123.56479	123.56479	0.00000	127.85319	127.85319		3.57	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	122.94969	122.94969	0.00000	127.31697	127.31697		3.72	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	125.12720	125.12720	0.00000	129.57174	129.57174		3.77	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	124.45827	124.45827	0.00000	128.98793	128.98793		3.88	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	126.60455	126.60455	0.00000	131.21219	131.21219		3.87	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	140.79418	140.79418	0.00000	141.74373	141.74373		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	143.33239	143.33239	0.00000	144.29876	144.29876		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	143.55030	143.55030	0.00000	144.53566	144.53566		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	146.09962	146.09962	0.00000	147.10228	147.10228		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	146.26182	146.26182	0.00000	147.28804	147.28804		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	143.30907	143.30907	0.00000	144.28479	144.28479		0.00	0.00	2,292,945.12	16	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	143.45229	143.45229	0.00000	144.44639	144.44639		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	145.99309	145.99309	0.00000	147.00467	147.00467		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	146.10430	146.10430	0.00000	147.13809	147.13809		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	148.62562	148.62562	0.00000	149.67708	149.67708		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	131.72534	131.72534	0.00000	135.11964	135.11964		5.27	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	131.25731	131.25731	0.00000	134.71448	134.71448		5.52	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	133.58210	133.58210	0.00000	137.10021	137.10021		5.64	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	133.06325	133.06325	0.00000	136.65037	136.65037		5.83	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	135.35837	135.35837	0.00000	139.00674	139.00674		5.89	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	440.41000	440.41000	0.00000	443.26100	443.26100		0.00	0.00	0.00	0	251.00
IGOV	On 06/08/2026	Index Future	0.00	448.26500	448.26500	0.00000	451.16600	451.16600		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	456.29400	456.29400	0.00000	459.24700	459.24700		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	464.40300	464.40300	0.00000	467.40700	467.40700		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	472.42900	472.42900	0.00000	475.48400	475.48400		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	0.00	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	0.00	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	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	8.69000	105.12997	0.00000	8.69000	105.12997	0.43	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026		Bond Future	0.00	8.57000	102.10931	0.00000	8.57000	102.10931	0.29	0.00	0.00	0.00	0	0.00
R186	On 05/11/2026		Bond Future	0.00	8.12000	104.29868	0.00000	8.12000	104.29868	0.11	0.00	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R187	On 07/05/2026		Bond Future	0.00	6.96975	102.93428	0.00000	7.09821	102.86168	0.23	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.81254	101.02977	0.00000	7.03100	100.95251	0.19	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.10130	102.79549	0.00000	6.78838	102.71675	0.06	0.00	0.00	0.00	0	0.00
R187	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R188	On 07/05/2026		Bond Future	0.00	6.98194	106.15747	0.00000	7.09327	105.98814	0.71	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	6.95500	105.14746	0.00000	7.08870	104.98630	0.75	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	6.90383	106.39307	0.00000	7.06922	106.21951	0.67	0.00	0.00	0.00	0	0.00
R188	On 21/12/2027		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	298.90715	298.90715	0.00000	304.82698	304.82698	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	298.90073	298.90073	0.00000	304.92775	304.92775	0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	304.19530	304.19530	0.00000	310.32880	310.32880	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	304.11156	304.11156	0.00000	310.36207	310.36207	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	309.36004	309.36004	0.00000	315.71760	315.71760	0.00	0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	7.71385	103.12388	0.00000	7.96707	102.31703	2.15	0.00	0.00	0.00	0	152,125.00
R2030	On 07/05/2026		Bond Future	7.21 Call	5.67000	0.00567	0.00000	0.24000	0.00024	5.670	1.91	0.02	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	386.50000	0.38650	0.00000	113.00000	0.11300	386.500	2.39	0.50	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	180.72000	0.18072	0.00000	513.00000	0.51300	180.720	2.64	(0.27)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.76853	100.94820	0.00000	8.04344	100.12688	2.23	0.00	0.00	0.00	0	31,545.00
R2030	On 06/08/2026		Bond Future	7.21 Call	55.17000	0.05517	0.00000	11.79000	0.01179	55.170	1.97	0.09	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	546.63000	0.54663	0.00000	253.17000	0.25317	546.630	2.45	0.46	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	365.91000	0.36591	0.00000	694.01000	0.69401	365.910	2.81	(0.31)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.81650	102.71244	0.00000	8.11522	101.87665	2.19	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	7.88085	100.50586	0.00000	8.20822	99.65519	2.19	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	7.98989	102.21488	0.00000	8.35129	101.34941	2.07	0.00	0.00	0.00	0	0.00
R2030	On 31/01/2030		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 07/05/2026	Bond Future	0.00	8.12519	101.50706	0.00000	8.36416	100.40964		3.55	0.00	0.00	0	166,328.00
R2032	On 06/08/2026	Bond Future	0.00	8.18076	103.31186	0.00000	8.43334	102.19479		3.45	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	8.23949	100.95977	0.00000	8.50671	99.82307		3.52	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.30982	102.72891	0.00000	8.59337	101.57209		3.42	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.39949	100.32014	0.00000	8.70117	99.14326		3.46	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	8.21522	110.37484	0.00000	8.46388	109.02246		5.29	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00	8.27056	112.33728	0.00000	8.53220	110.96076		5.49	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.32844	109.26101	0.00000	8.60391	107.86023		5.51	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.39652	111.17537	0.00000	8.68720	109.74984		5.68	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.48143	108.02800	0.00000	8.78877	106.57783		5.63	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	8.45362	104.31808	0.00000	8.72133	102.66872		4.62	0.00	0.00	0	104,632.00
R2035	On 07/05/2026	Bond Future	8.29 Call	376.88000	0.37688	0.00000	79.20000	0.07920	376.880	4.71	0.30	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	1,322.04000	1.32204	0.00000	2,642.64000	2.64264	1,322.040	4.76	(0.67)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	611.01000	0.61101	0.00000	1,502.33000	1.50233	611.010	5.31	(0.39)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	2,328.55000	2.32855	0.00000	1,185.49000	1.18549	2,328.550	5.86	0.81	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	56.79000	0.05679	0.00000	209.32000	0.20932	56.790	6.73	(0.05)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	7,063.62000	7.06362	0.00000	5,449.63000	5.44963	7,063.620	7.56	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	7,176.24000	7.17624	0.00000	5,559.93000	5.55993	7,176.240	7.60	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	7,457.27000	7.45727	0.00000	5,835.79000	5.83579	7,457.270	7.69	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	1.66000	0.00166	0.00000	8.22000	0.00822	1.660	8.49	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	1.54000	0.00154	0.00000	7.68000	0.00768	1.540	8.52	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	1.29000	0.00129	0.00000	6.50000	0.00650	1.290	8.62	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.09000	0.00009	0.00000	0.63000	0.00063	0.090	8.69	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.08000	0.00008	0.00000	0.55000	0.00055	0.080	8.69	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.06000	0.00006	0.00000	0.41000	0.00041	0.060	8.69	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.50733	106.17293	0.00000	8.78662	104.49411		4.63	0.00	0.00	0	100.00
R2035	On 06/08/2026	Bond Future	7.70 Call	33.42000	0.03342	0.00000	5.65000	0.00565	33.420	3.92	0.03	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	156.35000	0.15635	0.00000	39.76000	0.03976	156.350	4.14	0.12	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	724.52000	0.72452	0.00000	297.61000	0.29761	724.520	4.71	0.34	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	1,880.92000	1.88092	0.00000	3,074.02000	3.07402	1,880.920	4.80	(0.62)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	2,173.58000	2.17358	0.00000	1,259.18000	1.25918	2,173.580	5.51	0.64	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	2,518.04000	2.51804	0.00000	1,522.96000	1.52296	2,518.040	5.66	0.68	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	4,126.97000	4.12697	0.00000	2,858.98000	2.85898	4,126.970	6.27	0.82	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	373.60000	0.37360	0.00000	736.24000	0.73624	373.600	6.42	(0.16)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	4,580.56000	4.58056	0.00000	3,258.74000	3.25874	4,580.560	6.44	0.84	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	265.43000	0.26543	0.00000	536.61000	0.53661	265.430	6.71	(0.12)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	168.78000	0.16878	0.00000	351.18000	0.35118	168.780	7.08	(0.08)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	145.56000	0.14556	0.00000	305.29000	0.30529	145.560	7.20	(0.07)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	142.95000	0.14295	0.00000	300.08000	0.30008	142.950	7.22	(0.07)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	68.91000	0.06891	0.00000	149.04000	0.14904	68.910	7.85	(0.03)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	59.14000	0.05914	0.00000	128.48000	0.12848	59.140	7.99	(0.03)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.56572	103.52986	0.00000	8.85709	101.82154		4.84	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	340.01000	0.34001	0.00000	131.46000	0.13146	340.010	4.41	0.17	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	2,049.00000	2.04900	0.00000	3,109.77000	3.10977	2,049.000	5.21	(0.54)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	2,678.67000	2.67867	0.00000	1,738.89000	1.73889	2,678.670	5.75	0.62	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	1,029.09000	1.02909	0.00000	1,669.23000	1.66923	1,029.090	6.01	(0.31)	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	9.30	Put	655.00000	0.65500	0.00000	1,095.55000	1.09555	655.000	6.52	(0.21)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	327.29000	0.32729	0.00000	568.85000	0.56885	327.290	7.19	(0.11)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.63341	105.34434	0.00000	8.93806	103.60591		4.79	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	170.99000	0.17099	0.00000	62.18000	0.06218	170.990	4.02	0.09	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	793.65000	0.79365	0.00000	396.26000	0.39626	793.650	4.40	0.29	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,531.49000	1.53149	0.00000	2,337.82000	2.33782	1,531.490	5.26	(0.40)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		8.70931	102.63830	0.00000	9.02786	100.86992		4.94	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		8.74987	100.63356	0.00000	9.01707	98.84164		5.30	0.00	235,683,797.52	2,342	209,477.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,095.17000	2.09517	0.00000	992.89000	0.99289	2,095.170	6.61	0.74	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	4,931.21000	4.93121	0.00000	3,320.08000	3.32008	4,931.210	7.83	0.95	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	9.20000	0.00920	0.00000	38.91000	0.03891	9.200	9.05	(0.01)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	13,529.7700	13.52977	0.00000	11,738.57000	11.73857	13,529.770	10.00	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		10.00	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.81256	98.16298	0.00000	9.09021	96.33908		5.61	0.00	0.00	0	230.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,794.63000	7.79463	0.00000	6,156.33000	6.15633	7,794.630	8.85	0.93	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	48.21000	0.04821	0.00000	104.90000	0.10490	48.210	9.77	(0.02)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	7.65000	0.00765	0.00000	19.61000	0.01961	7.650	9.77	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.87016	99.87851	0.00000	9.15822	98.02262		5.68	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,594.80000	4.59480	0.00000	3,295.46000	3.29546	4,594.800	7.06	0.76	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	307.16000	0.30716	0.00000	532.58000	0.53258	307.160	8.40	(0.09)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	139.80000	0.13980	0.00000	248.86000	0.24886	139.800	9.26	(0.04)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.93539	97.37168	0.00000	9.23482	95.48308		5.93	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	830.76000	0.83076	0.00000	423.93000	0.42393	830.760	5.47	0.27	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,517.56000	1.51756	0.00000	2,274.90000	2.27490	1,517.560	6.90	(0.34)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	881.31000	0.88131	0.00000	1,357.51000	1.35751	881.310	7.74	(0.21)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.01643	99.02691	0.00000	9.32796	97.10575		5.91	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		8.83971	116.01585	0.00000	9.10689	113.90486		5.46	0.00	0.00	0	4,385.00
R2038	On 06/08/2026	Bond Future	0.00		8.90163	118.07863	0.00000	9.17907	115.92990		5.58	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.96493	114.66160	0.00000	9.25297	112.47526		5.76	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.03540	116.67059	0.00000	9.33480	114.44564		5.80	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.11696	113.17558	0.00000	9.42844	110.91237		5.83	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		8.94461	108.14737	0.00000	9.21145	106.05984		5.77	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.00630	110.07019	0.00000	9.28283	107.94538		5.87	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.06915	107.01728	0.00000	9.35567	104.85521		6.23	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.13871	108.89232	0.00000	9.43589	106.69211		6.26	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.21851	105.76907	0.00000	9.52700	103.53099		6.56	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		8.98013	102.64163	0.00000	9.23651	100.66715		5.99	0.00	0.00	0	59,392.00
R2040	On 07/05/2026	Bond Future	8.65	Call	162.05000	0.16205	0.00000	23.93000	0.02393	162.050	5.74	0.14	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	12,248.9600	12.24896	0.00000	10,283.82000	10.28382	12,248.960	11.22	1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.00000	0.00000	0.00000	0.04000	0.00004		11.34	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		11.34	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 06/08/2026	Bond Future	0.00	9.04304	99.95613	0.00000	9.30848	97.94651			6.38	0.00	398,325,178.05	3,985	43,512.00
R2040	On 05/11/2026	Bond Future	0.00	9.10089	101.70297	0.00000	9.37528	99.65807			6.49	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91 Call	6,596.43000	6.59643	0.00000	5,022.33000	5.02233	6,596.430	8.51	0.81	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	10.67 Put	281.11000	0.28111	0.00000	476.22000	0.47622	281.110	9.97	(0.07)	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	11.27 Put	112.44000	0.11244	0.00000	199.61000	0.19961	112.440	10.60	(0.03)	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	0.00	9.16552	98.97767	0.00000	9.44963	96.89669			6.81	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78 Call	1,257.33000	1.25733	0.00000	700.65000	0.70065	1,257.330	6.41	0.33	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	9.67 Put	1,527.88000	1.52788	0.00000	2,260.39000	2.26039	1,527.880	8.15	(0.30)	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	10.17 Put	894.80000	0.89480	0.00000	1,353.70000	1.35370	894.800	9.09	(0.18)	0.00	0	2,300.00	
R2040	On 06/05/2027	Bond Future	0.00	9.24365	100.65997	0.00000	9.53802	98.54317			6.84	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	9.03273	110.26277	0.00000	9.28886	108.01541			6.35	0.00	0.00	0	4,279.00
R2042	On 06/08/2026	Bond Future	0.00	9.09126	112.22325	0.00000	9.35598	109.93580			6.48	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00	9.15057	109.08193	0.00000	9.42411	106.75431			6.90	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00	9.21568	110.99317	0.00000	9.49858	108.62450			6.94	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00	9.28967	107.77965	0.00000	9.58246	105.37025			7.31	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	9.06212	99.68928	0.00000	9.31794	97.53516			6.76	0.00	105,570,947.52	1,059	140,504.00
R2044	On 07/05/2026	Bond Future	10.00 Put	35.31000	0.03531	0.00000	136.73000	0.13673	35.310	10.04	(0.02)	0.00	0	15,000.00	
R2044	On 06/08/2026	Bond Future	0.00	9.12002	97.07666	0.00000	9.38405	94.88419			7.22	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00 Put	2,352.79000	2.35279	0.00000	3,831.19000	3.83119	2,352.790	7.22	(0.58)	0.00	0	7,000.00	
R2044	On 06/08/2026	Bond Future	9.25 Put	1,461.69000	1.46169	0.00000	2,543.89000	2.54389	1,461.690	7.96	(0.40)	0.00	0	7,000.00	
R2044	On 05/11/2026	Bond Future	0.00	9.17305	98.77321	0.00000	9.44514	96.54219			7.36	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00	9.23181	96.12171	0.00000	9.51259	93.85141			7.76	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00	9.30200	97.75548	0.00000	9.59193	95.44616			7.82	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	9.03622	99.00637	0.00000	9.29662	96.64312			7.33	0.00	0.00	0	290,298.00
R2048	On 07/05/2026	Bond Future	8.30 Call	1.88000	0.00188	0.00000	0.05000	0.00005	1.880	6.27	0.00	0.00	0	1,620.00	
R2048	On 07/05/2026	Bond Future	8.70 Call	194.00000	0.19400	0.00000	28.80000	0.02880	194.000	7.18	0.14	0.00	0	1,620.00	
R2048	On 06/08/2026	Bond Future	0.00	9.08538	100.76673	0.00000	9.35351	98.36139			7.51	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00 Put	3,484.54000	3.48454	0.00000	4,906.70000	4.90670	3,484.540	11.93	(0.53)	0.00	0	1,762.00	
R2048	On 06/08/2026	Bond Future	10.00 Put	885.51000	0.88551	0.00000	1,401.35000	1.40135	885.510	14.14	(0.17)	0.00	0	1,762.00	
R2048	On 05/11/2026	Bond Future	0.00	9.13658	98.09254	0.00000	9.41257	95.64505			8.01	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00	9.19326	99.81165	0.00000	9.47771	97.32104			8.10	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00	9.25364	97.07469	0.00000	9.54672	94.54128			8.54	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	8.94011	128.48347	0.00000	9.19544	125.37604			7.56	0.00	0.00	0	76,855.00
R2053	On 06/08/2026	Bond Future	0.00	8.98643	130.76785	0.00000	9.24924	127.60507			7.75	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10 Call	48.10000	0.04810	0.00000	9.15000	0.00915	48.100	6.69	0.02	0.00	0	530.00	
R2053	On 06/08/2026	Bond Future	9.10 Call	3,683.74000	3.68374	0.00000	2,110.72000	2.11072	3,683.740	8.87	0.59	0.00	0	530.00	
R2053	On 06/08/2026	Bond Future	9.10 Put	2,300.44000	2.30044	0.00000	3,890.20000	3.89020	2,300.440	8.87	(0.41)	0.00	0	530.00	
R2053	On 06/08/2026	Bond Future	9.60 Put	935.05000	0.93505	0.00000	1,716.14000	1.71614	935.050	10.43	(0.19)	0.00	0	530.00	
R2053	On 05/11/2026	Bond Future	0.00	9.03291	127.19475	0.00000	9.30336	123.97637			8.28	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00	9.08360	129.42341	0.00000	9.36211	126.14829			8.37	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	9.14097	125.76763	0.00000	9.42796	122.43638			8.84	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	8.60418	85.24258	0.00000	8.87109	83.68633			5.39	0.00	0.00	0	45,568.00
R209	On 06/08/2026	Bond Future	0.00	8.65737	86.75823	0.00000	8.93428	85.17419			5.46	0.00	0.00	0	770.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R209	On 05/11/2026	Bond Future	0.00	8.71185	85.12481	0.00000	8.99913	83.51300		5.71	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	8.77322	86.61664	0.00000	9.07165	84.97633		5.70	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	356.67000	0.35667	0.00000	157.49000	0.15749	356.670	5.06	0.16	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	1,635.37000	1.63537	0.00000	2,412.68000	2.41268	1,635.370	6.46	(0.41)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.84543	84.94177	0.00000	9.15572	83.27328		5.89	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	812.11000	0.81211	0.00000	448.02000	0.44802	812.110	5.55	0.27	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	1,464.33000	1.46433	0.00000	2,100.94000	2.10094	1,464.330	7.06	(0.33)	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	260.41722	260.41722	0.00000	259.98698	259.98698		0.00	0.00	0.00	0	1,191.00
R210	On 06/08/2026	Bond Future	0.00	265.11169	265.11169	0.00000	264.67337	264.67337		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	266.28936	266.28936	0.00000	265.84616	265.84616		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	271.01900	271.01900	0.00000	270.56739	270.56739		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	272.12090	272.12090	0.00000	271.67079	271.67079		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	7.95112	97.63663	0.00000	8.19107	96.72061		2.98	0.00	0.00	0	89,839.00
R213	On 06/08/2026	Bond Future	0.00	8.00173	99.37269	0.00000	8.25749	98.44026		2.89	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.06109	97.56125	0.00000	8.33417	96.61244		2.93	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.13562	99.27139	0.00000	8.42874	98.30571		2.84	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.22707	97.41308	0.00000	8.54242	96.43067		2.85	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	1,089.79000	1.08979	0.00000	693.38000	0.69338	1,089.790	2.95	0.47	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	458.11000	0.45811	0.00000	696.32000	0.69632	458.110	3.77	(0.20)	0.00	0	2,830.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	8.96790	81.26427	0.00000	9.21834	79.55175		6.66	0.00	106,293,665.16	1,308	38,959.00
R214	On 06/08/2026	Bond Future	0.00	9.01982	82.70922	0.00000	9.27805	80.96616		6.81	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.07436	80.85996	0.00000	9.34055	79.08628		7.22	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.13511	82.27720	0.00000	9.40986	80.47228		7.29	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.20039	80.38271	0.00000	9.48390	78.54677		7.64	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 :											848,166,533.37	8,710	1,755,760.00	
Grand Total:											848,166,533.37	8,710	1,755,760.00	