

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/03/2026

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	Contracts Traded	Open Interest	
Derivatives														
AL37	On 07/05/2026		Index Future	0.00	1,260.61000	1,260.61000	0.00000	1,271.18500	1,271.18500	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,282.78800	1,282.78800	0.00000	1,293.54800	1,293.54800	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,305.46800	1,305.46800	0.00000	1,316.41600	1,316.41600	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,328.37500	1,328.37500	0.00000	1,339.51400	1,339.51400	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,351.05000	1,351.05000	0.00000	1,362.37500	1,362.37500	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,624.41700	1,624.41700	0.00000	1,646.00300	1,646.00300	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,652.99600	1,652.99600	0.00000	1,674.96000	1,674.96000	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,682.22100	1,682.22100	0.00000	1,704.57100	1,704.57100	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,711.73900	1,711.73900	0.00000	1,734.47800	1,734.47800	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,740.95800	1,740.95800	0.00000	1,764.08000	1,764.08000	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,380.14500	1,380.14500	0.00000	1,396.56600	1,396.56600	0.00	0.00	0.00	0	74.00
ALBI	On 06/08/2026		Index Future	0.00	1,404.42600	1,404.42600	0.00000	1,421.13500	1,421.13500	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,429.25600	1,429.25600	0.00000	1,446.25900	1,446.25900	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,454.33600	1,454.33600	0.00000	1,471.63400	1,471.63400	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,479.16100	1,479.16100	0.00000	1,496.75000	1,496.75000	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	9.14523	92.50402	0.00000	8.94050	93.52947	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.23257	94.17206	0.00000	9.01808	95.21588	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.32696	92.04903	0.00000	9.10214	93.11122	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.43644	93.68383	0.00000	9.20021	94.76471	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.56018	91.50851	0.00000	9.31177	92.60780	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	9.56821	91.73572	0.00000	9.40574	92.97921	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.63843	93.38974	0.00000	9.47068	94.65546	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.71020	90.78089	0.00000	9.53695	92.06895	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.78799	92.39227	0.00000	9.60900	93.70303	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.87646	89.72264	0.00000	9.69134	91.05571	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	1,353.59700	1,353.59700	0.00000	1,370.15700	1,370.15700	0.00	0.00	0.00	0	594.00
GOVI	On 06/08/2026		GOVI	0.00	1,377.41100	1,377.41100	0.00000	1,394.26100	1,394.26100	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,401.76300	1,401.76300	0.00000	1,418.90900	1,418.90900	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,426.36100	1,426.36100	0.00000	1,443.80500	1,443.80500	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,450.70800	1,450.70800	0.00000	1,468.44600	1,468.44600	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	146.47476	146.47476	0.00000	146.39305	146.39305	0.00	0.00	0.00	0	4,468.00
I2029	On 06/08/2026		Bond Future	0.00	149.11598	149.11598	0.00000	149.03259	149.03259	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.28151	150.28151	0.00000	150.19616	150.19616	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	152.95205	152.95205	0.00000	152.86491	152.86491	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.09426	154.09426	0.00000	154.00439	154.00439	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 Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2031	On 07/05/2026	Bond Future	0.00	114.86944	114.86944	0.00000	114.82168	114.82168		1.39	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	114.52801	114.52801	0.00000	114.47897	114.47897		1.37	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	116.55709	116.55709	0.00000	116.50700	116.50700		1.32	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	116.17491	116.17491	0.00000	116.12274	116.12274		1.30	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	118.18012	118.18012	0.00000	118.12669	118.12669		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	142.98743	142.98743	0.00000	143.21804	143.21804		0.00	0.00	0.00	0	7,827.00
I2033	On 06/08/2026	Bond Future	0.00	145.56576	145.56576	0.00000	145.80035	145.80035		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	146.56637	146.56637	0.00000	146.80470	146.80470		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	149.17102	149.17102	0.00000	149.41330	149.41330		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	150.14289	150.14289	0.00000	150.38826	150.38826		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	159.25797	159.25797	0.00000	159.26019	159.26019		0.00	0.00	0.00	0	4,978.00
I2038	On 06/08/2026	Bond Future	0.00	159.93909	159.93909	0.00000	159.94093	159.94093		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	162.77299	162.77299	0.00000	162.77462	162.77462		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	163.43821	163.43821	0.00000	163.43867	163.43867		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	166.26081	166.26081	0.00000	166.26097	166.26097		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	124.84363	124.84363	0.00000	123.27559	123.27559		3.57	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	124.25275	124.25275	0.00000	122.65585	122.65585		3.72	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	126.45399	126.45399	0.00000	124.82873	124.82873		3.77	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	125.81111	125.81111	0.00000	124.15553	124.15553		3.88	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	127.98224	127.98224	0.00000	126.29768	126.29768		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	139.84677	139.84677	0.00000	139.64127	139.64127		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	142.36847	142.36847	0.00000	142.15916	142.15916		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	142.57078	142.57078	0.00000	142.35687	142.35687		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	145.10375	145.10375	0.00000	144.88595	144.88595		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	145.25216	145.25216	0.00000	145.02871	145.02871		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	143.42241	143.42241	0.00000	144.03220	144.03220		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	143.56860	143.56860	0.00000	144.18896	144.18896		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	146.11239	146.11239	0.00000	146.74364	146.74364		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	146.22774	146.22774	0.00000	146.86904	146.86904		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	148.75295	148.75295	0.00000	149.40497	149.40497		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 07/05/2026	Bond Future	0.00	133.28173	133.28173	0.00000	131.27551	131.27551		5.27	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	132.84301	132.84301	0.00000	130.80007	130.80007		5.52	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	135.19647	135.19647	0.00000	133.11722	133.11722		5.64	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	134.70894	134.70894	0.00000	132.59130	132.59130		5.83	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	137.03382	137.03382	0.00000	134.87919	134.87919		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	439.59500	439.59500	0.00000	439.51300	439.51300		0.00	0.00	0.00	0	253.00
IGOV	On 06/08/2026	Index Future	0.00	447.43600	447.43600	0.00000	447.35200	447.35200		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	455.45200	455.45200	0.00000	455.36600	455.36600		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	463.54700	463.54700	0.00000	463.45900	463.45900		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	471.56200	471.56200	0.00000	471.47000	471.47000		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	7.22294	102.79127	0.00000	7.08425	102.86957	0.23		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.24116	100.87829	0.00000	7.00596	100.96136	0.19		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	7.44305	102.64184	0.00000	6.70554	102.72624	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	7.28598	105.69584	0.00000	7.15915	105.88810	0.71		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.31954	104.70883	0.00000	7.16740	104.89160	0.75		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.35406	105.92150	0.00000	7.16605	106.11807	0.67		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	298.98576	298.98576	0.00000	297.90442	297.90442	0.00		0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	298.98249	298.98249	0.00000	297.88093	297.88093	0.00		0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	304.28012	304.28012	0.00000	303.15865	303.15865	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	304.20238	304.20238	0.00000	303.05882	303.05882	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	309.45620	309.45620	0.00000	308.29178	308.29178	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	7.98926	102.24670	0.00000	7.76451	102.96182	2.15		0.00	1,027,068,101.50	10,045	141,577.00
R2030	On 07/05/2026		Bond Future	7.21 Call	0.12000	0.00012	0.00000	2.96000	0.00296	0.120	1.91	0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	92.57000	0.09257	0.00000	307.94000	0.30794	92.570	2.39	0.18	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	541.80000	0.54180	0.00000	225.26000	0.22526	541.800	2.64	(0.58)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.06734	100.05587	0.00000	7.82340	100.78360		2.23	0.00	0.00	0	31,545.00
R2030	On 06/08/2026		Bond Future	7.21 Call	9.49000	0.00949	0.00000	40.85000	0.04085	9.490	1.97	0.02	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	229.74000	0.22974	0.00000	472.43000	0.47243	229.740	2.45	0.25	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	721.83000	0.72183	0.00000	417.61000	0.41761	721.830	2.81	(0.50)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.14097	101.80500	0.00000	7.87598	102.54533		2.19	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	8.23606	99.58326	0.00000	7.94580	100.33637		2.19	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.38140	101.27773	0.00000	8.06118	102.04341		2.07	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	8.38089	100.33337	8.16460	101.32505		3.55	0.00	0.00	0	166,328.00
R2032	On 06/08/2026		Bond Future	0.00	8.45089	102.11775	8.22233	103.12695		3.45	0.00	0.00	0	230.00
R2032	On 05/11/2026		Bond Future	0.00	8.52513	99.74530	8.28337	100.77201		3.52	0.00	0.00	0	0.00
R2032	On 04/02/2027		Bond Future	0.00	8.61268	101.49391	8.35622	102.53847		3.42	0.00	0.00	0	0.00
R2032	On 06/05/2027		Bond Future	0.00	8.72131	99.06531	8.44860	100.12738		3.46	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	8.48059	108.93235	8.26484	110.10326		5.29	0.00	0.00	0	9,512.00
R2033	On 06/08/2026		Bond Future	0.00	8.54966	110.86969	8.32268	112.06129		5.49	0.00	0.00	0	223.00
R2033	On 05/11/2026		Bond Future	0.00	8.62216	107.76824	8.38323	108.98055		5.51	0.00	0.00	0	0.00
R2033	On 04/02/2027		Bond Future	0.00	8.70624	109.65730	8.45418	110.89068		5.68	0.00	0.00	0	0.00
R2033	On 06/05/2027		Bond Future	0.00	8.80855	106.48535	8.54216	107.73946		5.63	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	8.70248	102.78372	8.48265	104.13754		4.62	0.00	201,456,091.20	1,960	105,977.00
R2035	On 07/05/2026		Bond Future	8.29 Call	81.45000	0.08145	319.15000	0.31915	81.450	4.71	0.09	0.00	0	1,000.00
R2035	On 07/05/2026		Bond Future	8.31 Put	2,530.45000	2.53045	1,440.24000	1.44024	2,530.450	4.76	(0.89)	0.00	0	16,000.00
R2035	On 07/05/2026		Bond Future	8.55 Put	1,404.62000	1.40462	676.61000	0.67661	1,404.620	5.31	(0.67)	0.00	0	16,000.00
R2035	On 07/05/2026		Bond Future	8.79 Call	1,228.31000	1.22831	2,178.51000	2.17851	1,228.310	5.86	0.59	0.00	0	1,000.00
R2035	On 07/05/2026		Bond Future	9.20 Put	177.82000	0.17782	63.46000	0.06346	177.820	6.73	(0.13)	0.00	0	1,000.00
R2035	On 07/05/2026		Bond Future	9.64 Call	5,554.85000	5.55485	6,884.18000	6.88418	5,554.850	7.56	0.97	0.00	0	250.00
R2035	On 07/05/2026		Bond Future	9.66 Call	5,665.69000	5.66569	6,996.72000	6.99672	5,665.690	7.60	0.97	0.00	0	200.00
R2035	On 07/05/2026		Bond Future	9.71 Call	5,942.78000	5.94278	7,277.56000	7.27756	5,942.780	7.69	0.98	0.00	0	350.00
R2035	On 07/05/2026		Bond Future	10.14 Put	5.92000	0.00592	1.79000	0.00179	5.920	8.49	(0.01)	0.00	0	250.00
R2035	On 07/05/2026		Bond Future	10.16 Put	5.52000	0.00552	1.67000	0.00167	5.520	8.52	(0.01)	0.00	0	200.00
R2035	On 07/05/2026		Bond Future	10.21 Put	4.63000	0.00463	1.40000	0.00140	4.630	8.62	0.00	0.00	0	350.00
R2035	On 07/05/2026		Bond Future	10.64 Put	0.39000	0.00039	0.10000	0.00010	0.390	8.69	0.00	0.00	0	250.00
R2035	On 07/05/2026		Bond Future	10.66 Put	0.34000	0.00034	0.09000	0.00009	0.340	8.69	0.00	0.00	0	200.00
R2035	On 07/05/2026		Bond Future	10.71 Put	0.25000	0.00025	0.06000	0.00006	0.250	8.69	0.00	0.00	0	350.00
R2035	On 06/08/2026		Bond Future	0.00	8.76685	104.61177	8.53755	105.98953		4.63	0.00	0.00	0	100.00
R2035	On 06/08/2026		Bond Future	7.70 Call	5.95000	0.00595	27.36000	0.02736	5.950	3.92	0.01	0.00	0	5,000.00
R2035	On 06/08/2026		Bond Future	7.95 Call	41.88000	0.04188	134.64000	0.13464	41.880	4.14	0.04	0.00	0	5,000.00
R2035	On 06/08/2026		Bond Future	8.29 Call	310.54000	0.31054	659.36000	0.65936	310.540	4.71	0.18	0.00	0	1,000.00
R2035	On 06/08/2026		Bond Future	8.34 Put	2,971.92000	2.97192	1,991.91000	1.99191	2,971.920	4.80	(0.78)	0.00	0	5,000.00
R2035	On 06/08/2026		Bond Future	8.71 Call	1,299.01000	1.29901	2,053.96000	2.05396	1,299.010	5.51	0.47	0.00	0	350.00
R2035	On 06/08/2026		Bond Future	8.79 Call	1,568.41000	1.56841	2,390.44000	2.39044	1,568.410	5.66	0.52	0.00	0	1,000.00
R2035	On 06/08/2026		Bond Future	9.13 Call	2,926.47000	2.92647	3,974.29000	3.97429	2,926.470	6.27	0.70	0.00	0	200.00
R2035	On 06/08/2026		Bond Future	9.21 Put	690.53000	0.69053	400.20000	0.40020	690.530	6.42	(0.26)	0.00	0	350.00
R2035	On 06/08/2026		Bond Future	9.22 Call	3,331.23000	3.33123	4,423.29000	4.42329	3,331.230	6.44	0.74	0.00	0	250.00
R2035	On 06/08/2026		Bond Future	9.39 Put	500.03000	0.50003	284.50000	0.28450	500.030	6.71	(0.20)	0.00	0	1,000.00
R2035	On 06/08/2026		Bond Future	9.63 Put	324.43000	0.32443	180.93000	0.18093	324.430	7.08	(0.13)	0.00	0	200.00
R2035	On 06/08/2026		Bond Future	9.71 Put	281.24000	0.28124	156.02000	0.15602	281.240	7.20	(0.12)	0.00	0	350.00
R2035	On 06/08/2026		Bond Future	9.72 Put	276.35000	0.27635	153.22000	0.15322	276.350	7.22	(0.12)	0.00	0	250.00
R2035	On 06/08/2026		Bond Future	10.13 Put	135.38000	0.13538	73.72000	0.07372	135.380	7.85	(0.06)	0.00	0	200.00
R2035	On 06/08/2026		Bond Future	10.22 Put	116.37000	0.11637	63.23000	0.06323	116.370	7.99	(0.05)	0.00	0	250.00
R2035	On 05/11/2026		Bond Future	0.00	8.83636	101.94186	8.59718	103.34361		4.84	0.00	0.00	0	0.00
R2035	On 05/11/2026		Bond Future	7.97 Call	137.89000	0.13789	306.98000	0.30698	137.890	4.41	0.08	0.00	0	600.00
R2035	On 05/11/2026		Bond Future	8.47 Put	3,017.51000	3.01751	2,148.17000	2.14817	3,017.510	5.21	(0.68)	0.00	0	600.00
R2035	On 05/11/2026		Bond Future	8.80 Call	1,785.58000	1.78558	2,560.35000	2.56035	1,785.580	5.75	0.49	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	1,604.89000		1.60489	0.00000	1,084.17000	1.08417	1,604.890	6.01	(0.43)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,047.22000		1.04722	0.00000	691.13000	0.69113	1,047.220	6.52	(0.30)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	538.98000		0.53898	0.00000	345.82000	0.34582	538.980	7.19	(0.17)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.91621	103.72931	0.00000	8.66619	105.15542			4.79	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	65.60000		0.06560	0.00000	153.32000	0.15332	65.600	4.02	0.04	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	412.88000		0.41288	0.00000	737.62000	0.73762	412.880	4.40	0.18	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,263.84000		2.26384	0.00000	1,604.69000	1.60469	2,263.840	5.26	(0.52)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		9.00475	100.99687	0.00000	8.74342	102.44702			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		8.98756	99.03738	0.00000	8.77853	100.43924			5.30	0.00	453,195,050.88	4,576	212,653.00
R2037	On 07/05/2026	Bond Future	9.00	Call	1,064.33000		1.06433	0.00000	1,945.46000	1.94546	1,064.330	6.61	0.52	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	3,469.40000		3.46940	0.00000	4,744.92000	4.74492	3,469.400	7.83	0.87	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	28.70000		0.02870	0.00000	10.06000	0.01006	28.700	9.05	(0.02)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	11,933.96000		11.93396	0.00000	13,335.46000	13.33546	11,933.960	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			10.00	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.05945	96.53890	0.00000	8.84227	97.96562			5.61	0.00	0.00	0	230.00
R2037	On 06/08/2026	Bond Future	10.02	Call	6,319.47000		6.31947	0.00000	7,609.44000	7.60944	6,319.470	8.85	0.88	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	91.79000		0.09179	0.00000	51.40000	0.05140	91.790	9.77	(0.04)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	16.42000		0.01642	0.00000	8.21000	0.00821	16.420	9.77	(0.01)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.12621	98.22652	0.00000	8.90093	99.67800			5.68	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,415.20000		3.41520	0.00000	4,440.28000	4.44028	3,415.200	7.06	0.66	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	493.49000		0.49349	0.00000	324.02000	0.32402	493.490	8.40	(0.14)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	228.16000		0.22816	0.00000	147.40000	0.14740	228.160	9.26	(0.07)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.20140	95.69145	0.00000	8.96727	97.16826			5.93	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	453.48000		0.45348	0.00000	773.94000	0.77394	453.480	5.47	0.17	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,169.71000		2.16971	0.00000	1,584.86000	1.58486	2,169.710	6.90	(0.44)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,286.48000		1.28648	0.00000	921.57000	0.92157	1,286.480	7.74	(0.28)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.29294	97.31919	0.00000	9.04945	98.82086			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		9.08232	114.09671	0.00000	8.87849	115.70604			5.46	0.00	0.00	0	4,385.00
R2038	On 06/08/2026	Bond Future	0.00		9.15345	116.12595	0.00000	8.94184	117.76367			5.58	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.22628	112.67538	0.00000	9.00660	114.34165			5.76	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		9.30691	114.65032	0.00000	9.07862	116.34560			5.80	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.39918	111.12227	0.00000	9.16175	112.84619			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		9.16652	106.40729	0.00000	8.97314	107.92140			5.77	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.23617	108.29970	0.00000	9.03580	109.84063			5.87	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.30723	105.21637	0.00000	9.09966	106.78407			6.23	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.38550	107.06063	0.00000	9.17026	108.65564			6.26	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.47446	103.90742	0.00000	9.25112	105.52929			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		9.17137	101.16355	0.00000	9.00872	102.41868			5.99	0.00	2,529,088.75	25	59,392.00
R2040	On 07/05/2026	Bond Future	8.65	Call	35.88000		0.03588	0.00000	129.70000	0.12970	35.880	5.74	0.04	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	10,774.98000		10.77498	0.00000	12,026.22000	12.02622	10,774.980	11.22	1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.01000		0.00001	0.00000	0.00000	0.00000	0.010	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 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
R2040	On 06/08/2026	Bond Future	0.00		9.24095	98.45230	0.00000	9.07258	99.72961		6.38	0.00	0.00	0	43,512.00
R2040	On 05/11/2026	Bond Future	0.00		9.30538	100.17332	0.00000	9.13137	101.47284		6.49	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,388.80000	5.38880	0.00000	6,405.96000	6.40596	5,388.800	8.51	0.75	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	410.20000	0.41020	0.00000	296.12000	0.29612	410.200	9.97	(0.10)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	168.52000	0.16852	0.00000	118.64000	0.11864	168.520	10.60	(0.05)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.37712	97.42189	0.00000	9.19699	98.74409		6.81	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	811.53000	0.81153	0.00000	1,179.18000	1.17918	811.530	6.41	0.24	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,043.49000	2.04349	0.00000	1,595.20000	1.59520	2,043.490	8.15	(0.37)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,212.54000	1.21254	0.00000	935.05000	0.93505	1,212.540	9.09	(0.24)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.46268	99.07880	0.00000	9.27613	100.42322		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		9.21872	108.62397	0.00000	9.05621	110.05385		6.35	0.00	0.00	0	4,279.00
R2042	On 06/08/2026	Bond Future	0.00		9.28340	110.55582	0.00000	9.11548	112.01096		6.48	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.34901	107.38593	0.00000	9.17554	108.86634		6.90	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.42078	109.26819	0.00000	9.24142	110.77443		6.94	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.50172	106.02663	0.00000	9.31617	107.55824		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		9.25320	98.07345	0.00000	9.09080	99.44415		6.76	0.00	0.00	0	142,413.00
R2044	On 07/05/2026	Bond Future	10.00	Put	89.17000	0.08917	0.00000	39.35000	0.03935	89.170	10.04	(0.05)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.31716	95.43252	0.00000	9.14957	96.82751		7.22	0.00	0.00	0	4,100.00
R2044	On 06/08/2026	Bond Future	9.00	Put	3,412.10000	3.41210	0.00000	2,494.41000	2.49441	3,412.100	7.22	(0.72)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,218.77000	2.21877	0.00000	1,557.91000	1.55791	2,218.770	7.96	(0.54)	0.00	0	7,000.00
R2044	On 05/11/2026	Bond Future	0.00		9.37612	97.10073	0.00000	9.20345	98.52003		7.36	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.44123	94.42072	0.00000	9.26310	95.86466		7.76	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.51806	96.02655	0.00000	9.33419	97.49489		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		9.21723	97.35385	0.00000	9.05498	98.83300		7.33	0.00	19,470,770.00	200	290,667.00
R2048	On 07/05/2026	Bond Future	8.30	Call	0.12000	0.00012	0.00000	1.35000	0.00135	0.120	6.27	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	47.97000	0.04797	0.00000	166.44000	0.16644	47.970	7.18	0.04	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.27168	99.08531	0.00000	9.10465	100.59063		7.51	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	4,421.64000	4.42164	0.00000	3,567.63000	3.56763	4,421.640	11.93	(0.61)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,201.62000	1.20162	0.00000	908.55000	0.90855	1,201.620	14.14	(0.22)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.32827	96.38207	0.00000	9.15637	97.91369		8.01	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.39069	98.07199	0.00000	9.21358	99.63026		8.10	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.45688	95.30645	0.00000	9.27447	96.89105		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		9.12110	126.26746	0.00000	8.95884	128.25109		7.56	0.00	0.00	0	77,179.00
R2053	On 06/08/2026	Bond Future	0.00		9.17263	128.51317	0.00000	9.00566	130.53182		7.75	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	8.10	Call	14.08000	0.01408	0.00000	41.91000	0.04191	14.080	6.69	0.01	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,480.52000	2.48052	0.00000	3,537.26000	3.53726	2,480.520	8.87	0.46	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	3,351.90000	3.35190	0.00000	2,389.99000	2.38999	3,351.900	8.87	(0.54)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,427.94000	1.42794	0.00000	972.48000	0.97248	1,427.940	10.43	(0.27)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.22443	124.90122	0.00000	9.05266	126.95495		8.28	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		9.28071	127.09049	0.00000	9.10387	129.18009		8.37	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.34389	123.39659	0.00000	9.16174	125.52141		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		8.83171	83.91363	0.00000	8.62790	85.10278		5.39	0.00	228,161,159.97	2,719	45,595.00

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	8.89334	85.40599	0.00000	8.68193	86.61619		5.46	0.00	0.00	0	770.00
R209	On 05/11/2026	Bond Future	0.00	8.95656	83.74937	0.00000	8.73727	84.98059		5.71	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	9.02727	85.21769	0.00000	8.79953	86.47038		5.70	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	176.11000	0.17611	0.00000	331.68000	0.33168	176.110	5.06	0.09	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,276.56000	2.27656	0.00000	1,693.08000	1.69308	2,276.560	6.46	(0.52)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.10935	83.51995	0.00000	8.87263	84.79382		5.89	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	487.42000	0.48742	0.00000	770.94000	0.77094	487.420	5.55	0.18	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	1,987.89000	1.98789	0.00000	1,511.13000	1.51113	1,987.890	7.06	(0.41)	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	260.41542	260.41542	0.00000	260.32000	260.32000		0.00	0.00	24,739,464.90	95	1,096.00
R210	On 06/08/2026	Bond Future	0.00	265.11115	265.11115	0.00000	265.01369	265.01369		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00	266.29113	266.29113	0.00000	266.19083	266.19083		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	271.02286	271.02286	0.00000	270.92026	270.92026		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	272.13028	272.13028	0.00000	272.02332	272.02332		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	8.20833	96.65513	0.00000	7.99101	97.48361		2.98	0.00	0.00	0	89,839.00
R213	On 06/08/2026	Bond Future	0.00	8.27573	98.37418	0.00000	8.04415	99.21727		2.89	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00	8.35349	96.54574	0.00000	8.10627	97.40349		2.93	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.44919	98.23878	0.00000	8.18395	99.11135		2.84	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.56396	96.36401	0.00000	8.27876	97.25120		2.85	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	666.74000	0.66674	0.00000	1,014.41000	1.01441	666.740	2.95	0.34	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	710.54000	0.71054	0.00000	490.59000	0.49059	710.540	3.77	(0.29)	0.00	0	2,830.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	9.15913	79.95196	0.00000	8.99677	81.06420		6.66	0.00	0.00	0	39,019.00
R214	On 06/08/2026	Bond Future	0.00	9.21692	81.37395	0.00000	9.04954	82.50586		6.81	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00	9.27745	79.50172	0.00000	9.10495	80.65329		7.22	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.34461	80.89573	0.00000	9.16660	82.06740		7.29	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.41638	78.97863	0.00000	9.23276	80.17007		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 :											1,956,619,727.20	19,620	1,752,319.00	
Grand Total:											1,956,619,727.20	19,620	1,752,319.00	