

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/05/2026

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		1,262.96300		1,262.96300	0.00000	1,252.57500	1,252.57500		0.00		0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,285.73600		1,285.73600	0.00000	1,275.16700	1,275.16700		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,309.96900		1,309.96900	0.00000	1,299.20400	1,299.20400		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,335.28600		1,335.28600	0.00000	1,324.31500	1,324.31500		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,361.21500		1,361.21500	0.00000	1,350.03100	1,350.03100		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,635.54100		1,635.54100	0.00000	1,613.95300	1,613.95300		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,665.03300		1,665.03300	0.00000	1,643.06400	1,643.06400		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,696.41500		1,696.41500	0.00000	1,674.03600	1,674.03600		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,729.20100		1,729.20100	0.00000	1,706.39100	1,706.39100		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,762.77900		1,762.77900	0.00000	1,739.52600	1,739.52600		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,382.36400		1,382.36400	0.00000	1,366.34700	1,366.34700		0.00		0.00	0	1.00
ALBI	On 06/08/2026	Index Future	0.00		1,407.29100		1,407.29100	0.00000	1,390.99200	1,390.99200		0.00		0.00	0	78.00
ALBI	On 05/11/2026	Index Future	0.00		1,433.81500		1,433.81500	0.00000	1,417.21200	1,417.21200		0.00		0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,461.52500		1,461.52500	0.00000	1,444.60400	1,444.60400		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,489.90600		1,489.90600	0.00000	1,472.65500	1,472.65500		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.05590	92.94969		0.00000	9.26399	91.91573		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.13036	94.66761		0.00000	9.34813	93.61581		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.19681	92.66206		0.00000	9.42489	91.59113		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.26322	94.47484		0.00000	9.50275	93.38328		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.32833	92.53400		0.00000	9.58013	91.42094		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		9.65079	91.11309		0.00000	9.82841	89.79499		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.71817	92.79703		0.00000	9.90148	91.45590		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.77779	90.28557		0.00000	9.96703	88.91979		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.83505	92.05221		0.00000	10.03048	90.66002		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.89436	89.59526		0.00000	10.09640	88.17570		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		1,355.96000	1,355.96000		0.00000	1,339.95400	1,339.95400		0.00		0.00	0	28.00
GOVI	On 06/08/2026	GOVI	0.00		1,380.41100	1,380.41100		0.00000	1,364.12300	1,364.12300		0.00		0.00	0	681.00
GOVI	On 05/11/2026	GOVI	0.00		1,406.42800	1,406.42800		0.00000	1,389.83700	1,389.83700		0.00		0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,433.60900	1,433.60900		0.00000	1,416.69900	1,416.69900		0.00		0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,461.44800	1,461.44800		0.00000	1,444.20900	1,444.20900		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		148.17707	148.17707		0.00000	148.02207	148.02207		0.00		0.00	0	1,876.00
I2029	On 06/08/2026	Bond Future	0.00		150.91568	150.91568		0.00000	150.75994	150.75994		0.00		0.00	0	8,601.00
I2029	On 05/11/2026	Bond Future	0.00		152.28056	152.28056		0.00000	152.12308	152.12308		0.00		0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.25900	155.25900		0.00000	155.09895	155.09895		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.78676	156.78676		0.00000	156.62368	156.62368		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		117.11226	117.11226		0.00000	117.07696	117.07696		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	116.85201	116.85201	0.00000	116.81778	116.81778		2.66	0.00	0.00	0	4,492.00
I2031	On 05/11/2026	Bond Future	0.00	119.05946	119.05946	0.00000	119.02548	119.02548		2.39	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	118.91082	118.91082	0.00000	118.87681	118.87681		2.25	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	121.24607	121.24607	0.00000	121.21133	121.21133		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	144.72966	144.72966	0.00000	144.84837	144.84837		0.00	0.00	0.00	0	1,708.00
I2033	On 06/08/2026	Bond Future	0.00	147.40450	147.40450	0.00000	147.52750	147.52750		0.00	0.00	0.00	0	15,783.00
I2033	On 05/11/2026	Bond Future	0.00	148.60066	148.60066	0.00000	148.72716	148.72716		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	151.50706	151.50706	0.00000	151.63659	151.63659		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	152.85644	152.85644	0.00000	152.98856	152.98856		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	160.49732	160.49732	0.00000	160.15741	160.15741		0.00	0.00	0.00	0	1,347.00
I2038	On 06/08/2026	Bond Future	0.00	161.26222	161.26222	0.00000	160.91846	160.91846		0.00	0.00	0.00	0	3,855.00
I2038	On 05/11/2026	Bond Future	0.00	164.30850	164.30850	0.00000	163.95938	163.95938		0.00	0.00	0.00	0	1,464.00
I2038	On 04/02/2027	Bond Future	0.00	165.27301	165.27301	0.00000	164.91769	164.91769		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	168.51874	168.51874	0.00000	168.15657	168.15657		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	125.58528	125.58528	0.00000	125.56912	125.56912		7.83	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	125.05012	125.05012	0.00000	125.03551	125.03551		7.59	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	127.41263	127.41263	0.00000	127.39857	127.39857		7.16	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	126.98643	126.98643	0.00000	126.97294	126.97294		6.89	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	129.48019	129.48019	0.00000	129.46643	129.46643		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	141.89441	141.89441	0.00000	142.08526	142.08526		0.00	0.00	0.00	0	10,091.00
I2046	On 06/08/2026	Bond Future	0.00	144.51682	144.51682	0.00000	144.71333	144.71333		0.00	0.00	0.00	0	18,602.00
I2046	On 05/11/2026	Bond Future	0.00	144.91229	144.91229	0.00000	145.11360	145.11360		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	147.74675	147.74675	0.00000	147.95239	147.95239		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	148.25762	148.25762	0.00000	148.46756	148.46756		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	146.19931	146.19931	0.00000	145.81081	145.81081		0.00	0.00	0.00	0	2,461.00
I2050	On 06/08/2026	Bond Future	0.00	146.44976	146.44976	0.00000	146.05592	146.05592		0.00	0.00	0.00	0	18,168.00
I2050	On 05/11/2026	Bond Future	0.00	149.21611	149.21611	0.00000	148.81608	148.81608		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	149.63135	149.63135	0.00000	149.22413	149.22413		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	152.56999	152.56999	0.00000	152.15474	152.15474		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	133.44045	133.44045	0.00000	133.64838	133.64838		11.58	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	133.05045	133.05045	0.00000	133.26415	133.26415		11.25	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	135.56402	135.56402	0.00000	135.78268	135.78268		10.67	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	135.29726	135.29726	0.00000	135.52114	135.52114		10.31	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	137.95433	137.95433	0.00000	138.18246	138.18246		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	444.45500	444.45500	0.00000	444.20300	444.20300		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00	452.58000	452.58000	0.00000	452.32600	452.32600		0.00	0.00	0.00	0	255.00
IGOV	On 05/11/2026	Index Future	0.00	461.21900	461.21900	0.00000	460.96100	460.96100		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00	470.23900	470.23900	0.00000	469.97700	469.97700		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	479.47500	479.47500	0.00000	479.20700	479.20700		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			0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	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			0.00	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	8.69000	105.12997	0.00000	8.69000			0.43	0.00	0	0.00
R186	On 06/08/2026		Bond Future	0.00	8.57000	102.10931	0.00000	8.57000			0.29	0.00	0	0.00
R186	On 05/11/2026		Bond Future	0.00	8.12000	104.29868	0.00000	8.12000			0.11	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000			0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000			0.00	0.00	0	0.00
R187	On 07/05/2026		Bond Future	0.00	7.26111	102.76974	0.00000	7.39688			0.63	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.17778	100.90066	0.00000	7.40393			0.39	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.21045	102.78297	0.00000	6.91254			0.12	0.00	0	0.00
R187	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000			0.00	0.00	0	0.00
R188	On 07/05/2026		Bond Future	0.00	7.49588	105.37863	0.00000	7.67988			1.62	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.53538	104.45025	0.00000	7.75507			1.41	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.50605	105.76296	0.00000	7.77687			1.14	0.00	0	0.00
R188	On 21/12/2027		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000			0.00	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	298.88747	298.88747	0.00000	298.84745			0.00	0.00	0	312.00
R202	On 06/08/2026		Bond Future	0.00	299.00421	299.00421	0.00000	298.96780			0.00	0.00	0	1,025.00
R202	On 05/11/2026		Bond Future	0.00	304.65172	304.65172	0.00000	304.61700			0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	305.07944	305.07944	0.00000	305.04537			0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	311.07105	311.07105	0.00000	311.03604			0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000			0.00	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	8.01088	102.17824	0.00000	8.21923			4.54	0.00	0	53,420.00
R2030	On 06/08/2026		Bond Future	0.00	8.07557	100.03143	0.00000	8.30126			4.22	0.00	130	152,165.00
R2030	On 06/08/2026		Bond Future	7.21 Call	92.91000	0.09291	0.00000	44.60000		92.910	3.97	0.10	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	352.89000	0.35289	0.00000	197.76000		352.890	3.88	0.29	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	836.94000	0.83694	0.00000	1,221.26000		836.940	4.06	(0.51)	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.10761	101.89783	0.00000	8.35249			3.76	0.00	0	9,863.00
R2030	On 04/02/2027		Bond Future	0.00	8.12907	99.86004	0.00000	8.39714			3.50	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.16306	101.79900	0.00000	8.45876			3.25	0.00	0	0.00
R2030	On 31/01/2030		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000			0.00	0.00	0	0.00
R2032	On 07/05/2026		Bond Future	0.00	8.31572	100.63089	0.00000	8.52839			7.42	0.00	0	37,385.00
R2032	On 06/08/2026		Bond Future	0.00	8.37184	102.46536	0.00000	8.59627			6.80	0.00	2,893	130,104.00
R2032	On 05/11/2026		Bond Future	0.00	8.41374	100.21673	0.00000	8.65094			6.33	0.00	0	41,865.00
R2032	On 04/02/2027		Bond Future	0.00	8.45015	102.15432	0.00000	8.70162			6.03	0.00	0	0.00
R2032	On 06/05/2027		Bond Future	0.00	8.48705	99.97678	0.00000	8.75438			5.78	0.00	0	0.00
R2032	On 31/03/2032		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2033	On 07/05/2026	Bond Future	0.00	8.42572	109.22861	0.00000	8.63835	108.08632		7.88	0.00	0.00	0	310.00
R2033	On 06/08/2026	Bond Future	0.00	8.48263	111.21984	0.00000	8.70605	110.05836		7.56	0.00	0.00	0	9,201.00
R2033	On 05/11/2026	Bond Future	0.00	8.52638	108.25213	0.00000	8.76138	107.06982		7.09	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.56521	110.34517	0.00000	8.81297	109.14045		6.60	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.60456	107.44401	0.00000	8.86631	106.21589		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	8.60066	103.40787	0.00000	8.82804	102.02089		9.67	0.00	0.00	0	40,731.00
R2035	On 07/05/2026	Bond Future	8.31 Put	1,809.51000	1.80951	0.00000	3,196.47000	3.19647	1,809.510	9.32	(1.00)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	397.22000	0.39722	0.00000	1,701.56000	1.70156	397.220	9.44	(0.73)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	6,143.00000	6.14300	0.00000	4,756.02000	4.75602	6,143.000	11.60	1.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	6,256.39000	6.25639	0.00000	4,869.41000	4.86941	6,256.390	11.64	1.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	6,539.09000	6.53909	0.00000	5,152.11000	5.15211	6,539.090	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	0.00000	0.00000		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	0.00000	0.00000		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	0.00000	0.00000		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	8.65297	105.29299	0.00000	8.88992	103.88224		9.05	0.00	24,217,387.70	230	79,913.00
R2035	On 06/08/2026	Bond Future	7.70 Call	293.92000	0.29392	0.00000	160.36000	0.16036	293.920	9.26	0.12	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	7.95 Call	496.42000	0.49642	0.00000	282.41000	0.28241	496.420	9.02	0.19	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	8.29 Call	972.79000	0.97279	0.00000	592.67000	0.59267	972.790	8.80	0.33	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	2,977.42000	2.97742	0.00000	3,977.05000	3.97705	2,977.420	8.81	(0.65)	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	8.71 Call	2,073.98000	2.07398	0.00000	1,408.93000	1.40893	2,073.980	9.02	0.54	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	2,349.43000	2.34943	0.00000	1,628.22000	1.62822	2,349.430	9.10	0.58	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	3,710.59000	3.71059	0.00000	2,772.90000	2.77290	3,710.590	9.59	0.72	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	789.47000	0.78947	0.00000	1,218.97000	1.21897	789.470	9.73	(0.25)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	4,110.69000	4.11069	0.00000	3,124.19000	3.12419	4,110.690	9.74	0.75	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	595.34000	0.59534	0.00000	938.67000	0.93867	595.340	10.05	(0.20)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	409.32000	0.40932	0.00000	661.12000	0.66112	409.320	10.49	(0.14)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	361.43000	0.36143	0.00000	588.00000	0.58800	361.430	10.64	(0.13)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	355.93000	0.35593	0.00000	579.54000	0.57954	355.930	10.66	(0.12)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	190.60000	0.19060	0.00000	319.93000	0.31993	190.600	11.42	(0.07)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	166.72000	0.16672	0.00000	281.37000	0.28137	166.720	11.59	(0.06)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.69713	102.75478	0.00000	8.94412	101.31847		8.56	0.00	0.00	0	32,644.00
R2035	On 05/11/2026	Bond Future	7.97 Call	933.31000	0.93331	0.00000	620.83000	0.62083	933.310	8.60	0.26	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	3,183.82000	3.18382	0.00000	4,080.76000	4.08076	3,183.820	8.40	(0.57)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	2,805.44000	2.80544	0.00000	2,087.33000	2.08733	2,805.440	8.62	0.55	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	1,821.69000	1.82169	0.00000	2,451.16000	2.45116	1,821.690	8.81	(0.39)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30 Put	1,270.77000	1.27077	0.00000	1,748.34000	1.74834	1,270.770	9.29	(0.29)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80 Put	757.28000	0.75728	0.00000	1,065.00000	1.06500	757.280	10.13	(0.18)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00	8.73833	104.74126	0.00000	8.99635	103.27767		8.29	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70 Call	990.32000	0.99032	0.00000	698.73000	0.69873	990.320	8.50	0.23	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20 Call	1,641.37000	1.64137	0.00000	1,189.14000	1.18914	1,641.370	8.03	0.35	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85 Put	2,636.47000	2.63647	0.00000	3,360.55000	3.36055	2,636.470	8.16	(0.45)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00	8.77518	102.26934	0.00000	9.04475	100.77727		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	8.90076	99.61623	0.00000	9.09835	98.30524		11.09	0.00	0.00	0	99,976.00

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
R2037	On 07/05/2026	Bond Future	9.00	Call	697.39000	0.69739	0.00000	96.94000	0.09694	697.390	11.09	0.88	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	9.49	Call	3,840.30000	3.84030	0.00000	2,529.79000	2.52979	3,840.300	12.17	1.00	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.06	Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.71	0.00	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.95	Call	12,512.31000	12.51231	0.00000	11,201.32000	11.20132	12,512.310	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		8.96253	97.17213	0.00000	9.16762	95.83866		10.93	0.00	51,792,745.29	533	226,243.00	
R2037	On 06/08/2026	Bond Future	10.02	Call	7,045.49000	7.04549	0.00000	5,928.32000	5.92832	7,045.490	12.91	0.87	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70	Put	159.63000	0.15963	0.00000	249.88000	0.24988	159.630	14.44	(0.05)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30	Put	54.34000	0.05434	0.00000	89.73000	0.08973	54.340	15.12	(0.02)	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00		9.00788	98.98531	0.00000	9.22047	97.62774		10.25	0.00	0.00	0	43.00	
R2037	On 05/11/2026	Bond Future	9.46	Call	4,564.77000	4.56477	0.00000	3,715.20000	3.71520	4,564.770	10.59	0.67	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23	Put	790.10000	0.79010	0.00000	1,054.23000	1.05423	790.100	12.07	(0.17)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83	Put	453.36000	0.45336	0.00000	611.95000	0.61195	453.360	13.24	(0.10)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00		9.05035	96.64078	0.00000	9.27114	95.25732		10.13	0.00	0.00	0	0.00	
R2037	On 04/02/2027	Bond Future	8.44	Call	1,749.99000	1.74999	0.00000	1,333.05000	1.33305	1,749.990	9.88	0.33	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31	Put	2,631.15000	2.63115	0.00000	3,244.16000	3.24416	2,631.150	10.21	(0.41)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81	Put	1,724.64000	1.72464	0.00000	2,162.57000	2.16257	1,724.640	10.99	(0.29)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00		9.09828	98.51721	0.00000	9.32777	97.10691		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		8.99574	114.77641	0.00000	9.19327	113.23398		11.19	0.00	62,667,919.86	546	1,561.00	
R2038	On 06/08/2026	Bond Future	0.00		9.05694	116.86877	0.00000	9.26182	115.29993		10.62	0.00	99,922,798.35	855	1,924.00	
R2038	On 05/11/2026	Bond Future	0.00		9.10839	113.56530	0.00000	9.32092	111.96804		10.15	0.00	0.00	0	2,570.00	
R2038	On 04/02/2027	Bond Future	0.00		9.15679	115.76109	0.00000	9.37748	114.13344		9.63	0.00	0.00	0	0.00	
R2038	On 06/05/2027	Bond Future	0.00		9.20577	112.52377	0.00000	9.43513	110.86446		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		9.09573	106.95803	0.00000	9.29322	105.43164		12.25	0.00	0.00	0	0.00	
R2039	On 06/08/2026	Bond Future	0.00		9.15660	108.90785	0.00000	9.36105	107.35518		11.59	0.00	0.00	0	640.00	
R2039	On 05/11/2026	Bond Future	0.00		9.20822	105.96006	0.00000	9.41987	104.37926		11.07	0.00	0.00	0	0.00	
R2039	On 04/02/2027	Bond Future	0.00		9.25700	108.00877	0.00000	9.47631	106.39783		10.82	0.00	0.00	0	0.00	
R2039	On 06/05/2027	Bond Future	0.00		9.30629	105.12536	0.00000	9.53370	103.48312		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		9.16577	101.20639	0.00000	9.33331	99.93602		12.68	0.00	0.00	0	33,071.00	
R2040	On 07/05/2026	Bond Future	8.65	Call	0.00000	0.00000	0.00000	0.00000	0.00000		12.45	0.00	0.00	0	27,500.00	
R2040	On 07/05/2026	Bond Future	10.70	Call	10,810.87000	10.81087	0.00000	9,540.50000	9.54050	10,810.870	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		9.22920	98.54069	0.00000	9.40248	97.24859		12.58	0.00	7,883,255.20	80	80,558.00	
R2040	On 05/11/2026	Bond Future	0.00		9.27756	100.37946	0.00000	9.45652	99.06404		11.84	0.00	0.00	0	1,566.00	
R2040	On 05/11/2026	Bond Future	9.91	Call	6,228.64000	6.22864	0.00000	5,333.62000	5.33362	6,228.640	12.64	0.71	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	10.67	Put	822.12000	0.82212	0.00000	1,045.91000	1.04591	822.120	14.35	(0.15)	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	11.27	Put	487.92000	0.48792	0.00000	625.62000	0.62562	487.920	15.67	(0.09)	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	0.00		9.32370	97.81139	0.00000	9.50882	96.47092		11.78	0.00	0.00	0	0.00	
R2040	On 04/02/2027	Bond Future	8.78	Call	2,236.91000	2.23691	0.00000	1,797.08000	1.79708	2,236.910	11.45	0.36	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	9.67	Put	2,899.26000	2.89926	0.00000	3,453.38000	3.45338	2,899.260	12.05	(0.38)	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	10.17	Put	1,933.90000	1.93390	0.00000	2,331.38000	2.33138	1,933.900	12.99	(0.27)	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 06/05/2027	Bond Future	0.00	9.37457	99.71055	0.00000	9.56618	98.34403		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	9.27072	108.17231	0.00000	9.43312	106.77973		13.38	0.00	0.00	0	7,188.00
R2042	On 06/08/2026	Bond Future	0.00	9.33151	110.14424	0.00000	9.49920	108.72784		13.12	0.00	0.00	0	10,473.00
R2042	On 05/11/2026	Bond Future	0.00	9.38370	107.09349	0.00000	9.55684	105.65148		12.54	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00	9.43331	109.16413	0.00000	9.61221	107.69471		11.95	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00	9.48333	106.17698	0.00000	9.66830	104.67900		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	9.28072	97.84407	0.00000	9.43808	96.54828		14.20	0.00	0.00	0	33,451.00
R2044	On 07/05/2026	Bond Future	10.00 Put	0.00000	0.00000	0.00000	0.01000	0.00001		16.31	0.00	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00	9.34029	95.24237	0.00000	9.50256	93.92435		14.59	0.00	0.00	0	46,989.00
R2044	On 06/08/2026	Bond Future	9.00 Put	4,374.13000	4.37413	0.00000	5,289.79000	5.28979	4,374.130	14.00	(0.65)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25 Put	3,105.91000	3.10591	0.00000	3,868.42000	3.86842	3,105.910	14.19	(0.53)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75 Put	1,497.20000	1.49720	0.00000	1,963.09000	1.96309	1,497.200	15.15	(0.31)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00	9.38611	97.01958	0.00000	9.55318	95.67777		13.34	0.00	0.00	0	89,193.00
R2044	On 04/02/2027	Bond Future	0.00	9.42987	94.51182	0.00000	9.60212	93.14442		13.35	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00	9.47758	96.34689	0.00000	9.65525	94.95294		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	9.23060	97.23357	0.00000	9.38760	95.83894		15.43	0.00	0.00	0	79,306.00
R2048	On 07/05/2026	Bond Future	8.30 Call	0.00000	0.00000	0.00000	0.00000	0.00000		16.04	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70 Call	0.00000	0.00000	0.00000	0.00000	0.00000		15.20	0.00	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00	9.28058	99.00615	0.00000	9.44210	97.58752		14.73	0.00	990,061.50	10	254,003.00
R2048	On 06/08/2026	Bond Future	9.00 Put	4,356.73000	4.35673	0.00000	5,305.94000	5.30594	4,356.730	14.48	(0.62)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00 Put	1,022.83000	1.02283	0.00000	1,373.58000	1.37358	1,022.830	16.53	(0.21)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00	9.32464	96.41402	0.00000	9.49075	94.96966		14.55	0.00	0.00	0	37,149.00
R2048	On 04/02/2027	Bond Future	0.00	9.36701	98.27800	0.00000	9.53802	96.80615		13.91	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00	9.40602	95.74406	0.00000	9.58199	94.24359		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	9.15558	125.85267	0.00000	9.31250	123.99396		15.92	0.00	0.00	0	21,153.00
R2053	On 06/08/2026	Bond Future	0.00	9.20341	128.14697	0.00000	9.36481	126.25619		15.17	0.00	8,713,993.96	68	69,415.00
R2053	On 06/08/2026	Bond Future	8.10 Call	450.53000	0.45053	0.00000	301.98000	0.30198	450.530	15.81	0.10	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Call	3,273.13000	3.27313	0.00000	2,488.87000	2.48887	3,273.130	14.97	0.46	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Put	4,510.71000	4.51071	0.00000	5,617.23000	5.61723	4,510.710	14.97	(0.54)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60 Put	2,147.46000	2.14746	0.00000	2,820.50000	2.82050	2,147.460	15.96	(0.31)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00	9.24359	124.67564	0.00000	9.40953	122.75062		14.58	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00	9.28107	127.08630	0.00000	9.45177	125.12448		14.37	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	9.31837	123.69060	0.00000	9.49403	121.69065		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	8.75564	84.35495	0.00000	8.96290	83.15950		11.72	0.00	0.00	0	16,078.00
R209	On 06/08/2026	Bond Future	0.00	8.80785	85.89269	0.00000	9.02264	84.67671		10.96	0.00	41,829,740.03	487	37,148.00
R209	On 05/11/2026	Bond Future	0.00	8.85025	84.34338	0.00000	9.07291	83.10538		10.35	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00	8.88926	85.97398	0.00000	9.12037	84.71239		9.78	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	1,155.50000	1.15550	0.00000	853.41000	0.85341	1,155.500	9.79	0.27	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,698.61000	2.69861	0.00000	3,330.27000	3.33027	2,698.610	9.75	(0.46)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.92848	84.49106	0.00000	9.16860	83.20492		9.60	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	1,745.80000	1.74580	0.00000	1,347.39000	1.34739	1,745.800	9.57	0.34	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,373.32000	2.37332	0.00000	2,907.06000	2.90706	2,373.320	9.95	(0.38)	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

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R209/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	262.49820	262.49820	0.00000	262.40881	262.40881		0.00	0.00	0.00	0	645.00
R210	On 06/08/2026		Bond Future	0.00	267.34967	267.34967	0.00000	267.26246	267.26246		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026		Bond Future	0.00	268.86075	268.86075	0.00000	268.77400	268.77400		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027		Bond Future	0.00	274.11952	274.11952	0.00000	274.03206	274.03206		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027		Bond Future	0.00	275.87893	275.87893	0.00000	275.78998	275.78998		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	8.16571	96.81692	0.00000	8.37840	96.01283		5.90	0.00	0.00	0	80,812.00
R213	On 06/08/2026		Bond Future	0.00	8.21844	98.58191	0.00000	8.44474	97.76455		5.40	0.00	0.00	0	54,861.00
R213	On 05/11/2026		Bond Future	0.00	8.25983	96.86960	0.00000	8.50118	96.03776		5.23	0.00	0.00	0	0.00
R213	On 04/02/2027		Bond Future	0.00	8.29579	98.74225	0.00000	8.55459	97.89473		4.77	0.00	0.00	0	0.00
R213	On 06/05/2027		Bond Future	0.00	8.32529	97.10577	0.00000	8.60351	96.24177		4.51	0.00	0.00	0	0.00
R213	On 06/05/2027		Bond Future	8.13 Call	1,408.01000	1.40801	0.00000	1,054.73000	1.05473	1,408.010	4.37	0.45	0.00	0	2,830.00
R213	On 06/05/2027		Bond Future	9.25 Put	845.37000	0.84537	0.00000	1,108.54000	1.10854	845.370	5.09	(0.27)	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	9.19064	79.73863	0.00000	9.36780	78.55415		14.33	0.00	0.00	0	17,037.00
R214	On 06/08/2026		Bond Future	0.00	9.24410	81.19227	0.00000	9.42662	79.98735		13.62	0.00	0.00	0	23,757.00
R214	On 05/11/2026		Bond Future	0.00	9.29145	79.40928	0.00000	9.47946	78.18250		13.40	0.00	0.00	0	2,614.00
R214	On 04/02/2027		Bond Future	0.00	9.33714	80.94441	0.00000	9.53105	79.69423		12.77	0.00	0.00	0	0.00
R214	On 06/05/2027		Bond Future	0.00	9.37946	79.21618	0.00000	9.57938	77.94173		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 :											607,454,274.27	5,832	2,251,694.00		
Grand Total:											607,454,274.27	5,832	2,251,694.00		