

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/04/2026

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		1,253.72700		1,253.72700	0.00000	1,251.27900	1,251.27900		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,276.37100		1,276.37100	0.00000	1,273.78600	1,273.78600		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,300.44700		1,300.44700	0.00000	1,297.44900	1,297.44900		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,325.59000		1,325.59000	0.00000	1,321.86300	1,321.86300		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,351.33000		1,351.33000	0.00000	1,346.47000	1,346.47000		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,617.23200		1,617.23200	0.00000	1,612.51800	1,612.51800		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,646.44200		1,646.44200	0.00000	1,641.52200	1,641.52200		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,677.49900		1,677.49900	0.00000	1,672.01800	1,672.01800		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,709.93200		1,709.93200	0.00000	1,703.47900	1,703.47900		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,743.13500		1,743.13500	0.00000	1,735.19000	1,735.19000		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,369.04200		1,369.04200	0.00000	1,364.88400	1,364.88400		0.00		0.00	14	21.00
ALBI	On 06/08/2026	Index Future	0.00		1,393.76900		1,393.76900	0.00000	1,389.43400	1,389.43400		0.00		0.00	14	56.00
ALBI	On 05/11/2026	Index Future	0.00		1,420.06000		1,420.06000	0.00000	1,415.24600	1,415.24600		0.00		0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,447.51500		1,447.51500	0.00000	1,441.87600	1,441.87600		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,475.62300		1,475.62300	0.00000	1,468.71800	1,468.71800		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.23590		92.05444	0.00000	9.28198	91.82703		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.31851		93.75798	0.00000	9.36822	93.51954		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.39375		91.73642	0.00000	9.45147	91.46735		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.46997		93.53170	0.00000	9.54120	93.20958		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.54568		91.57222	0.00000	9.63754	91.16952		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		9.79504		90.04045	0.00000	9.78582	90.10845		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.86689		91.70670	0.00000	9.85827	91.76937		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.93123		89.17581	0.00000	9.92594	89.21373		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.99346		90.92129	0.00000	9.99463	90.91301		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		10.05813		88.44204	0.00000	10.06987	88.36021		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		1,342.72500		1,342.72500	0.00000	1,338.49000	1,338.49000		0.00		0.00	0	29.00
GOVI	On 06/08/2026	GOVI	0.00		1,366.97700		1,366.97700	0.00000	1,362.56500	1,362.56500		0.00		0.00	0	609.00
GOVI	On 05/11/2026	GOVI	0.00		1,392.76200		1,392.76200	0.00000	1,387.87800	1,387.87800		0.00		0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,419.69000		1,419.69000	0.00000	1,413.99300	1,413.99300		0.00		0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,447.25700		1,447.25700	0.00000	1,440.31500	1,440.31500		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		148.01436		148.01436	0.00000	147.35316	147.35316		0.00		0.00	0	1,876.00
I2029	On 06/08/2026	Bond Future	0.00		150.75353		150.75353	0.00000	150.06915	150.06915		0.00		0.00	0	8,601.00
I2029	On 05/11/2026	Bond Future	0.00		152.11747		152.11747	0.00000	151.37769	151.37769		0.00		0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.09359		155.09359	0.00000	154.26098	154.26098		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.62012		156.62012	0.00000	155.64773	155.64773		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
I2031	On 07/05/2026	Bond Future	0.00		115.86504		115.86504	0.00000	116.05695	116.05695		2.83		0.00	0	1,034.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2031	On 06/08/2026	Bond Future	0.00	115.58470	115.58470	0.00000	115.77157	115.77157		2.66	0.00	0.00	0	4,492.00
I2031	On 05/11/2026	Bond Future	0.00	117.76970	117.76970	0.00000	117.92702	117.92702		2.39	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.59840	117.59840	0.00000	117.69787	117.69787		2.25	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.90780	119.90780	0.00000	119.91382	119.91382		2.01	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	144.47559	144.47559	0.00000	144.06458	144.06458		0.00	0.00	0.00	0	1,708.00
I2033	On 06/08/2026	Bond Future	0.00	147.14920	147.14920	0.00000	146.71988	146.71988		0.00	0.00	0.00	0	15,783.00
I2033	On 05/11/2026	Bond Future	0.00	148.34252	148.34252	0.00000	147.86373	147.86373		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	151.24484	151.24484	0.00000	150.68009	150.68009		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	152.59066	152.59066	0.00000	151.89459	151.89459		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	160.14280	160.14280	0.00000	160.77332	160.77332		0.00	0.00	0.00	0	1,347.00
I2038	On 06/08/2026	Bond Future	0.00	160.90513	160.90513	0.00000	161.53541	161.53541		0.00	0.00	0.00	0	3,784.00
I2038	On 05/11/2026	Bond Future	0.00	163.94657	163.94657	0.00000	164.54287	164.54287		0.00	0.00	0.00	0	1,464.00
I2038	On 04/02/2027	Bond Future	0.00	164.90668	164.90668	0.00000	165.42964	165.42964		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	168.14509	168.14509	0.00000	168.54491	168.54491		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	125.77349	125.77349	0.00000	125.76847	125.76847		7.83	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	125.24497	125.24497	0.00000	125.23057	125.23057		7.59	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	127.61268	127.61268	0.00000	127.56217	127.56217		7.16	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	127.19340	127.19340	0.00000	127.07601	127.07601		6.89	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	129.69122	129.69122	0.00000	129.46845	129.46845		6.49	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	141.65371	141.65371	0.00000	142.38214	142.38214		0.00	0.00	0.00	0	10,091.00
I2046	On 06/08/2026	Bond Future	0.00	144.27501	144.27501	0.00000	145.00653	145.00653		0.00	0.00	0.00	0	18,602.00
I2046	On 05/11/2026	Bond Future	0.00	144.66807	144.66807	0.00000	145.37227	145.37227		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	147.49857	147.49857	0.00000	148.14136	148.14136		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	148.00788	148.00788	0.00000	148.54467	148.54467		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	147.78018	147.78018	0.00000	147.77418	147.77418		0.00	0.00	0.00	0	2,461.00
I2050	On 06/08/2026	Bond Future	0.00	148.06329	148.06329	0.00000	148.04644	148.04644		0.00	0.00	0.00	0	17,838.00
I2050	On 05/11/2026	Bond Future	0.00	150.86187	150.86187	0.00000	150.80261	150.80261		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	151.31163	151.31163	0.00000	151.17331	151.17331		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	154.28291	154.28291	0.00000	154.02023	154.02023		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	133.63738	133.63738	0.00000	133.63221	133.63221		11.58	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	133.25435	133.25435	0.00000	133.23942	133.23942		11.25	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	135.77338	135.77338	0.00000	135.71992	135.71992		10.67	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	135.51384	135.51384	0.00000	135.38921	135.38921		10.31	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	138.17501	138.17501	0.00000	137.93831	137.93831		9.76	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	444.75400	444.75400	0.00000	444.89200	444.89200		0.00	0.00	111,188,500.00	25	6.00
IGOV	On 06/08/2026	Index Future	0.00	452.89800	452.89800	0.00000	453.00500	453.00500		0.00	0.00	113,224,500.00	25	249.00
IGOV	On 05/11/2026	Index Future	0.00	461.54900	461.54900	0.00000	461.52900	461.52900		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00	470.57900	470.57900	0.00000	470.32000	470.32000		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	479.82100	479.82100	0.00000	479.18000	479.18000		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	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00		0.00	0.00	0	0.00
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	8.69000	105.12997	0.00000	8.69000	105.12997	0.43		0.00	0.00	0	0.00
R186	On 06/08/2026		Bond Future	0.00	8.57000	102.10931	0.00000	8.57000	102.10931	0.29		0.00	0.00	0	0.00
R186	On 05/11/2026		Bond Future	0.00	8.12000	104.29868	0.00000	8.12000	104.29868	0.11		0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R187	On 07/05/2026		Bond Future	0.00	7.40035	102.69125	0.00000	7.41184	102.68478	0.63		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.40693	100.81983	0.00000	7.44776	100.80544	0.39		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.91709	102.70202	0.00000	7.29757	102.65848	0.12		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	7.69750	105.07508	0.00000	7.68839	105.08877	1.62		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.77541	104.16368	0.00000	7.77049	104.16955	1.41		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.80148	105.45572	0.00000	7.82350	105.43287	1.14		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	299.01452	299.01452	0.00000	298.22760	298.22760	0.00		0.00	0.00	0	312.00
R202	On 06/08/2026		Bond Future	0.00	299.14084	299.14084	0.00000	298.31735	298.31735	0.00		0.00	0.00	0	1,025.00
R202	On 05/11/2026		Bond Future	0.00	304.79483	304.79483	0.00000	303.87084	303.87084	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	305.22896	305.22896	0.00000	304.13114	304.13114	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	311.22307	311.22307	0.00000	309.85870	309.85870	0.00		0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	8.18618	101.62524	0.00000	8.23238	101.48013	4.54		0.00	1,016,252.40	10	57,283.00
R2030	On 07/05/2026		Bond Future	7.21 Call	0.00000	0.00000	0.00000	0.00000	0.00000	4.18		0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	0.79000	0.00079	0.00000	2.42000	0.00242	0.790		0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	861.89000	0.86189	0.00000	1,018.14000	1.01814	861.890		(0.92)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.26503	99.47086	0.00000	8.31773	99.31563	4.22		0.00	9,847,615.14	99	150,861.00
R2030	On 06/08/2026		Bond Future	7.21 Call	57.09000	0.05709	0.00000	62.38000	0.06238	57.090		0.06	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	233.25000	0.23325	0.00000	262.06000	0.26206	233.250		0.21	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,175.52000	1.17552	0.00000	1,374.64000	1.37464	1,175.520		(0.61)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.31294	101.32816	0.00000	8.38055	101.14146	3.76		0.00	383,527,085.60	3,785	9,863.00
R2030	On 04/02/2027		Bond Future	0.00	8.35371	99.28001	0.00000	8.44824	99.03719	3.50		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.41085	101.20768	0.00000	8.54942	100.87891	3.25		0.00	0.00	0	0.00
R2030	On 31/01/2030		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026		Bond Future	0.00	8.50500	99.76981	0.00000	8.55597	99.53951	7.42		0.00	997,698.10	10	37,668.00
R2032	On 06/08/2026		Bond Future	0.00	8.57132	101.59105	0.00000	8.62689	101.34918	6.80		0.00	941,342,669.30	9,266	126,376.00
R2032	On 05/11/2026		Bond Future	0.00	8.62442	99.32742	0.00000	8.69000	99.05260	6.33		0.00	993,274.20	10	41,865.00

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 04/02/2027	Bond Future	0.00	8.67343	101.24846	0.00000	8.75589	100.91649		6.03	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.72441	99.05331	0.00000	8.83308	98.63406		5.78	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	8.61495	108.21127	0.00000	8.66589	107.93949		7.88	0.00	0.00	0	310.00
R2033	On 06/08/2026	Bond Future	0.00	8.68122	110.18665	0.00000	8.73639	109.90187		7.56	0.00	12,340,904.80	112	9,189.00
R2033	On 05/11/2026	Bond Future	0.00	8.73512	107.20111	0.00000	8.79938	106.88020		7.09	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.78522	109.27453	0.00000	8.86463	108.89143		6.60	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.83699	106.35256	0.00000	8.93970	105.87476		6.42	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	8.78945	102.25454	0.00000	8.83528	101.97713		9.67	0.00	0.00	0	42,100.00
R2035	On 07/05/2026	Bond Future	8.29 Call	4.79000	0.00479	0.00000	10.19000	0.01019	4.790	9.31	0.01	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	2,969.12000	2.96912	0.00000	3,252.98000	3.25298	2,969.120	9.32	(0.99)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	1,560.14000	1.56014	0.00000	1,862.36000	1.86236	1,560.140	9.44	(0.86)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	552.02000	0.55202	0.00000	544.59000	0.54459	552.020	9.74	0.50	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	29.79000	0.02979	0.00000	100.52000	0.10052	29.790	10.55	(0.05)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	4,990.07000	4.99007	0.00000	4,717.06000	4.71706	4,990.070	11.60	1.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	5,103.39000	5.10339	0.00000	4,829.77000	4.82977	5,103.390	11.64	1.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	5,385.95000	5.38595	0.00000	5,111.15000	5.11115	5,385.950	11.76	1.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	0.00000	0.00000	0.00000	0.08000	0.00008		12.77	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	0.00000	0.00000	0.00000	0.07000	0.00007		12.82	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	0.00000	0.00000	0.00000	0.05000	0.00005		12.94	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		13.94	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		13.99	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		14.11	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.84949	104.12114	0.00000	8.89859	103.83110		9.05	0.00	0.00	0	79,083.00
R2035	On 06/08/2026	Bond Future	7.70 Call	199.28000	0.19928	0.00000	210.25000	0.21025	199.280	9.26	0.09	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	7.95 Call	340.62000	0.34062	0.00000	353.62000	0.35362	340.620	9.02	0.14	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	8.29 Call	687.35000	0.68735	0.00000	734.59000	0.73459	687.350	8.80	0.25	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	3,839.46000	3.83946	0.00000	4,180.48000	4.18048	3,839.460	8.81	(0.73)	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	8.71 Call	1,561.20000	1.56120	0.00000	1,625.03000	1.62503	1,561.200	9.02	0.44	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	1,791.04000	1.79104	0.00000	1,851.86000	1.85186	1,791.040	9.10	0.48	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	2,973.35000	2.97335	0.00000	3,001.06000	3.00106	2,973.350	9.59	0.63	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	1,187.35000	1.18735	0.00000	1,493.55000	1.49355	1,187.350	9.73	(0.33)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	3,332.27000	3.33227	0.00000	3,346.96000	3.34696	3,332.270	9.74	0.67	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	919.67000	0.91967	0.00000	1,193.29000	1.19329	919.670	10.05	(0.27)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	653.72000	0.65372	0.00000	883.19000	0.88319	653.720	10.49	(0.20)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	583.37000	0.58337	0.00000	798.90000	0.79890	583.370	10.64	(0.18)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	575.22000	0.57522	0.00000	788.99000	0.78899	575.220	10.66	(0.18)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	323.66000	0.32366	0.00000	473.54000	0.47354	323.660	11.42	(0.11)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	285.94000	0.28594	0.00000	423.85000	0.42385	285.940	11.59	(0.10)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.90185	101.56240	0.00000	8.95808	101.23808		8.56	0.00	9,851,552.80	97	32,717.00
R2035	On 05/11/2026	Bond Future	7.97 Call	691.51000	0.69151	0.00000	719.27000	0.71927	691.510	8.60	0.20	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	3,950.83000	3.95083	0.00000	4,355.43000	4.35543	3,950.830	8.40	(0.65)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	2,234.53000	2.23453	0.00000	2,332.02000	2.33202	2,234.530	8.62	0.48	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	2,370.42000	2.37042	0.00000	2,787.37000	2.78737	2,370.420	8.81	(0.46)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30 Put	1,694.04000	1.69404	0.00000	2,078.23000	2.07823	1,694.040	9.29	(0.36)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80 Put	1,037.79000	1.03779	0.00000	1,348.09000	1.34809	1,037.790	10.13	(0.23)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00	8.95213	103.52655	0.00000	9.02032	103.14310		8.29	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	
R2035	On 04/02/2027	Bond Future	7.70	Call	762.07000	0.76207	0.00000	730.47000	0.73047	762.070	8.50	0.19	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,281.93000	1.28193	0.00000	1,306.21000	1.30621	1,281.930	8.03	0.29	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	3,256.58000	3.25658	0.00000	3,725.79000	3.72579	3,256.580	8.16	(0.52)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		8.99855	101.03096	0.00000	9.08475	100.55830		8.14	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		9.06494	98.52524	0.00000	9.11085	98.22310		11.09	0.00	0.00	0	100,116.00
R2037	On 07/05/2026	Bond Future	9.00	Call	414.30000	0.41430	0.00000	431.59000	0.43159	414.300	11.09	0.39	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	2,780.73000	2.78073	0.00000	2,555.27000	2.55527	2,780.730	12.17	0.95	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	0.12000	0.00012	0.00000	2.13000	0.00213	0.120	13.71	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	11,421.32000	11.42132	0.00000	11,119.18000	11.11918	11,421.320	16.10	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		16.23	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.13275	96.06365	0.00000	9.18158	95.74879		10.93	0.00	198,563,564.55	2,067	226,103.00
R2037	On 06/08/2026	Bond Future	10.02	Call	6,156.23000	6.15623	0.00000	6,084.00000	6.08400	6,156.230	12.91	0.82	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	259.37000	0.25937	0.00000	395.20000	0.39520	259.370	14.44	(0.08)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	96.38000	0.09638	0.00000	138.80000	0.13880	96.380	15.12	(0.03)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.18422	97.85742	0.00000	9.23924	97.50910		10.25	0.00	4,207,869.06	43	43.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,891.67000	3.89167	0.00000	3,995.17000	3.99517	3,891.670	10.59	0.61	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,038.55000	1.03855	0.00000	1,365.44000	1.36544	1,038.550	12.07	(0.21)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	608.59000	0.60859	0.00000	848.56000	0.84856	608.590	13.24	(0.13)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.23343	95.49174	0.00000	9.29878	95.08599		10.13	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,424.20000	1.42420	0.00000	1,458.52000	1.45852	1,424.200	9.88	0.29	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	3,165.45000	3.16545	0.00000	3,682.35000	3.68235	3,165.450	10.21	(0.46)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	2,113.95000	2.11395	0.00000	2,581.43000	2.58143	2,113.950	10.99	(0.33)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.28858	97.34580	0.00000	9.36939	96.85407		9.58	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		9.16484	113.45416	0.00000	9.21072	113.09913		11.19	0.00	907,633.28	8	1,561.00
R2038	On 06/08/2026	Bond Future	0.00		9.23215	115.52523	0.00000	9.28091	115.15530		10.62	0.00	0.00	0	1,069.00
R2038	On 05/11/2026	Bond Future	0.00		9.29004	112.19815	0.00000	9.34500	111.78906		10.15	0.00	897,585.20	8	2,570.00
R2038	On 04/02/2027	Bond Future	0.00		9.34536	114.36828	0.00000	9.41051	113.89266		9.63	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.40174	111.10389	0.00000	9.48226	110.52773		9.80	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		9.26477	105.64960	0.00000	9.32066	105.22202		12.25	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.33142	107.57819	0.00000	9.39040	107.13493		11.59	0.00	0.00	0	640.00
R2039	On 05/11/2026	Bond Future	0.00		9.38910	104.60699	0.00000	9.45427	104.12550		11.07	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.44437	106.63028	0.00000	9.51948	106.08483		10.82	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.50059	103.71997	0.00000	9.59044	103.07902		10.76	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		9.28987	100.26316	0.00000	9.34578	99.84239		12.68	0.00	0.00	0	33,351.00
R2040	On 07/05/2026	Bond Future	8.65	Call	1.24000	0.00124	0.00000	3.09000	0.00309	1.240	12.45	0.00	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	9,867.64000	9.86764	0.00000	9,447.01000	9.44701	9,867.640	16.83	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		18.51	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		18.51	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.35736	97.58271	0.00000	9.41626	97.14688		12.58	0.00	847,310,670.93	8,683	80,262.00
R2040	On 05/11/2026	Bond Future	0.00		9.40982	99.40488	0.00000	9.47455	98.93290		11.84	0.00	0.00	0	1,566.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,604.50000	5.60450	0.00000	5,654.67000	5.65467	5,604.500	12.64	0.67	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,020.63000	1.02063	0.00000	1,387.32000	1.38732	1,020.630	14.35	(0.18)	0.00	0	2,300.00

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 05/11/2026	Bond Future	11.27	Put	616.12000	0.61612	0.00000	879.12000	0.87912	616.120	15.67	(0.11)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.46045	96.81866	0.00000	9.53462	96.28617		11.78	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,937.64000	1.93764	0.00000	1,978.44000	1.97844	1,937.640	11.45	0.32	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,340.70000	3.34070	0.00000	3,969.82000	3.96982	3,340.700	12.05	(0.42)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,259.02000	2.25902	0.00000	2,813.88000	2.81388	2,259.020	12.99	(0.30)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.51611	98.69851	0.00000	9.60415	98.07644		11.20	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		9.39961	107.06486	0.00000	9.45047	106.63254		13.38	0.00	0.00	0	7,188.00
R2042	On 06/08/2026	Bond Future	0.00		9.46443	109.01922	0.00000	9.51795	108.57121		13.12	0.00	0.00	0	10,473.00
R2042	On 05/11/2026	Bond Future	0.00		9.52084	105.94891	0.00000	9.57985	105.46203		12.54	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.57496	107.99817	0.00000	9.64279	107.44656		11.95	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.62979	104.98828	0.00000	9.71071	104.33997		11.95	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		9.40455	96.82214	0.00000	9.45539	96.40737		14.20	0.00	677,754.98	7	34,633.00
R2044	On 07/05/2026	Bond Future	10.00	Put	10.50000	0.01050	0.00000	56.69000	0.05669	10.500	16.31	(0.01)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.46782	94.20419	0.00000	9.52120	93.77472		14.59	0.00	7,159,518.44	76	46,524.00
R2044	On 06/08/2026	Bond Future	9.00	Put	5,151.81000	5.15181	0.00000	5,670.49000	5.67049	5,151.810	14.00	(0.70)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,770.90000	3.77090	0.00000	4,306.81000	4.30681	3,770.900	14.19	(0.59)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,931.42000	1.93142	0.00000	2,418.37000	2.41837	1,931.420	15.15	(0.36)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.51733	95.96327	0.00000	9.57574	95.49878		13.34	0.00	671,742.89	7	89,193.00
R2044	On 04/02/2027	Bond Future	0.00		9.56510	93.43578	0.00000	9.63170	92.91259		13.35	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.61706	95.24994	0.00000	9.69567	94.64013		12.76	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		9.35384	96.13608	0.00000	9.39954	95.73422		15.43	0.00	961,360.80	10	79,306.00
R2048	On 07/05/2026	Bond Future	8.30	Call	0.00000	0.00000	0.00000	0.01000	0.00001		16.04	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	1.11000	0.00111	0.00000	3.60000	0.00360	1.110	15.20	0.00	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.40722	97.89100	0.00000	9.45511	97.47472		14.73	0.00	0.00	0	253,960.00
R2048	On 06/08/2026	Bond Future	9.00	Put	5,165.64000	5.16564	0.00000	5,709.07000	5.70907	5,165.640	14.48	(0.67)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,364.56000	1.36456	0.00000	1,802.87000	1.80287	1,364.560	16.53	(0.26)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.45478	95.27944	0.00000	9.50724	94.82819		14.55	0.00	1,143,353.28	12	37,149.00
R2048	On 04/02/2027	Bond Future	0.00		9.50095	97.12209	0.00000	9.56082	96.61267		13.91	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.54384	94.56565	0.00000	9.61460	93.96970		13.92	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		9.27869	124.39045	0.00000	9.32437	123.85527		15.92	0.00	1,243,904.50	10	21,661.00
R2053	On 06/08/2026	Bond Future	0.00		9.32988	126.66124	0.00000	9.37772	126.10706		15.17	0.00	0.00	0	68,907.00
R2053	On 06/08/2026	Bond Future	8.10	Call	370.63000	0.37063	0.00000	400.42000	0.40042	370.630	15.81	0.08	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,747.54000	2.74754	0.00000	2,943.51000	2.94351	2,747.540	14.97	0.41	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	5,470.85000	5.47085	0.00000	6,221.00000	6.22100	5,470.850	14.97	(0.59)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,771.53000	2.77153	0.00000	3,467.75000	3.46775	2,771.530	15.96	(0.37)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.37354	123.16380	0.00000	9.42586	122.56392		14.58	0.00	1,477,965.60	12	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.41470	125.54601	0.00000	9.47423	124.87029		14.37	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.45588	122.12030	0.00000	9.52610	121.33147		14.37	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		8.93428	83.32327	0.00000	8.98007	83.06145		11.72	0.00	0.00	0	16,160.00
R209	On 06/08/2026	Bond Future	0.00		8.99280	84.84429	0.00000	9.04141	84.57153		10.96	0.00	14,338,685.01	169	37,066.00
R209	On 05/11/2026	Bond Future	0.00		9.04188	83.27650	0.00000	9.09663	82.97487		10.35	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		9.08811	84.88704	0.00000	9.15299	84.53626		9.78	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	911.36000	0.91136	0.00000	935.34000	0.93534	911.360	9.79	0.23	0.00	0	3,237.00

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 04/02/2027	Bond Future	8.96	Put	3,264.20000	3.26420	0.00000	3,713.03000	3.71303	3,264.200	9.75	(0.52)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.13508	83.38296	0.00000	9.21531	82.95763		9.60	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,417.50000	1.41750	0.00000	1,400.07000	1.40007	1,417.500	9.57	0.29	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,851.41000	2.85141	0.00000	3,303.69000	3.30369	2,851.410	9.95	(0.43)	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		261.77277	261.77277	0.00000	261.76682	261.76682		0.00	0.00	0.00	0	645.00
R210	On 06/08/2026	Bond Future	0.00		266.61717	266.61717	0.00000	266.59163	266.59163		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		268.11827	268.11827	0.00000	268.01692	268.01692		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		273.36410	273.36410	0.00000	273.12190	273.12190		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		275.11354	275.11354	0.00000	274.64808	274.64808		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		8.35500	96.10089	0.00000	8.40599	95.90912		5.90	0.00	0.00	0	80,812.00
R213	On 06/08/2026	Bond Future	0.00		8.41954	97.85515	0.00000	8.47587	97.65278		5.40	0.00	0.00	0	54,712.00
R213	On 05/11/2026	Bond Future	0.00		8.47413	96.13055	0.00000	8.54222	95.89718		5.23	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.52549	97.98957	0.00000	8.61393	97.70169		4.77	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.57223	96.33844	0.00000	8.69252	95.96736		4.51	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,102.05000	1.10205	0.00000	1,068.45000	1.06845	1,102.050	4.37	0.38	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	1,088.75000	1.08875	0.00000	1,369.73000	1.36973	1,088.750	5.09	(0.33)	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		9.33414	78.77725	0.00000	9.38491	78.44109		14.33	0.00	0.00	0	17,935.00
R214	On 06/08/2026	Bond Future	0.00		9.39178	80.21533	0.00000	9.44504	79.86719		13.62	0.00	0.00	0	22,859.00
R214	On 05/11/2026	Bond Future	0.00		9.44349	78.41511	0.00000	9.50183	78.03832		13.40	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.49389	79.93164	0.00000	9.56050	79.50680		12.77	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.54107	78.18370	0.00000	9.61981	77.68751		12.69	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 :											3,050,685,200.86	24,579	2,256,588.00		
Grand Total:											3,050,685,200.86	24,579	2,256,588.00		