

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/05/2026

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives											Option				
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	0.00
AL37	On 06/08/2026	Index Future	0.00		1,278.29300		1,278.29300	0.00000	1,281.64900	1,281.64900		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,301.80100		1,301.80100	0.00000	1,305.21900	1,305.21900		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,326.79000		1,326.79000	0.00000	1,330.27600	1,330.27600		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,352.68200		1,352.68200	0.00000	1,356.23800	1,356.23800		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,377.06500		1,377.06500	0.00000	1,380.67900	1,380.67900		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	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,648.72600		1,648.72600	0.00000	1,657.61000	1,657.61000		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,679.04600		1,679.04600	0.00000	1,688.09400	1,688.09400		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,711.27600		1,711.27600	0.00000	1,720.50100	1,720.50100		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,744.67200		1,744.67200	0.00000	1,754.07800	1,754.07800		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,776.12000		1,776.12000	0.00000	1,785.69000	1,785.69000		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	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,392.53900		1,392.53900	0.00000	1,399.96600	1,399.96600		0.00	0.00	0	78.00
ALBI	On 05/11/2026	Index Future	0.00		1,418.14800		1,418.14800	0.00000	1,425.71200	1,425.71200		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,445.37000		1,445.37000	0.00000	1,453.08200	1,453.08200		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,473.57700		1,473.57700	0.00000	1,481.44100	1,481.44100		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,500.13800		1,500.13800	0.00000	1,508.13900	1,508.13900		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	80.88054		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.29049	93.89273	0.00000	9.20245	94.31774	94.31774		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.37364	91.83040	0.00000	9.28134	92.26332	92.26332		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.45148	93.61555	0.00000	9.35448	94.05704	94.05704		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.52394	91.66786	0.00000	9.42197	92.11809	92.11809		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.63490	93.35153	0.00000	9.52753	93.80970	93.80970		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	0.00000		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	0.00000		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	74.64141		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.81920	92.05421	0.00000	9.72710	92.73101	92.73101		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.88792	89.48700	0.00000	9.79277	90.17633	90.17633		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.95034	91.22705	0.00000	9.85203	91.92998	91.92998		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		10.01215	88.76360	0.00000	9.91052	89.48048	89.48048		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		10.09559	90.39170	0.00000	9.99051	91.12140	91.12140		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	0.00000		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	0.00000		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	0.00000		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	1,362.75300		0.00	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,365.39600	1,365.39600	0.00000	1,372.87000	1,372.87000	1,372.87000		0.00	655,390,080.00	48	729.00
GOVI	On 05/11/2026	GOVI	0.00		1,390.50500	1,390.50500	0.00000	1,398.11800	1,398.11800	1,398.11800		0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,417.19700	1,417.19700	0.00000	1,424.95800	1,424.95800	1,424.95800		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,444.85400	1,444.85400	0.00000	1,452.76700	1,452.76700	1,452.76700		0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,470.89700	1,470.89700	0.00000	1,478.94900	1,478.94900	1,478.94900		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	110.00000		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	141.82000		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	150.85485	150.85485	0.00000	150.85166	150.85166		0.00	0.00	0.00	0	8,601.00
I2029	On 05/11/2026	Bond Future	0.00	152.15004	152.15004	0.00000	152.14703	152.14703		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00	155.10675	155.10675	0.00000	155.10399	155.10399		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00	156.64721	156.64721	0.00000	156.64470	156.64470		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00	159.53205	159.53205	0.00000	159.52898	159.52898		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	117.00628	117.00628	0.00000	117.12902	117.12902		2.59	0.00	0.00	0	4,492.00
I2031	On 05/11/2026	Bond Future	0.00	119.16295	119.16295	0.00000	119.28805	119.28805		2.34	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	119.00180	119.00180	0.00000	119.12944	119.12944		2.21	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	121.35135	121.35135	0.00000	121.48161	121.48161		1.98	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00	121.05262	121.05262	0.00000	121.18410	121.18410		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	147.46025	147.46025	0.00000	147.77708	147.77708		0.00	0.00	0.00	0	16,500.00
I2033	On 05/11/2026	Bond Future	0.00	148.59061	148.59061	0.00000	148.91342	148.91342		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	151.47808	151.47808	0.00000	151.80745	151.80745		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	152.84228	152.84228	0.00000	153.17841	153.17841		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00	155.65720	155.65720	0.00000	155.99897	155.99897		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	162.08938	162.08938	0.00000	162.08295	162.08295		0.00	0.00	0.00	0	4,136.00
I2038	On 05/11/2026	Bond Future	0.00	165.07697	165.07697	0.00000	165.07052	165.07052		0.00	0.00	0.00	0	1,373.00
I2038	On 04/02/2027	Bond Future	0.00	166.03613	166.03613	0.00000	166.02969	166.02969		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	169.31399	169.31399	0.00000	169.30761	169.30761		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00	170.13284	170.13284	0.00000	170.12508	170.12508		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	125.20654	125.20654	0.00000	125.20172	125.20172		7.92	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	127.51446	127.51446	0.00000	127.50964	127.50964		7.44	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	127.07479	127.07479	0.00000	127.06993	127.06993		7.22	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	129.58387	129.58387	0.00000	129.57896	129.57896		6.80	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00	128.98557	128.98557	0.00000	128.97931	128.97931		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	146.89753	146.89753	0.00000	146.89204	146.89204		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00	147.27117	147.27117	0.00000	147.26587	147.26587		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	150.13321	150.13321	0.00000	150.12823	150.12823		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	150.70636	150.70636	0.00000	150.70154	150.70154		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00	153.48035	153.48035	0.00000	153.47490	153.47490		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	149.38355	149.38355	0.00000	149.37784	149.37784		0.00	0.00	0.00	0	18,162.00
I2050	On 05/11/2026	Bond Future	0.00	152.13683	152.13683	0.00000	152.13126	152.13126		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	152.59086	152.59086	0.00000	152.58518	152.58518		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	155.60342	155.60342	0.00000	155.59750	155.59750		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00	155.90870	155.90870	0.00000	155.90166	155.90166		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	135.13667	135.13667	0.00000	135.13198	135.13198		11.61	0.00	0	0.00
I2058	On 05/11/2026		Bond Future	0.00	137.62776	137.62776	0.00000	137.62293	137.62293		11.01	0.00	0	0.00
I2058	On 04/02/2027		Bond Future	0.00	137.38464	137.38464	0.00000	137.37997	137.37997		10.70	0.00	0	0.00
I2058	On 06/05/2027		Bond Future	0.00	140.09707	140.09707	0.00000	140.09243	140.09243		10.13	0.00	0	0.00
I2058	On 05/08/2027		Bond Future	0.00	139.69266	139.69266	0.00000	139.68654	139.68654		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	456.25700	456.25700	0.00000	456.45400	456.45400		0.00	0.00	0	255.00
IGOV	On 05/11/2026		Index Future	0.00	464.75800	464.75800	0.00000	464.95900	464.95900		0.00	0.00	0	8.00
IGOV	On 04/02/2027		Index Future	0.00	473.78700	473.78700	0.00000	473.99200	473.99200		0.00	0.00	0	0.00
IGOV	On 06/05/2027		Index Future	0.00	483.13800	483.13800	0.00000	483.34800	483.34800		0.00	0.00	0	0.00
IGOV	On 05/08/2027		Index Future	0.00	491.95100	491.95100	0.00000	492.16300	492.16300		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	7.31350	100.85277	0.00000	7.23055	100.88204		0.37	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	7.04160	102.68776	0.00000	6.78073	102.71763		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	7.56835	104.41083	0.00000	7.54518	104.43853		1.46	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.59190	105.67355	0.00000	7.56318	105.70345		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	301.20409	301.20409	0.00000	301.58970	301.58970		0.00	0.00	0	1,025.00
R202	On 05/11/2026		Bond Future	0.00	306.75583	306.75583	0.00000	307.14856	307.14856		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	307.18760	307.18760	0.00000	307.58828	307.58828		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	313.25207	313.25207	0.00000	313.66089	313.66089		0.00	0.00	0	0.00
R202	On 05/08/2027		Bond Future	0.00	313.36199	313.36199	0.00000	313.77666	313.77666		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	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	9.39000	97.92750	0.00000	9.39000	97.92750		4.54	0.00	0	0.00
R2030	On 06/08/2026		Bond Future	0.00	8.24268	99.53679	0.00000	8.17318	99.74214		4.24	0.00	0	153,563.00
R2030	On 06/08/2026		Bond Future	7.21 Call	41.69000	0.04169	0.00000	55.25000	0.05525	41.690	3.89	0.05	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	227.66000	0.22766	0.00000	277.57000	0.27757	227.660	4.00	0.21	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,129.36000	1.12936	0.00000	1,015.19000	1.01519	1,129.360	4.30	(0.60)	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.30579	101.34793	0.00000	8.23026	101.55706		3.77	0.00	0	9,863.00
R2030	On 04/02/2027		Bond Future	0.00	8.35106	99.28683	0.00000	8.26825	99.50018		3.45	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.40328	101.22568	0.00000	8.31191	101.44326		3.05	0.00	0	0.00
R2030	On 05/08/2027		Bond Future	0.00	8.53958	99.05529	0.00000	8.43778	99.27646		2.90	0.00	0	0.00
R2030	On 31/01/2030		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
R2032	On 07/05/2026		Bond Future	0.00	10.14000	92.70350	0.00000	10.14000	92.70350		7.42	0.00	0	0.00
R2032	On 06/08/2026		Bond Future	0.00	8.52382	101.79837	0.00000	8.45068	102.11867		6.54	0.00	83	129,994.00
R2032	On 05/11/2026		Bond Future	0.00	8.58540	99.49138	0.00000	8.50801	99.81758		6.10	0.00	0	41,865.00
R2032	On 04/02/2027		Bond Future	0.00	8.63526	101.40259	0.00000	8.55313	101.73525		5.80	0.00	0	0.00
R2032	On 06/05/2027		Bond Future	0.00	8.68104	99.22126	0.00000	8.59372	99.56046		5.55	0.00	0	0.00
R2032	On 05/08/2027		Bond Future	0.00	8.77322	101.02171	0.00000	8.68017	101.36674		5.08	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	0.00
R2033	On 07/05/2026		Bond Future	0.00	10.38000	99.28823	0.00000	10.38000	99.28823		7.88	0.00	0	0.00
R2033	On 06/08/2026		Bond Future	0.00	8.63905	110.40499	0.00000	8.56097	110.81075		7.29	0.00	0	9,216.00
R2033	On 05/11/2026		Bond Future	0.00	8.70093	107.37236	0.00000	8.61872	107.78557		6.86	0.00	0	0.00
R2033	On 04/02/2027		Bond Future	0.00	8.75204	109.43512	0.00000	8.66529	109.85645		6.33	0.00	0	0.00
R2033	On 06/05/2027		Bond Future	0.00	8.79943	106.52798	0.00000	8.70776	106.95765		6.17	0.00	0	0.00
R2033	On 05/08/2027		Bond Future	0.00	8.88799	108.46010	0.00000	8.79098	108.89719		5.70	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	0.00
R2035	On 07/05/2026		Bond Future	0.00	10.86000	90.66028	0.00000	10.86000	90.66028		9.67	0.00	0	0.00
R2035	On 06/08/2026		Bond Future	0.00	8.81325	104.33591	0.00000	8.72534	104.85939		8.72	0.00	0	92,587.00
R2035	On 06/08/2026		Bond Future	7.70 Call	121.75000	0.12175	0.00000	163.91000	0.16391	121.750	8.60	0.07	23	4,876.00
R2035	On 06/08/2026		Bond Future	7.95 Call	241.49000	0.24149	0.00000	315.19000	0.31519	241.490	8.44	0.12	23	4,876.00
R2035	On 06/08/2026		Bond Future	8.29 Call	602.42000	0.60242	0.00000	747.38000	0.74738	602.420	8.53	0.24	0	1,000.00
R2035	On 06/08/2026		Bond Future	8.34 Put	3,544.06000	3.54406	0.00000	3,178.55000	3.17855	3,544.060	8.57	(0.74)	23	4,876.00
R2035	On 06/08/2026		Bond Future	8.71 Call	1,533.71000	1.53371	0.00000	1,794.51000	1.79451	1,533.710	9.01	0.46	0	350.00
R2035	On 06/08/2026		Bond Future	8.79 Call	1,776.30000	1.77630	0.00000	2,058.90000	2.05890	1,776.300	9.12	0.50	0	1,000.00
R2035	On 06/08/2026		Bond Future	9.13 Call	3,009.26000	3.00926	0.00000	3,373.47000	3.37347	3,009.260	9.69	0.66	0	200.00
R2035	On 06/08/2026		Bond Future	9.21 Put	1,019.79000	1.01979	0.00000	876.48000	0.87648	1,019.790	9.84	(0.31)	0	350.00
R2035	On 06/08/2026		Bond Future	9.22 Call	3,380.97000	3.38097	0.00000	3,763.04000	3.76304	3,380.970	9.86	0.69	0	250.00
R2035	On 06/08/2026		Bond Future	9.39 Put	772.12000	0.77212	0.00000	660.10000	0.66010	772.120	10.16	(0.25)	0	1,000.00
R2035	On 06/08/2026		Bond Future	9.63 Put	530.10000	0.53010	0.00000	450.66000	0.45066	530.100	10.59	(0.18)	0	200.00
R2035	On 06/08/2026		Bond Future	9.71 Put	467.34000	0.46734	0.00000	396.69000	0.39669	467.340	10.74	(0.16)	0	350.00
R2035	On 06/08/2026		Bond Future	9.72 Put	460.04000	0.46004	0.00000	390.44000	0.39044	460.040	10.75	(0.16)	0	250.00
R2035	On 06/08/2026		Bond Future	10.13 Put	241.63000	0.24163	0.00000	203.99000	0.20399	241.630	11.49	(0.09)	0	200.00
R2035	On 06/08/2026		Bond Future	10.22 Put	210.03000	0.21003	0.00000	177.20000	0.17720	210.030	11.65	(0.08)	0	250.00
R2035	On 05/11/2026		Bond Future	0.00	8.87234	101.73316	0.00000	8.78063	102.26623		8.57	0.00	0	32,644.00
R2035	On 05/11/2026		Bond Future	7.97 Call	570.26000	0.57026	0.00000	681.21000	0.68121	570.260	8.09	0.19	0	600.00
R2035	On 05/11/2026		Bond Future	8.47 Put	3,726.78000	3.72678	0.00000	3,398.48000	3.39848	3,726.780	8.25	(0.64)	0	600.00
R2035	On 05/11/2026		Bond Future	8.80 Call	2,242.78000	2.24278	0.00000	2,517.32000	2.51732	2,242.780	8.64	0.48	0	200.00
R2035	On 05/11/2026		Bond Future	8.97 Put	2,232.31000	2.23231	0.00000	2,007.25000	2.00725	2,232.310	8.89	(0.45)	0	600.00
R2035	On 05/11/2026		Bond Future	9.30 Put	1,587.32000	1.58732	0.00000	1,418.64000	1.41864	1,587.320	9.42	(0.34)	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	952.15000	0.95215	0.00000	845.98000	0.84598	952.150	10.24	(0.22)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00	8.92365	103.68727	0.00000	8.82778	104.23074	7.99	0.00	0.00	0	0.00		
R2035	On 04/02/2027	Bond Future	7.70 Call	568.28000	0.56828	0.00000	665.04000	0.66504	568.280	7.71	0.16	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.20 Call	1,145.21000	1.14521	0.00000	1,310.50000	1.31050	1,145.210	7.61	0.28	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.43 Call	1,577.63000	1.57763	0.00000	1,782.69000	1.78269	1,577.630	7.71	0.35	0.00	0	1,050.00	
R2035	On 04/02/2027	Bond Future	8.85 Put	3,093.19000	3.09319	0.00000	2,830.01000	2.83001	3,093.190	8.11	(0.51)	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.93 Put	2,889.64000	2.88964	0.00000	2,640.04000	2.64004	2,889.640	8.21	(0.48)	0.00	0	1,050.00	
R2035	On 04/02/2027	Bond Future	9.43 Put	1,902.79000	1.90279	0.00000	1,727.35000	1.72735	1,902.790	8.89	(0.35)	0.00	0	1,050.00	
R2035	On 06/05/2027	Bond Future	0.00	8.96676	101.20601	0.00000	8.86659	101.76018	7.84	0.00	0.00	0	0.00		
R2035	On 05/08/2027	Bond Future	0.00	9.04246	103.04312	0.00000	8.93762	103.60701	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	9.12679	96.10217	0.00000	9.03933	96.66990	10.90	0.00	19,989,251.36	208	226,416.00		
R2037	On 06/08/2026	Bond Future	10.02 Call	6,098.04000	6.09804	0.00000	6,586.32000	6.58632	6,098.040	13.02	0.83	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70 Put	190.04000	0.19004	0.00000	161.14000	0.16114	190.040	14.36	(0.06)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30 Put	60.55000	0.06055	0.00000	50.72000	0.05072	60.550	14.95	(0.02)	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00	9.18526	97.85082	0.00000	9.09452	98.42895	9.93	0.00	0.00	0	0.00		
R2037	On 05/11/2026	Bond Future	9.46 Call	3,829.53000	3.82953	0.00000	4,197.77000	4.19777	3,829.530	10.72	0.61	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23 Put	983.82000	0.98382	0.00000	878.33000	0.87833	983.820	12.18	(0.20)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83 Put	554.76000	0.55476	0.00000	493.91000	0.49391	554.760	13.29	(0.12)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00	9.23657	95.47219	0.00000	9.14227	96.06159	9.75	0.00	0.00	0	0.00		
R2037	On 04/02/2027	Bond Future	8.44 Call	1,216.66000	1.21666	0.00000	1,388.44000	1.38844	1,216.660	9.37	0.27	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31 Put	3,095.81000	3.09581	0.00000	2,838.59000	2.83859	3,095.810	10.20	(0.46)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81 Put	2,065.47000	2.06547	0.00000	1,883.80000	1.88380	2,065.470	11.05	(0.33)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00	9.29008	97.33665	0.00000	9.19205	97.93763	9.24	0.00	0.00	0	0.00		
R2037	On 05/08/2027	Bond Future	0.00	9.37337	94.84447	0.00000	9.27129	95.45605	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	9.21596	115.64844	0.00000	9.12853	116.31710	10.25	0.00	0.00	0	1,924.00		
R2038	On 05/11/2026	Bond Future	0.00	9.28040	112.27012	0.00000	9.18963	112.95099	9.82	0.00	0.00	0	2,570.00		
R2038	On 04/02/2027	Bond Future	0.00	9.33734	114.42703	0.00000	9.24302	115.12118	9.24	0.00	0.00	0	0.00		
R2038	On 06/05/2027	Bond Future	0.00	9.39170	111.17602	0.00000	9.29366	111.88386	9.27	0.00	0.00	0	0.00		
R2038	On 05/08/2027	Bond Future	0.00	9.47369	113.19207	0.00000	9.37171	113.91237	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	9.33597	107.54390	0.00000	9.25389	108.16494	11.22	0.00	0.00	0	4,002.00		
R2039	On 05/11/2026	Bond Future	0.00	9.40054	104.52224	0.00000	9.31549	105.15466	11.09	0.00	0.00	0	0.00		
R2039	On 04/02/2027	Bond Future	0.00	9.45810	106.53027	0.00000	9.36991	107.17502	10.46	0.00	0.00	0	0.00		
R2039	On 06/05/2027	Bond Future	0.00	9.51323	103.62946	0.00000	9.42177	104.28687	10.41	0.00	0.00	0	0.00		
R2039	On 06/05/2027	Bond Future	8.94 Call	2,458.51000	2.45851	0.00000	2,711.50000	2.71150	2,458.510	10.14	0.36	0.00	0	250.00	
R2039	On 06/05/2027	Bond Future	9.64 Put	4,024.62000	4.02462	0.00000	3,744.88000	3.74488	4,024.620	10.93	(0.45)	0.00	0	250.00	
R2039	On 05/08/2027	Bond Future	0.00	9.59416	105.50891	0.00000	9.49924	106.17791	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	9.41341	97.16790	0.00000	9.31591	97.89109	12.56	0.00	0.00	0	80,733.00		
R2040	On 05/11/2026	Bond Future	0.00	9.47413	98.93595	0.00000	9.37333	99.67239	11.48	0.00	0.00	0	1,566.00		
R2040	On 05/11/2026	Bond Future	9.91 Call	5,228.44000	5.22844	0.00000	5,731.45000	5.73145	5,228.440	12.81	0.66	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	1,041.92000	1.04192	0.00000	921.31000	0.92131	1,041.920	14.48	(0.18)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	608.65000	0.60865	0.00000	537.06000	0.53706	608.650	15.74	(0.11)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.52881	96.32773	0.00000	9.42447	97.07847		11.36	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,569.60000	1.56960	0.00000	1,804.44000	1.80444	1,569.600	10.96	0.29	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,468.26000	3.46826	0.00000	3,156.87000	3.15687	3,468.260	12.06	(0.44)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,346.94000	2.34694	0.00000	2,125.45000	2.12545	2,346.940	13.06	(0.32)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.58533	98.20894	0.00000	9.47732	98.97439		10.82	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.66809	95.48176	0.00000	9.55608	96.26086		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		9.51554	108.59132	0.00000	9.41815	109.40892		12.69	0.00	0.00	0	10,754.00
R2042	On 05/11/2026	Bond Future	0.00		9.57978	105.46261	0.00000	9.47912	106.29517		12.17	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.63759	107.48870	0.00000	9.53350	108.33747		11.90	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.69309	104.48063	0.00000	9.58546	105.34598		11.86	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.77179	106.37528	0.00000	9.66039	107.25604		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		9.52404	93.75196	0.00000	9.43709	94.45278		14.12	0.00	125,627,626.40	1,340	46,020.00
R2044	On 06/08/2026	Bond Future	9.00	Put	5,292.30000	5.29230	0.00000	4,798.68000	4.79868	5,292.300	13.74	(0.74)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,863.28000	3.86328	0.00000	3,456.98000	3.45698	3,863.280	14.12	(0.62)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,949.62000	1.94962	0.00000	1,709.06000	1.70906	1,949.620	15.30	(0.38)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.58090	95.45791	0.00000	9.49128	96.17156		12.96	0.00	0.00	0	89,193.00
R2044	On 04/02/2027	Bond Future	0.00		9.63228	92.90806	0.00000	9.53981	93.63561		13.30	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.68500	94.72255	0.00000	9.58961	95.46431		12.68	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.76054	92.05728	0.00000	9.66196	92.81228		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		9.46945	97.35065	0.00000	9.37743	98.15144		14.74	0.00	5,159,584.45	53	253,924.00
R2048	On 06/08/2026	Bond Future	9.00	Put	5,351.12000	5.35112	0.00000	4,807.60000	4.80760	5,351.120	14.31	(0.72)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,367.75000	1.36775	0.00000	1,178.50000	1.17850	1,367.750	16.75	(0.27)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.52406	94.68424	0.00000	9.42933	95.49961		14.17	0.00	0.00	0	37,149.00
R2048	On 04/02/2027	Bond Future	0.00		9.57378	96.50298	0.00000	9.47618	97.33416		13.48	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.61755	93.94498	0.00000	9.51710	94.79245		13.53	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.68103	95.64990	0.00000	9.57750	96.51245		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		9.39230	125.93901	0.00000	9.30028	127.00626		15.25	0.00	0.00	0	69,515.00
R2053	On 06/08/2026	Bond Future	8.10	Call	183.72000	0.18372	0.00000	249.53000	0.24953	183.720	15.07	0.05	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,224.83000	2.22483	0.00000	2,662.70000	2.66270	2,224.830	14.95	0.37	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	5,670.37000	5.67037	0.00000	5,040.99000	5.04099	5,670.370	14.95	(0.63)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,843.64000	2.84364	0.00000	2,470.63000	2.47063	2,843.640	16.18	(0.39)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.44289	122.36974	0.00000	9.34817	123.45649		14.67	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.48748	124.72075	0.00000	9.38998	125.82848		13.95	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.52960	121.29238	0.00000	9.42923	122.42197		14.00	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.59026	123.49212	0.00000	9.48684	124.64182		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		8.96711	84.98891	0.00000	8.87967	85.48357		10.58	0.00	9,093,813.37	107	37,360.00

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	9.02237	83.38433	0.00000	8.93165	83.88807		10.01	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00	9.06986	84.98605	0.00000	8.97564	85.49961		9.41	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	753.18000	0.75318	0.00000	869.34000	0.86934	753.180	9.17	0.21	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	3,133.09000	3.13309	0.00000	2,880.20000	2.88020	3,133.090	9.69	(0.52)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.11443	83.49288	0.00000	9.01653	84.01653		9.24	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	1,236.52000	1.23652	0.00000	1,393.54000	1.39354	1,236.520	8.97	0.28	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,751.42000	2.75142	0.00000	2,538.36000	2.53836	2,751.420	9.96	(0.43)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00	9.18636	85.00851	0.00000	9.08455	85.54141		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	267.22888	267.22888	0.00000	267.22389	267.22389		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00	268.61628	268.61628	0.00000	268.61177	268.61177		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	273.83656	273.83656	0.00000	273.83240	273.83240		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	275.61825	275.61825	0.00000	275.61472	275.61472		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00	280.69256	280.69256	0.00000	280.68797	280.68797		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	8.37738	98.00695	0.00000	8.31426	98.23478		5.56	0.00	0.00	0	55,172.00
R213	On 05/11/2026	Bond Future	0.00	8.44227	96.23998	0.00000	8.37487	96.47200		5.15	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.49520	98.08841	0.00000	8.42282	98.32510		4.65	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.53629	96.44965	0.00000	8.45847	96.69100		4.37	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	1,095.38000	1.09538	0.00000	1,193.96000	1.19396	1,095.380	4.30	0.39	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	1,044.52000	1.04452	0.00000	972.23000	0.97223	1,044.520	5.15	(0.32)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00	8.63388	98.20144	0.00000	8.54983	98.44685		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	9.40737	80.11320	0.00000	9.31527	80.71932		13.63	0.00	0.00	0	24,720.00
R214	On 05/11/2026	Bond Future	0.00	9.46526	78.27421	0.00000	9.37031	78.89141		13.02	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00	9.51797	79.77768	0.00000	9.41998	80.40689		12.34	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.56454	78.03534	0.00000	9.46351	78.67683		12.27	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00	9.63295	79.45209	0.00000	9.52865	80.10503		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 :											823,597,345.05	1,908	1,644,655.00	
Grand Total:											823,597,345.05	1,908	1,644,655.00	