

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/04/2026

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives															
AL37	On 07/05/2026	Index Future	0.00		1,277.23900	1,277.23900	0.00000	1,280.95100	1,280.95100		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,300.11200	1,300.11200	0.00000	1,303.89700	1,303.89700		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,324.33500	1,324.33500	0.00000	1,328.19900	1,328.19900		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,349.46700	1,349.46700	0.00000	1,353.40700	1,353.40700		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,374.91900	1,374.91900	0.00000	1,378.93000	1,378.93000		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,664.85300	1,664.85300	0.00000	1,672.79000	1,672.79000		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,694.66800	1,694.66800	0.00000	1,702.75500	1,702.75500		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,726.24200	1,726.24200	0.00000	1,734.49100	1,734.49100		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,759.00100	1,759.00100	0.00000	1,767.41000	1,767.41000		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,792.17700	1,792.17700	0.00000	1,800.74000	1,800.74000		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,408.27100	1,408.27100	0.00000	1,414.50200	1,414.50200		0.00	0.00	14,082,710.00	1	65.00
ALBI	On 06/08/2026	Index Future	0.00		1,433.49200	1,433.49200	0.00000	1,439.84100	1,439.84100		0.00	0.00	0.00	0	12.00
ALBI	On 05/11/2026	Index Future	0.00		1,460.20000	1,460.20000	0.00000	1,466.67600	1,466.67600		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,487.91000	1,487.91000	0.00000	1,494.51200	1,494.51200		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,515.97300	1,515.97300	0.00000	1,522.69600	1,522.69600		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		8.79894	94.24696	0.00000	8.72395	94.62988		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.86357	95.97709	0.00000	8.78500	96.36719		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.92139	93.97645	0.00000	8.83903	94.37406		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.98103	95.78195	0.00000	8.89454	96.18721		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.04355	93.81345	0.00000	8.95268	94.22637		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		9.30739	93.74409	0.00000	9.24262	94.25289		0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.36514	95.46507	0.00000	9.29829	95.98328		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.41602	92.98400	0.00000	9.34702	93.51209		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.46598	94.77050	0.00000	9.39476	95.30886		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.52026	92.31356	0.00000	9.44672	92.86204		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		1,382.19700	1,382.19700	0.00000	1,388.40300	1,388.40300		0.00	0.00	0.00	0	611.00
GOVI	On 06/08/2026	GOVI	0.00		1,406.95100	1,406.95100	0.00000	1,413.27400	1,413.27400		0.00	0.00	56,278,040.00	4	4.00
GOVI	On 05/11/2026	GOVI	0.00		1,433.16400	1,433.16400	0.00000	1,439.61400	1,439.61400		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,460.36200	1,460.36200	0.00000	1,466.93700	1,466.93700		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,487.90500	1,487.90500	0.00000	1,494.60100	1,494.60100		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		146.98101	146.98101	0.00000	146.96449	146.96449		0.00	0.00	9,259,803.63	63	3,707.00
I2029	On 06/08/2026	Bond Future	0.00		149.67926	149.67926	0.00000	149.66264	149.66264		0.00	0.00	0.00	0	4,963.00
I2029	On 05/11/2026	Bond Future	0.00		150.99324	150.99324	0.00000	150.97672	150.97672		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		153.89365	153.89365	0.00000	153.87693	153.87693		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		155.31391	155.31391	0.00000	155.29710	155.29710		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
I2031	On 07/05/2026	Bond Future	0.00		115.40138	115.40138	0.00000	115.40390	115.40390		1.28	0.00	0.00	0	1,878.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2031	On 06/08/2026	Bond Future	0.00	115.10275	115.10275	0.00000	115.10562	115.10562		1.25	0.00	0.00	0	1,727.00
I2031	On 05/11/2026	Bond Future	0.00	117.25284	117.25284	0.00000	117.25597	117.25597		1.16	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.03490	117.03490	0.00000	117.03865	117.03865		1.12	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.26705	119.26705	0.00000	119.27072	119.27072		1.03	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00	144.24817	144.24817	0.00000	143.66320	143.66320		0.00	0.00	0.00	0	8,342.00
I2033	On 06/08/2026	Bond Future	0.00	146.89614	146.89614	0.00000	146.30079	146.30079		0.00	0.00	0.00	0	5,426.00
I2033	On 05/11/2026	Bond Future	0.00	148.05665	148.05665	0.00000	147.45056	147.45056		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	150.90068	150.90068	0.00000	150.28298	150.28298		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	152.15910	152.15910	0.00000	151.52985	151.52985		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	160.44832	160.44832	0.00000	160.13139	160.13139		0.00	0.00	0.00	0	3,928.00
I2038	On 06/08/2026	Bond Future	0.00	161.19928	161.19928	0.00000	160.87684	160.87684		0.00	0.00	0.00	0	1,656.00
I2038	On 05/11/2026	Bond Future	0.00	164.21011	164.21011	0.00000	163.88200	163.88200		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	165.12170	165.12170	0.00000	164.78780	164.78780		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	168.27141	168.27141	0.00000	167.93093	167.93093		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00	125.76789	125.76789	0.00000	125.12420	125.12420		4.46	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	125.22949	125.22949	0.00000	124.57418	124.57418		3.99	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	127.56872	127.56872	0.00000	126.90148	126.90148		3.76	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	127.10940	127.10940	0.00000	126.42995	126.42995		3.66	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	129.53353	129.53353	0.00000	128.84104	128.84104		3.48	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00	142.06368	142.06368	0.00000	141.64599	141.64599		0.00	0.00	0.00	0	10,691.00
I2046	On 06/08/2026	Bond Future	0.00	144.67167	144.67167	0.00000	144.24650	144.24650		0.00	0.00	0.00	0	8,222.00
I2046	On 05/11/2026	Bond Future	0.00	145.04583	145.04583	0.00000	144.61318	144.61318		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	147.83197	147.83197	0.00000	147.39137	147.39137		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	148.27053	148.27053	0.00000	147.82180	147.82180		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	149.79431	149.79431	0.00000	147.27531	147.27531		0.00	0.00	0.00	0	7,541.00
I2050	On 06/08/2026	Bond Future	0.00	150.09985	150.09985	0.00000	147.53495	147.53495		0.00	0.00	0.00	0	9,849.00
I2050	On 05/11/2026	Bond Future	0.00	152.90350	152.90350	0.00000	150.29070	150.29070		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	153.34410	153.34410	0.00000	150.68182	150.68182		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	156.26902	156.26902	0.00000	153.55586	153.55586		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	133.63379	133.63379	0.00000	133.18695	133.18695		6.16	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	133.23966	133.23966	0.00000	132.78503	132.78503		5.52	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	135.72858	135.72858	0.00000	135.26565	135.26565		5.24	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	135.42598	135.42598	0.00000	134.95482	134.95482		5.12	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	138.00876	138.00876	0.00000	137.52862	137.52862		4.88	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00	446.05200	446.05200	0.00000	443.71100	443.71100		0.00	0.00	4,460,520.00	1	264.00
IGOV	On 06/08/2026	Index Future	0.00	454.15100	454.15100	0.00000	451.77000	451.77000		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	462.72000	462.72000	0.00000	460.29700	460.29700		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	471.60800	471.60800	0.00000	469.13900	469.13900		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	480.60700	480.60700	0.00000	478.08900	478.08900		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

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 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000			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			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			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			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			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			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			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			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			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	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0	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	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	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	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	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	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	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	0.00
R187	On 07/05/2026		Bond Future	0.00	7.13415	102.84139	0.00000	7.04692	102.89066		0.41	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.99717	100.96447	0.00000	6.84867	101.01699		0.24	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	5.82777	102.82687	0.00000	5.35996	102.88058		0.07	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	0.00
R188	On 07/05/2026		Bond Future	0.00	7.42160	105.49075	0.00000	7.33925	105.61522		1.06	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.45607	104.54517	0.00000	7.35710	104.66377		0.92	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.42847	105.84384	0.00000	7.30591	105.97180		0.76	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	0.00
R202	On 07/05/2026		Bond Future	0.00	300.46042	300.46042	0.00000	298.80436	298.80436		0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	300.57276	300.57276	0.00000	298.88674	298.88674		0.00	0.00	0	565.00
R202	On 05/11/2026		Bond Future	0.00	306.18657	306.18657	0.00000	304.46970	304.46970		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	306.55165	306.55165	0.00000	304.80274	304.80274		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	312.39906	312.39906	0.00000	310.61661	310.61661		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	0.00
R2030	On 07/05/2026		Bond Future	0.00	7.71578	103.11770	0.00000	7.63498	103.37682		4.41	0.00	0	71,792.00
R2030	On 07/05/2026		Bond Future	7.21 Call	12.97000	0.01297	0.00000	36.60000	0.03660	12.970	4.05	0.04	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	379.09000	0.37909	0.00000	552.85000	0.55285	379.090	4.37	0.49	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	161.67000	0.16167	0.00000	128.24000	0.12824	161.670	4.60	(0.26)	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.75945	100.97546	0.00000	7.67171	101.23943		4.30	0.00	6,687	136,884.00
R2030	On 06/08/2026		Bond Future	7.21 Call	278.79000	0.27879	0.00000	353.08000	0.35308	278.790	3.94	0.23	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	863.44000	0.86344	0.00000	1,008.80000	1.00880	863.440	4.27	0.48	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	617.20000	0.61720	0.00000	540.81000	0.54081	617.200	4.60	(0.36)	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.77179	102.83828	0.00000	7.67643	103.10733		3.94	0.00	301	301.00
R2030	On 04/02/2027		Bond Future	0.00	7.77500	100.78285	0.00000	7.67056	101.05707		3.77	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	7.79635	102.68224	0.00000	7.68122	102.96155		3.36	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	0.00
R2032	On 07/05/2026		Bond Future	0.00	8.03995	101.90214	0.00000	7.96967	102.22932		6.87	0.00	12,618	66,975.00
R2032	On 06/08/2026		Bond Future	0.00	8.08324	103.74732	0.00000	8.00895	104.08061		6.66	0.00	250	108,383.00

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 05/11/2026	Bond Future	0.00	8.11353	101.50117	0.00000	8.03493	101.84083		6.50	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.14041	103.42805	0.00000	8.05707	103.77419		6.05	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.17239	101.21753	0.00000	8.08384	101.57014		5.92	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00	8.15023	110.73186	0.00000	8.06486	111.20309		8.31	0.00	0.00	0	310.00
R2033	On 06/08/2026	Bond Future	0.00	8.19538	112.73696	0.00000	8.10557	113.21686		8.30	0.00	0.00	0	9,189.00
R2033	On 05/11/2026	Bond Future	0.00	8.22862	109.77434	0.00000	8.13409	110.26332		8.10	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.25898	111.85832	0.00000	8.15931	112.35665		7.84	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.29412	108.92415	0.00000	8.18888	109.43181		7.60	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00	8.32457	105.12566	0.00000	8.24941	105.59981		9.08	0.00	245,678,667.42	2,337	35,231.00
R2035	On 07/05/2026	Bond Future	8.29 Call	688.11000	0.68811	0.00000	995.50000	0.99550	688.110	8.74	0.46	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	841.34000	0.84134	0.00000	686.07000	0.68607	841.340	8.78	(0.51)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	305.77000	0.30577	0.00000	253.44000	0.25344	305.770	9.18	(0.25)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	2,966.23000	2.96623	0.00000	3,429.59000	3.42959	2,966.230	9.65	0.91	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	8.87000	0.00887	0.00000	9.52000	0.00952	8.870	10.53	(0.01)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	7,861.37000	7.86137	0.00000	8,335.77000	8.33577	7,861.370	11.47	1.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	7,974.69000	7.97469	0.00000	8,449.07000	8.44907	7,974.690	11.51	1.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	8,257.25000	8.25725	0.00000	8,731.59000	8.73159	8,257.250	11.61	1.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	0.02000	0.00002	0.00000	0.05000	0.00005	0.020	12.48	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	0.02000	0.00002	0.00000	0.04000	0.00004	0.020	12.52	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	0.01000	0.00001	0.00000	0.03000	0.00003	0.010	12.62	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.21	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.21	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.21	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.36715	107.02924	0.00000	8.28877	107.51207		8.99	0.00	104,460,538.24	976	71,762.00
R2035	On 06/08/2026	Bond Future	7.70 Call	576.81000	0.57681	0.00000	706.46000	0.70646	576.810	8.53	0.21	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	928.90000	0.92890	0.00000	1,110.03000	1.11003	928.900	8.35	0.31	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	1,801.09000	1.80109	0.00000	2,066.30000	2.06630	1,801.090	8.72	0.47	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	2,126.37000	2.12637	0.00000	1,920.51000	1.92051	2,126.370	8.79	(0.50)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	3,340.38000	3.34038	0.00000	3,693.26000	3.69326	3,340.380	9.32	0.66	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	3,682.28000	3.68228	0.00000	4,048.45000	4.04845	3,682.280	9.46	0.69	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	5,246.80000	5.24680	0.00000	5,657.46000	5.65746	5,246.800	10.06	0.79	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	619.59000	0.61959	0.00000	555.47000	0.55547	619.590	10.19	(0.19)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	5,680.60000	5.68060	0.00000	6,100.26000	6.10026	5,680.600	10.21	0.82	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	476.08000	0.47608	0.00000	427.21000	0.42721	476.080	10.48	(0.15)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	335.88000	0.33588	0.00000	302.12000	0.30212	335.880	10.88	(0.11)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	299.36000	0.29936	0.00000	269.55000	0.26955	299.360	11.01	(0.10)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	295.13000	0.29513	0.00000	265.78000	0.26578	295.130	11.03	(0.10)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	165.03000	0.16503	0.00000	149.65000	0.14965	165.030	11.71	(0.06)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	145.60000	0.14560	0.00000	132.27000	0.13227	145.600	11.86	(0.05)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.40278	104.50159	0.00000	8.32104	104.99357		9.08	0.00	21,945,333.90	210	3.00
R2035	On 05/11/2026	Bond Future	7.97 Call	1,506.80000	1.50680	0.00000	1,707.25000	1.70725	1,506.800	8.40	0.36	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	2,477.10000	2.47710	0.00000	2,276.23000	2.27623	2,477.100	8.70	(0.46)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	4,115.19000	4.11519	0.00000	4,457.83000	4.45783	4,115.190	9.15	0.64	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	1,484.39000	1.48439	0.00000	1,357.27000	1.35727	1,484.390	9.40	(0.31)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30 Put	1,081.30000	1.08130	0.00000	988.63000	0.98863	1,081.300	9.97	(0.23)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80 Put	649.76000	0.64976	0.00000	593.88000	0.59388	649.760	10.66	(0.15)	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 04/02/2027	Bond Future	0.00		8.43709		106.48530	0.00000	8.35170	106.98671		8.57		0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	1,356.98000		1.35698	0.00000	1,524.70000	1.52470	1,356.980	7.97		0.30	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,373.71000		2.37371	0.00000	2,616.74000	2.61674	2,373.710	7.93		0.44	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,200.10000		2.20010	0.00000	2,035.87000	2.03587	2,200.100	8.69		(0.37)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		8.47087		103.98847	0.00000	8.38172	104.49921		8.43		0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	0.00		8.61665		101.54361	0.00000	8.54166	102.06082		10.94		0.00	1,731,927,812.16	17,056	170,249.00
R2037	On 07/05/2026	Bond Future	9.00	Call	2,753.19000		2.75319	0.00000	3,248.38000	3.24838	2,753.190	10.94		0.87	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	5,779.02000		5.77902	0.00000	6,297.06000	6.29706	5,779.020	12.11		0.99	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	0.38000		0.00038	0.00000	0.59000	0.00059	0.380	13.53		0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	14,439.6900		14.43969	0.00000	14,956.90000	14.95690	14,439.690	15.50		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		15.61		0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.66928		99.12227	0.00000	8.59139	99.64901		11.13		0.00	1,717,293,327.75	17,325	121,020.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,910.51000		8.91051	0.00000	9,404.49000	9.40449	8,910.510	13.24		0.90	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	133.71000		0.13371	0.00000	122.36000	0.12236	133.710	14.57		(0.04)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	47.89000		0.04789	0.00000	44.20000	0.04420	47.890	15.16		(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.70699		100.95101	0.00000	8.62623	101.48761		10.68		0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,298.15000		6.29815	0.00000	6,716.64000	6.71664	6,298.150	11.54		0.73	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	710.21000		0.71021	0.00000	653.71000	0.65371	710.210	12.84		(0.14)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	418.45000		0.41845	0.00000	386.53000	0.38653	418.450	13.89		(0.08)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.74332		98.60928	0.00000	8.65945	99.15623		10.59		0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,583.86000		2.58386	0.00000	2,841.97000	2.84197	2,583.860	9.86		0.43	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,281.47000		2.28147	0.00000	2,121.56000	2.12156	2,281.470	11.08		(0.34)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,553.85000		1.55385	0.00000	1,443.53000	1.44353	1,553.850	11.90		(0.24)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.78811		100.46763	0.00000	8.70100	101.02475		10.04		0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		8.73656		116.84561	0.00000	8.66158	117.45402		11.45		0.00	116,845.61	1	4,095.00
R2038	On 06/08/2026	Bond Future	0.00		8.78975		118.96136	0.00000	8.71193	119.58096		10.80		0.00	0.00	0	945.00
R2038	On 05/11/2026	Bond Future	0.00		8.83435		115.67241	0.00000	8.75361	116.30365		10.71		0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.87758		117.86837	0.00000	8.79375	118.51175		10.16		0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.92450		114.60624	0.00000	8.83745	115.26159		9.99		0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.85165		108.88835	0.00000	8.77671	109.49095		8.31		0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.90547		110.86006	0.00000	8.82785	111.47371		7.65		0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.95118		107.92581	0.00000	8.87080	108.55109		7.52		0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.99567		109.97471	0.00000	8.91241	110.61188		7.10		0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.04363		107.06810	0.00000	8.95736	107.71717		7.02		0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00		0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		8.88207		103.41170	0.00000	8.81723	103.92549		12.99		0.00	517,058.50	5	34,812.00
R2040	On 07/05/2026	Bond Future	8.65	Call	394.68000		0.39468	0.00000	621.19000	0.62119	394.680	12.00		0.25	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	13,016.2800		13.01628	0.00000	13,530.18000	13.53018	13,016.280	16.95		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		18.39		0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.00000		0.00000	0.00000	0.00000	0.00000		18.39		0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		8.93722		100.77358	0.00000	8.87012	101.29683		12.88		0.00	103,897,560.98	1,031	69,141.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2040	On 05/11/2026	Bond Future	0.00		8.97874		102.63279	0.00000	8.90942	103.16592		12.21	0.00	160,722,949.14	1,566	1,566.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,248.32000		8.24832	0.00000	8,684.97000	8.68497	8,248.320	13.56	0.77	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	730.08000		0.73008	0.00000	683.63000	0.68363	730.080	15.06	(0.12)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	439.93000		0.43993	0.00000	413.65000	0.41365	439.930	16.24	(0.08)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.01939		100.07255	0.00000	8.94771	100.61584		12.15	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	3,250.52000		3.25052	0.00000	3,521.46000	3.52146	3,250.520	11.43	0.45	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,510.89000		2.51089	0.00000	2,364.57000	2.36457	2,510.890	12.94	(0.32)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,702.26000		1.70226	0.00000	1,602.03000	1.60203	1,702.260	13.80	(0.23)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.06744		101.95840	0.00000	8.99330	102.51187		11.64	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2042	On 07/05/2026	Bond Future	0.00		8.99648		110.58648	0.00000	8.91653	111.30544		9.29	0.00	221,172.96	2	7,195.00
R2042	On 06/08/2026	Bond Future	0.00		9.04970		112.58896	0.00000	8.96712	113.32103		8.41	0.00	0.00	0	10,144.00
R2042	On 05/11/2026	Bond Future	0.00		9.09540		109.56052	0.00000	9.01013	110.30638		8.31	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.13996		111.64047	0.00000	9.05189	112.40055		7.99	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.18756		108.63912	0.00000	9.09658	109.41344		7.91	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		8.97624		100.42891	0.00000	8.91643	100.94900		14.56	0.00	1,539,374,332.48	15,328	114,538.00
R2044	On 07/05/2026	Bond Future	10.00	Put	10.30000		0.01030	0.00000	13.15000	0.01315	10.300	16.83	(0.01)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.02760		97.86215	0.00000	8.96592	98.39170		14.45	0.00	1,467,932,250.00	15,000	44,212.00
R2044	On 06/08/2026	Bond Future	9.00	Put	3,089.17000		3.08917	0.00000	2,874.23000	2.87423	3,089.170	13.97	(0.50)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	2,192.87000		2.19287	0.00000	2,034.48000	2.03448	2,192.870	14.45	(0.39)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,110.26000		1.11026	0.00000	1,031.00000	1.03100	1,110.260	15.74	(0.22)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.06661		99.66755	0.00000	9.00309	100.20718		13.88	0.00	265,315,018.10	2,662	2,662.00
R2044	On 04/02/2027	Bond Future	0.00		9.10473		97.17635	0.00000	9.03929	97.72619		13.85	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.14914		99.00754	0.00000	9.08169	99.56778		13.17	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		8.93430		99.95687	0.00000	8.86940	100.56981		15.78	0.00	2,498,921.75	25	134,602.00
R2048	On 07/05/2026	Bond Future	8.30	Call	35.93000		0.03593	0.00000	87.32000	0.08732	35.930	14.78	0.03	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	452.16000		0.45216	0.00000	718.02000	0.71802	452.160	14.60	0.25	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.97698		101.76684	0.00000	8.91021	102.39101		14.99	0.00	34,906,026.12	343	206,434.00
R2048	On 06/08/2026	Bond Future	9.00	Put	3,087.66000		3.08766	0.00000	2,845.56000	2.84556	3,087.660	14.48	(0.47)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	781.14000		0.78114	0.00000	719.64000	0.71964	781.140	17.04	(0.15)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.01471		99.20554	0.00000	8.94606	99.84144		14.93	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.05188		101.08881	0.00000	8.98126	101.73680		14.40	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.08816		98.55359	0.00000	9.01556	99.21380		14.36	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		8.84881		129.62651	0.00000	8.78388	130.44992		16.23	0.00	129,626.51	1	23,582.00
R2053	On 06/08/2026	Bond Future	0.00		8.88911		131.97375	0.00000	8.82235	132.81214		15.41	0.00	0.00	0	68,669.00
R2053	On 06/08/2026	Bond Future	8.10	Call	986.54000		0.98654	0.00000	1,186.77000	1.18677	986.540	14.71	0.18	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	5,693.89000		5.69389	0.00000	6,274.91000	6.27491	5,693.890	15.08	0.61	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	3,104.69000		3.10469	0.00000	2,847.32000	2.84732	3,104.690	15.08	(0.39)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,523.69000		1.52369	0.00000	1,395.68000	1.39568	1,523.690	16.37	(0.22)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.92274		128.54661	0.00000	8.85413	129.40080		15.36	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.95490		130.98699	0.00000	8.88439	131.85748		14.69	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.98903		127.59389	0.00000	8.91656	128.48075		14.67	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

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 07/05/2026	Bond Future	0.00	8.49481	85.89103	0.00000	8.41975	86.33973		10.78	0.00	151,769,450.01	1,767	15,944.00
R209	On 06/08/2026	Bond Future	0.00	8.53913	87.44634	0.00000	8.46129	87.90322		10.74	0.00	148,134,099.96	1,694	36,818.00
R209	On 05/11/2026	Bond Future	0.00	8.57478	85.90787	0.00000	8.49404	86.37343		10.72	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	8.60867	87.53867	0.00000	8.52487	88.01312		10.19	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	1,640.28000	1.64028	0.00000	1,824.13000	1.82413	1,640.280	9.53	0.35	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,337.70000	2.33770	0.00000	2,175.50000	2.17550	2,337.700	10.47	(0.39)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.64588	86.03726	0.00000	8.55886	86.52060		10.10	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	2,324.60000	2.32460	0.00000	2,542.57000	2.54257	2,324.600	9.35	0.41	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,092.29000	2.09229	0.00000	1,952.55000	1.95255	2,092.290	10.56	(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	261.71977	261.71977	0.00000	261.53322	261.53322		0.00	0.00	2,355,477.93	9	945.00
R210	On 06/08/2026	Bond Future	0.00	266.52431	266.52431	0.00000	266.33469	266.33469		0.00	0.00	0.00	0	148.00
R210	On 05/11/2026	Bond Future	0.00	267.97315	267.97315	0.00000	267.78088	267.78088		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	273.12074	273.12074	0.00000	272.92497	272.92497		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	274.72066	274.72066	0.00000	274.52178	274.52178		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	7.87894	97.91426	0.00000	7.80849	98.18618		5.78	0.00	10,770,568.60	110	85,040.00
R213	On 06/08/2026	Bond Future	0.00	7.91613	99.68723	0.00000	7.84103	99.96422		5.52	0.00	0.00	0	18,468.00
R213	On 05/11/2026	Bond Future	0.00	7.94298	97.97518	0.00000	7.86278	98.25748		5.42	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	7.96621	99.83494	0.00000	7.88017	100.12269		4.98	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	7.98852	98.16445	0.00000	7.89607	98.45756		4.73	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	2,087.10000	2.08710	0.00000	2,258.46000	2.25846	2,087.100	4.65	0.55	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	733.90000	0.73390	0.00000	676.33000	0.67633	733.900	5.46	(0.23)	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	8.90504	81.70232	0.00000	8.84016	82.15796		14.59	0.00	57,191,624.00	700	21,445.00
R214	On 06/08/2026	Bond Future	0.00	8.95117	83.18173	0.00000	8.88429	83.64580		13.88	0.00	57,229,030.24	688	19,339.00
R214	On 05/11/2026	Bond Future	0.00	8.99218	81.41888	0.00000	8.92328	81.89167		13.74	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00	9.03276	82.96444	0.00000	8.96172	83.44629		13.11	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.07265	81.22961	0.00000	8.99947	81.72041		13.11	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
SIVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											9,926,384,021.81	98,761	2,020,467.00	
Grand Total:											9,926,384,021.81	98,761	2,020,467.00	