

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/05/2026

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	1,266.37200	1,266.37200	0.00000	1,266.37200	1,266.37200	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,281.64900	1,281.64900	0.00000	1,284.43000	1,284.43000	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,305.21900	1,305.21900	0.00000	1,308.05300	1,308.05300	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,330.27600	1,330.27600	0.00000	1,333.17200	1,333.17200	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,356.23800	1,356.23800	0.00000	1,359.19300	1,359.19300	0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027		Index Future	0.00	1,380.67900	1,380.67900	0.00000	1,383.67400	1,383.67400	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,643.82700	1,643.82700	0.00000	1,643.82700	1,643.82700	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,657.61000	1,657.61000	0.00000	1,662.97400	1,662.97400	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,688.09400	1,688.09400	0.00000	1,693.56000	1,693.56000	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,720.50100	1,720.50100	0.00000	1,726.08100	1,726.08100	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,754.07800	1,754.07800	0.00000	1,759.77100	1,759.77100	0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027		Index Future	0.00	1,785.69000	1,785.69000	0.00000	1,791.46700	1,791.46700	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,389.16000	1,389.16000	0.00000	1,389.16000	1,389.16000	0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026		Index Future	0.00	1,399.96600	1,399.96600	0.00000	1,405.11500	1,405.11500	0.00	0.00	0.00	0	78.00
ALBI	On 05/11/2026		Index Future	0.00	1,425.71200	1,425.71200	0.00000	1,430.95900	1,430.95900	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,453.08200	1,453.08200	0.00000	1,458.43700	1,458.43700	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,481.44100	1,481.44100	0.00000	1,486.90300	1,486.90300	0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027		Index Future	0.00	1,508.13900	1,508.13900	0.00000	1,513.68500	1,513.68500	0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	11.69000	80.88054	0.00000	11.69000	80.88054	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	9.20245	94.31774	0.00000	9.14575	94.59278	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.28134	92.26332	0.00000	9.22190	92.54348	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.35448	94.05704	0.00000	9.29200	94.34283	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.42197	92.11809	0.00000	9.35629	92.40957	0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027		Bond Future	0.00	9.52753	93.80970	0.00000	9.45840	94.10622	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	12.20000	74.64141	0.00000	12.20000	74.64141	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.72710	92.73101	0.00000	9.66592	93.18476	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.79277	90.17633	0.00000	9.72957	90.63853	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.85203	91.92998	0.00000	9.78675	92.40125	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.91052	89.48048	0.00000	9.84304	89.96118	0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027		Bond Future	0.00	9.99051	91.12140	0.00000	9.92076	91.61064	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	1,362.75300	1,362.75300	0.00000	1,362.75300	1,362.75300	0.00	0.00	0.00	0	0.00
GOVI	On 06/08/2026		GOVI	0.00	1,372.87000	1,372.87000	0.00000	1,378.07600	1,378.07600	0.00	0.00	0.00	0	681.00
GOVI	On 05/11/2026		GOVI	0.00	1,398.11800	1,398.11800	0.00000	1,403.42100	1,403.42100	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,424.95800	1,424.95800	0.00000	1,430.37100	1,430.37100	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,452.76700	1,452.76700	0.00000	1,458.29000	1,458.29000	0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027		GOVI	0.00	1,478.94900	1,478.94900	0.00000	1,484.55600	1,484.55600	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	141.82000	141.82000	0.00000	141.82000	141.82000	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
I2029	On 06/08/2026	Bond Future	0.00	150.85166	150.85166	0.00000	150.84850	150.84850		0.00	0.00	0.00	0	8,601.00
I2029	On 05/11/2026	Bond Future	0.00	152.14703	152.14703	0.00000	152.14382	152.14382		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00	155.10399	155.10399	0.00000	155.10096	155.10096		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00	156.64470	156.64470	0.00000	156.64160	156.64160		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00	159.52898	159.52898	0.00000	159.52526	159.52526		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	113.84000	113.84000	0.00000	113.84000	113.84000		2.83	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00	117.12902	117.12902	0.00000	117.17638	117.17638		2.59	0.00	0.00	0	4,492.00
I2031	On 05/11/2026	Bond Future	0.00	119.28805	119.28805	0.00000	119.33632	119.33632		2.34	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	119.12944	119.12944	0.00000	119.17879	119.17879		2.21	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	121.48161	121.48161	0.00000	121.53198	121.53198		1.98	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00	121.18410	121.18410	0.00000	121.23476	121.23476		1.90	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	135.16000	135.16000	0.00000	135.16000	135.16000		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00	147.77708	147.77708	0.00000	147.86422	147.86422		0.00	0.00	0.00	0	16,500.00
I2033	On 05/11/2026	Bond Future	0.00	148.91342	148.91342	0.00000	149.00221	149.00221		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	151.80745	151.80745	0.00000	151.89824	151.89824		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	153.17841	153.17841	0.00000	153.27098	153.27098		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00	155.99897	155.99897	0.00000	156.09274	156.09274		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	144.53000	144.53000	0.00000	144.53000	144.53000		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00	162.08295	162.08295	0.00000	162.64781	162.64781		0.00	0.00	0.00	0	4,136.00
I2038	On 05/11/2026	Bond Future	0.00	165.07052	165.07052	0.00000	165.64584	165.64584		0.00	0.00	0.00	0	1,373.00
I2038	On 04/02/2027	Bond Future	0.00	166.02969	166.02969	0.00000	166.61645	166.61645		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	169.30761	169.30761	0.00000	169.90599	169.90599		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00	170.12508	170.12508	0.00000	170.73374	170.73374		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	111.69000	111.69000	0.00000	111.69000	111.69000		7.83	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	125.20172	125.20172	0.00000	125.12382	125.12382		7.92	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	127.50964	127.50964	0.00000	127.43037	127.43037		7.44	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	127.06993	127.06993	0.00000	126.98920	126.98920		7.22	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	129.57896	129.57896	0.00000	129.49675	129.49675		6.80	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00	128.97931	128.97931	0.00000	128.89491	128.89491		6.73	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	124.95000	124.95000	0.00000	124.95000	124.95000		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00	146.89204	146.89204	0.00000	146.34419	146.34419		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00	147.26587	147.26587	0.00000	146.70788	146.70788		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	150.12823	150.12823	0.00000	149.55960	149.55960		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	150.70154	150.70154	0.00000	150.12176	150.12176		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00	153.47490	153.47490	0.00000	152.88389	152.88389		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	124.07000	124.07000	0.00000	124.07000	124.07000		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00	149.37784	149.37784	0.00000	146.82817	146.82817		0.00	0.00	0.00	0	18,162.00
I2050	On 05/11/2026	Bond Future	0.00	152.13126	152.13126	0.00000	149.53469	149.53469		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	152.58518	152.58518	0.00000	149.93827	149.93827		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	155.59750	155.59750	0.00000	152.89847	152.89847		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00	155.90166	155.90166	0.00000	153.15205	153.15205		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
I2050	On 31/12/2050		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2058	On 07/05/2026		Bond Future	0.00	113.73000	113.73000	0.00000	113.73000	113.73000		11.58	0.00	0	0.00
I2058	On 06/08/2026		Bond Future	0.00	135.13198	135.13198	0.00000	133.05094	133.05094		11.61	0.00	0	0.00
I2058	On 05/11/2026		Bond Future	0.00	137.62293	137.62293	0.00000	135.50354	135.50354		11.01	0.00	0	0.00
I2058	On 04/02/2027		Bond Future	0.00	137.37997	137.37997	0.00000	135.21930	135.21930		10.70	0.00	0	0.00
I2058	On 06/05/2027		Bond Future	0.00	140.09243	140.09243	0.00000	137.88934	137.88934		10.13	0.00	0	0.00
I2058	On 05/08/2027		Bond Future	0.00	139.68654	139.68654	0.00000	137.44199	137.44199		10.05	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	0.00
IGOV	On 07/05/2026		Index Future	0.00	444.99000	444.99000	0.00000	444.99000	444.99000		0.00	0.00	0	0.00
IGOV	On 06/08/2026		Index Future	0.00	456.45400	456.45400	0.00000	454.49600	454.49600		0.00	0.00	0	255.00
IGOV	On 05/11/2026		Index Future	0.00	464.95900	464.95900	0.00000	462.96400	462.96400		0.00	0.00	0	8.00
IGOV	On 04/02/2027		Index Future	0.00	473.99200	473.99200	0.00000	471.96200	471.96200		0.00	0.00	0	0.00
IGOV	On 06/05/2027		Index Future	0.00	483.34800	483.34800	0.00000	481.27800	481.27800		0.00	0.00	0	0.00
IGOV	On 05/08/2027		Index Future	0.00	492.16300	492.16300	0.00000	490.05000	490.05000		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	0.00
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0	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	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	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	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	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	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	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	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	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	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	6.81000	103.02468	0.00000	6.81000	103.02468		0.63	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.23055	100.88204	0.00000	7.14682	100.91159		0.37	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.78073	102.71763	0.00000	6.51741	102.74779		0.10	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	6.84000	106.37386	0.00000	6.84000	106.37386		1.62	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.54518	104.43853	0.00000	7.49796	104.49502		1.46	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.56318	105.70345	0.00000	7.50474	105.76432		1.19	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	277.55000	277.55000	0.00000	277.55000	277.55000		0.00	0.00	0	0.00
R202	On 06/08/2026		Bond Future	0.00	301.58970	301.58970	0.00000	299.00717	299.00717		0.00	0.00	0	1,025.00
R202	On 05/11/2026		Bond Future	0.00	307.14856	307.14856	0.00000	304.51872	304.51872		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	307.58828	307.58828	0.00000	304.90763	304.90763		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	313.66089	313.66089	0.00000	310.92742	310.92742		0.00	0.00	0	0.00
R202	On 05/08/2027		Bond Future	0.00	313.77666	313.77666	0.00000	310.99117	310.99117		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
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	9.39000	97.92750	9.39000	97.92750		4.54	0.00	0.00	0	0.00
R2030	On 06/08/2026		Bond Future	0.00	8.17318	99.74214	8.10900	99.93224		4.24	0.00	42,290,667.36	424	153,563.00
R2030	On 06/08/2026		Bond Future	7.21 Call	55.25000	0.05525	74.22000	0.07422	55.250	3.89	0.07	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	277.57000	0.27757	337.97000	0.33797	277.570	4.00	0.24	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,015.19000	1.01519	926.55000	0.92655	1,015.190	4.30	(0.56)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.23026	101.55706	8.16050	101.75071		3.77	0.00	0.00	0	9,863.00
R2030	On 04/02/2027		Bond Future	0.00	8.26825	99.50018	8.19176	99.69775		3.45	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.31191	101.44326	8.22752	101.64475		3.05	0.00	0.00	0	0.00
R2030	On 05/08/2027		Bond Future	0.00	8.43778	99.27646	8.34378	99.48124		2.90	0.00	0.00	0	0.00
R2030	On 31/01/2030		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026		Bond Future	0.00	10.14000	92.70350	10.14000	92.70350		7.42	0.00	0.00	0	0.00
R2032	On 06/08/2026		Bond Future	0.00	8.45068	102.11867	8.39330	102.37084		6.54	0.00	0.00	0	129,994.00
R2032	On 05/11/2026		Bond Future	0.00	8.50801	99.81758	8.44730	100.07441		6.10	0.00	0.00	0	41,865.00
R2032	On 04/02/2027		Bond Future	0.00	8.55313	101.73525	8.48870	101.99718		5.80	0.00	0.00	0	0.00
R2032	On 06/05/2027		Bond Future	0.00	8.59372	99.56046	8.52521	99.82760		5.55	0.00	0.00	0	0.00
R2032	On 05/08/2027		Bond Future	0.00	8.68017	101.36674	8.60720	101.63836		5.08	0.00	0.00	0	0.00
R2032	On 31/03/2032		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026		Bond Future	0.00	10.38000	99.28823	10.38000	99.28823		7.88	0.00	0.00	0	0.00
R2033	On 06/08/2026		Bond Future	0.00	8.56097	110.81075	8.50385	111.10884		7.29	0.00	0.00	0	9,216.00
R2033	On 05/11/2026		Bond Future	0.00	8.61872	107.78557	8.55858	108.08914		6.86	0.00	0.00	0	0.00
R2033	On 04/02/2027		Bond Future	0.00	8.66529	109.85645	8.60182	110.16606		6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027		Bond Future	0.00	8.70776	106.95765	8.64069	107.27342		6.17	0.00	0.00	0	0.00
R2033	On 05/08/2027		Bond Future	0.00	8.79098	108.89719	8.72003	109.21831		5.70	0.00	0.00	0	0.00
R2033	On 31/03/2033		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 07/05/2026		Bond Future	0.00	10.86000	90.66028	10.86000	90.66028		9.67	0.00	0.00	0	0.00
R2035	On 06/08/2026		Bond Future	0.00	8.72534	104.85939	8.66864	105.19890		8.72	0.00	0.00	0	92,587.00
R2035	On 06/08/2026		Bond Future	7.70 Call	163.91000	0.16391	207.14000	0.20714	163.910	8.60	0.08	0.00	0	4,899.00
R2035	On 06/08/2026		Bond Future	7.95 Call	315.19000	0.31519	385.85000	0.38585	315.190	8.44	0.14	0.00	0	4,899.00
R2035	On 06/08/2026		Bond Future	8.29 Call	747.38000	0.74738	873.98000	0.87398	747.380	8.53	0.28	0.00	0	1,000.00
R2035	On 06/08/2026		Bond Future	8.34 Put	3,178.55000	3.17855	2,975.23000	2.97523	3,178.550	8.57	(0.69)	0.00	0	4,899.00
R2035	On 06/08/2026		Bond Future	8.71 Call	1,794.51000	1.79451	2,000.98000	2.00098	1,794.510	9.01	0.50	0.00	0	350.00
R2035	On 06/08/2026		Bond Future	8.79 Call	2,058.90000	2.05890	2,279.18000	2.27918	2,058.900	9.12	0.54	0.00	0	1,000.00
R2035	On 06/08/2026		Bond Future	9.13 Call	3,373.47000	3.37347	3,642.13000	3.64213	3,373.470	9.69	0.69	0.00	0	200.00
R2035	On 06/08/2026		Bond Future	9.21 Put	876.48000	0.87648	814.45000	0.81445	876.480	9.84	(0.28)	0.00	0	350.00
R2035	On 06/08/2026		Bond Future	9.22 Call	3,763.04000	3.76304	4,041.56000	4.04156	3,763.040	9.86	0.73	0.00	0	250.00
R2035	On 06/08/2026		Bond Future	9.39 Put	660.10000	0.66010	614.68000	0.61468	660.100	10.16	(0.22)	0.00	0	1,000.00
R2035	On 06/08/2026		Bond Future	9.63 Put	450.66000	0.45066	421.38000	0.42138	450.660	10.59	(0.16)	0.00	0	200.00
R2035	On 06/08/2026		Bond Future	9.71 Put	396.69000	0.39669	371.54000	0.37154	396.690	10.74	(0.14)	0.00	0	350.00
R2035	On 06/08/2026		Bond Future	9.72 Put	390.44000	0.39044	365.76000	0.36576	390.440	10.75	(0.14)	0.00	0	250.00
R2035	On 06/08/2026		Bond Future	10.13 Put	203.99000	0.20399	193.12000	0.19312	203.990	11.49	(0.08)	0.00	0	200.00
R2035	On 06/08/2026		Bond Future	10.22 Put	177.20000	0.17720	168.20000	0.16820	177.200	11.65	(0.07)	0.00	0	250.00
R2035	On 05/11/2026		Bond Future	0.00	8.78063	102.26623	8.72148	102.61199		8.57	0.00	0.00	0	32,644.00
R2035	On 05/11/2026		Bond Future	7.97 Call	681.21000	0.68121	772.77000	0.77277	681.210	8.09	0.21	0.00	0	600.00
R2035	On 05/11/2026		Bond Future	8.47 Put	3,398.48000	3.39848	3,210.73000	3.21073	3,398.480	8.25	(0.61)	0.00	0	600.00
R2035	On 05/11/2026		Bond Future	8.80 Call	2,517.32000	2.51732	2,721.34000	2.72134	2,517.320	8.64	0.52	0.00	0	200.00
R2035	On 05/11/2026		Bond Future	8.97 Put	2,007.25000	2.00725	1,886.70000	1.88670	2,007.250	8.89	(0.42)	0.00	0	600.00
R2035	On 05/11/2026		Bond Future	9.30 Put	1,418.64000	1.41864	1,332.42000	1.33242	1,418.640	9.42	(0.32)	0.00	0	200.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2035	On 05/11/2026	Bond Future	9.80	Put	845.98000	0.84598	0.00000	795.65000	0.79565	845.980	10.24	(0.20)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.82778	104.23074	0.00000	8.76594	104.58332		7.99	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	665.04000	0.66504	0.00000	742.48000	0.74248	665.040	7.71	0.18	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,310.50000	1.31050	0.00000	1,436.86000	1.43686	1,310.500	7.61	0.31	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,782.69000	1.78269	0.00000	1,936.27000	1.93627	1,782.690	7.71	0.38	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,830.01000	2.83001	0.00000	2,680.53000	2.68053	2,830.010	8.11	(0.48)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	2,640.04000	2.64004	0.00000	2,499.27000	2.49927	2,640.040	8.21	(0.45)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,727.35000	1.72735	0.00000	1,632.69000	1.63269	1,727.350	8.89	(0.32)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.86659	101.76018	0.00000	8.80198	102.11972		7.84	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.93762	103.60701	0.00000	8.87003	103.97273		7.33	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		11.32000	85.08188	0.00000	11.32000	85.08188		11.09	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	0.00		9.03933	96.66990	0.00000	8.98815	97.00420		10.90	0.00	0.00	0	226,243.00
R2037	On 06/08/2026	Bond Future	10.02	Call	6,586.32000	6.58632	0.00000	6,897.15000	6.89715	6,586.320	13.02	0.86	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	161.14000	0.16114	0.00000	155.91000	0.15591	161.140	14.36	(0.05)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	50.72000	0.05072	0.00000	49.98000	0.04998	50.720	14.95	(0.02)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.09452	98.42895	0.00000	9.04143	98.76936		9.93	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,197.77000	4.19777	0.00000	4,440.78000	4.44078	4,197.770	10.72	0.64	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	878.33000	0.87833	0.00000	835.50000	0.83550	878.330	12.18	(0.18)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	493.91000	0.49391	0.00000	472.00000	0.47200	493.910	13.29	(0.11)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.14227	96.06159	0.00000	9.08709	96.40872		9.75	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,388.44000	1.38844	0.00000	1,509.34000	1.50934	1,388.440	9.37	0.30	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,838.59000	2.83859	0.00000	2,709.41000	2.70941	2,838.590	10.20	(0.43)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,883.80000	1.88380	0.00000	1,797.03000	1.79703	1,883.800	11.05	(0.31)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.19205	97.93763	0.00000	9.13469	98.29162		9.24	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.27129	95.45605	0.00000	9.21159	95.81613		9.08	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		11.40000	97.84922	0.00000	11.40000	97.84922		11.19	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.12853	116.31710	0.00000	9.07737	116.71096		10.25	0.00	2,791,610.40	24	1,924.00
R2038	On 05/11/2026	Bond Future	0.00		9.18963	112.95099	0.00000	9.13652	113.35206		9.82	0.00	0.00	0	2,570.00
R2038	On 04/02/2027	Bond Future	0.00		9.24302	115.12118	0.00000	9.18783	115.53016		9.24	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.29366	111.88386	0.00000	9.23630	112.30091		9.27	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.37171	113.91237	0.00000	9.31208	114.33658		8.91	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		9.62000	102.97359	0.00000	9.62000	102.97359		12.25	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.25389	108.16494	0.00000	9.19765	108.59349		11.22	0.00	0.00	0	4,002.00
R2039	On 05/11/2026	Bond Future	0.00		9.31549	105.15466	0.00000	9.25723	105.59100		11.09	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.36991	107.17502	0.00000	9.30950	107.61994		10.46	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.42177	104.28687	0.00000	9.35911	104.74066		10.41	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,711.50000	2.71150	0.00000	2,908.55000	2.90855	2,711.500	10.14	0.39	901,731.53	248	498.00
R2039	On 06/05/2027	Bond Future	9.64	Put	3,744.88000	3.74488	0.00000	3,574.62000	3.57462	3,744.880	10.93	(0.42)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.49924	106.17791	0.00000	9.43425	106.63948		9.83	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		11.67000	84.42610	0.00000	11.67000	84.42610		12.68	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		9.31591	97.89109	0.00000	9.25458	98.34992		12.56	0.00	190,887,625.50	1,950	80,733.00
R2040	On 05/11/2026	Bond Future	0.00		9.37333	99.67239	0.00000	9.30993	100.13967		11.48	0.00	0.00	0	1,566.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,731.45000	5.73145	0.00000	6,082.07000	6.08207	5,731.450	12.81	0.69	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	10.67	Put	921.31000	0.92131	0.00000	867.21000	0.86721	921.310	14.48	(0.16)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	537.06000	0.53706	0.00000	507.81000	0.50781	537.060	15.74	(0.10)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.42447	97.07847	0.00000	9.35885	97.55485		11.36	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,804.44000	1.80444	0.00000	1,979.86000	1.97986	1,804.440	10.96	0.32	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,156.87000	3.15687	0.00000	2,987.55000	2.98755	3,156.870	12.06	(0.41)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,125.45000	2.12545	0.00000	2,010.06000	2.01006	2,125.450	13.06	(0.29)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.47732	98.97439	0.00000	9.40939	99.46020		10.82	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.55608	96.26086	0.00000	9.48568	96.75510		11.00	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		9.86000	103.24546	0.00000	9.86000	103.24546		13.38	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.41815	109.40892	0.00000	9.35171	109.97212		12.69	0.00	0.00	0	10,754.00
R2042	On 05/11/2026	Bond Future	0.00		9.47912	106.29517	0.00000	9.41046	106.86870		12.17	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.53350	108.33747	0.00000	9.46251	108.92221		11.90	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.58546	105.34598	0.00000	9.51206	105.94223		11.86	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.66039	107.25604	0.00000	9.58446	107.86272		11.23	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		11.80000	79.95175	0.00000	11.80000	79.95175		14.20	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		9.43709	94.45278	0.00000	9.37073	94.99300		14.12	0.00	0.00	0	46,020.00
R2044	On 06/08/2026	Bond Future	9.00	Put	4,798.68000	4.79868	0.00000	4,466.78000	4.46678	4,798.680	13.74	(0.70)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,456.98000	3.45698	0.00000	3,197.34000	3.19734	3,456.980	14.12	(0.58)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,709.06000	1.70906	0.00000	1,572.72000	1.57272	1,709.060	15.30	(0.35)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.49128	96.17156	0.00000	9.42290	96.72162		12.96	0.00	0.00	0	89,193.00
R2044	On 04/02/2027	Bond Future	0.00		9.53981	93.63561	0.00000	9.46927	94.19640		13.30	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.58961	95.46431	0.00000	9.51684	96.03618		12.68	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.66196	92.81228	0.00000	9.58680	93.39416		12.59	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		11.72000	78.48030	0.00000	11.72000	78.48030		15.43	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	0.00		9.37743	98.15144	0.00000	9.31112	98.73530		14.74	0.00	0.00	0	253,977.00
R2048	On 06/08/2026	Bond Future	9.00	Put	4,807.60000	4.80760	0.00000	4,466.78000	4.46678	4,807.600	14.31	(0.67)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,178.50000	1.17850	0.00000	1,085.96000	1.08596	1,178.500	16.75	(0.24)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.42933	95.49961	0.00000	9.36108	96.09413		14.17	0.00	0.00	0	37,149.00
R2048	On 04/02/2027	Bond Future	0.00		9.47618	97.33416	0.00000	9.40586	97.94039		13.48	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.51710	94.79245	0.00000	9.44475	95.41052		13.53	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.57750	96.51245	0.00000	9.50296	97.14145		13.22	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		11.69000	100.77516	0.00000	11.69000	100.77516		15.92	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		9.30028	127.00626	0.00000	9.23396	127.78530		15.25	0.00	0.00	0	69,515.00
R2053	On 06/08/2026	Bond Future	8.10	Call	249.53000	0.24953	0.00000	325.97000	0.32597	249.530	15.07	0.06	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,662.70000	2.66270	0.00000	3,060.95000	3.06095	2,662.700	14.95	0.41	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	5,040.99000	5.04099	0.00000	4,660.20000	4.66020	5,040.990	14.95	(0.59)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,470.63000	2.47063	0.00000	2,270.89000	2.27089	2,470.630	16.18	(0.35)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.34817	123.45649	0.00000	9.27992	124.24980		14.67	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.38998	125.82848	0.00000	9.31973	126.63731		13.95	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.42923	122.42197	0.00000	9.35695	123.24658		14.00	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.48684	124.64182	0.00000	9.41240	125.48095		13.32	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		11.07000	72.16985	0.00000	11.07000	72.16985		11.72	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		8.87967	85.48357	0.00000	8.82327	85.80463		10.58	0.00	0.00	0	37,291.00

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 05/11/2026	Bond Future	0.00	8.93165	83.88807	0.00000	8.87314	84.21503		10.01	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00	8.97564	85.49961	0.00000	8.91487	85.83298		9.41	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	869.34000	0.86934	0.00000	960.63000	0.96063	869.340	9.17	0.23	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,880.20000	2.88020	0.00000	2,736.34000	2.73634	2,880.200	9.69	(0.49)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.01653	84.01653	0.00000	8.95339	84.35646		9.24	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	1,393.54000	1.39354	0.00000	1,511.26000	1.51126	1,393.540	8.97	0.31	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,538.36000	2.53836	0.00000	2,417.26000	2.41726	2,538.360	9.96	(0.40)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00	9.08455	85.54141	0.00000	9.01892	85.88722		8.94	0.00	0.00	0	0.00
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	255.40000	255.40000	0.00000	255.40000	255.40000		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00	267.22389	267.22389	0.00000	267.21891	267.21891		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00	268.61177	268.61177	0.00000	268.60668	268.60668		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	273.83240	273.83240	0.00000	273.82770	273.82770		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	275.61472	275.61472	0.00000	275.60985	275.60985		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00	280.68797	280.68797	0.00000	280.68202	280.68202		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	9.80000	90.84476	0.00000	9.80000	90.84476		5.90	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00	8.31426	98.23478	0.00000	8.25106	98.46357		5.56	0.00	0.00	0	55,172.00
R213	On 05/11/2026	Bond Future	0.00	8.37487	96.47200	0.00000	8.30738	96.70501		5.15	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.42282	98.32510	0.00000	8.35037	98.56274		4.65	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.45847	96.69100	0.00000	8.38056	96.93337		4.37	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	1,193.96000	1.19396	0.00000	1,303.04000	1.30304	1,193.960	4.30	0.41	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	972.23000	0.97223	0.00000	908.29000	0.90829	972.230	5.15	(0.30)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00	8.54983	98.44685	0.00000	8.46569	98.69329		3.96	0.00	0.00	0	0.00
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	11.53000	65.94345	0.00000	11.53000	65.94345		14.33	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00	9.31527	80.71932	0.00000	9.25406	81.12584		13.63	0.00	0.00	0	24,720.00
R214	On 05/11/2026	Bond Future	0.00	9.37031	78.89141	0.00000	9.30721	79.30540		13.02	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00	9.41998	80.40689	0.00000	9.35487	80.82893		12.34	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.46351	78.67683	0.00000	9.39637	79.10725		12.27	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00	9.52865	80.10503	0.00000	9.45938	80.54293		11.98	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 :											236,871,634.79	2,646	1,644,735.00	
Grand Total:											236,871,634.79	2,646	1,644,735.00	