

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/05/2026

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	1,262.96300	1,262.96300		0.00		0.00	0	0.00	
AL37	On 06/08/2026	Index Future	0.00		1,288.10400		1,288.10400	0.00000	1,285.73600	1,285.73600		0.00		0.00	0	0.00	
AL37	On 05/11/2026	Index Future	0.00		1,312.37900		1,312.37900	0.00000	1,309.96900	1,309.96900		0.00		0.00	0	0.00	
AL37	On 04/02/2027	Index Future	0.00		1,337.74100		1,337.74100	0.00000	1,335.28600	1,335.28600		0.00		0.00	0	0.00	
AL37	On 06/05/2027	Index Future	0.00		1,363.71800		1,363.71800	0.00000	1,361.21500	1,361.21500		0.00		0.00	0	0.00	
AL7T	On 07/05/2026	Index Future	0.00		1,643.82700		1,643.82700	0.00000	1,635.54100	1,635.54100		0.00		0.00	0	0.00	
AL7T	On 06/08/2026	Index Future	0.00		1,670.17500		1,670.17500	0.00000	1,665.03300	1,665.03300		0.00		0.00	0	0.00	
AL7T	On 05/11/2026	Index Future	0.00		1,701.64900		1,701.64900	0.00000	1,696.41500	1,696.41500		0.00		0.00	0	0.00	
AL7T	On 04/02/2027	Index Future	0.00		1,734.53400		1,734.53400	0.00000	1,729.20100	1,729.20100		0.00		0.00	0	0.00	
AL7T	On 06/05/2027	Index Future	0.00		1,768.21600		1,768.21600	0.00000	1,762.77900	1,762.77900		0.00		0.00	0	0.00	
ALBI	On 07/05/2026	Index Future	0.00		1,389.16000		1,389.16000	0.00000	1,382.36400	1,382.36400		0.00		0.00	13,891,600.00	1	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,411.11700		1,411.11700	0.00000	1,407.29100	1,407.29100		0.00		0.00	0	78.00	
ALBI	On 05/11/2026	Index Future	0.00		1,437.71000		1,437.71000	0.00000	1,433.81500	1,433.81500		0.00		0.00	0	0.00	
ALBI	On 04/02/2027	Index Future	0.00		1,465.49300		1,465.49300	0.00000	1,461.52500	1,461.52500		0.00		0.00	0	0.00	
ALBI	On 06/05/2027	Index Future	0.00		1,493.95100		1,493.95100	0.00000	1,489.90600	1,489.90600		0.00		0.00	0	0.00	
ES33	On 07/05/2026	Bond Future	0.00		8.97000	93.38082	93.38082	0.00000	9.05590	92.94969		0.00		0.00	0	0.00	
ES33	On 06/08/2026	Bond Future	0.00		9.07713	94.92703	94.92703	0.00000	9.13036	94.66761		0.00		0.00	0	0.00	
ES33	On 05/11/2026	Bond Future	0.00		9.14108	92.92614	92.92614	0.00000	9.19681	92.66206		0.00		0.00	0	0.00	
ES33	On 04/02/2027	Bond Future	0.00		9.20471	94.74397	94.74397	0.00000	9.26322	94.47484		0.00		0.00	0	0.00	
ES33	On 06/05/2027	Bond Future	0.00		9.26683	92.80844	92.80844	0.00000	9.32833	92.53400		0.00		0.00	0	0.00	
ES33	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
ES42	On 07/05/2026	Bond Future	0.00		9.56500	91.76005	91.76005	0.00000	9.65079	91.11309		0.00		0.00	0	0.00	
ES42	On 06/08/2026	Bond Future	0.00		9.66577	93.18588	93.18588	0.00000	9.71817	92.79703		0.00		0.00	0	0.00	
ES42	On 05/11/2026	Bond Future	0.00		9.72372	90.68149	90.68149	0.00000	9.77779	90.28557		0.00		0.00	0	0.00	
ES42	On 04/02/2027	Bond Future	0.00		9.77923	92.45577	92.45577	0.00000	9.83505	92.05221		0.00		0.00	0	0.00	
ES42	On 06/05/2027	Bond Future	0.00		9.83667	90.00675	90.00675	0.00000	9.89436	89.59526		0.00		0.00	0	0.00	
ES42	On 25/04/2042	Price Contribution	0.00		100.00000	0.00000	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	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	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
GOVI	On 07/05/2026	GOVI	0.00		1,362.75300	1,362.75300	1,362.75300	0.00000	1,355.96000	1,355.96000		0.00		0.00	381,570,840.00	28	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,384.17800	1,384.17800	1,384.17800	0.00000	1,380.41100	1,380.41100		0.00		0.00	0	681.00	
GOVI	On 05/11/2026	GOVI	0.00		1,410.26300	1,410.26300	1,410.26300	0.00000	1,406.42800	1,406.42800		0.00		0.00	0	0.00	
GOVI	On 04/02/2027	GOVI	0.00		1,437.51700	1,437.51700	1,437.51700	0.00000	1,433.60900	1,433.60900		0.00		0.00	0	0.00	
GOVI	On 06/05/2027	GOVI	0.00		1,465.43100	1,465.43100	1,465.43100	0.00000	1,461.44800	1,461.44800		0.00		0.00	0	0.00	
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000	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		148.11923	148.11923	148.11923	0.00000	148.17707	148.17707		0.00		0.00	277,871,675.48	1,876	0.00
I2029	On 06/08/2026	Bond Future	0.00		150.85607	150.85607	150.85607	0.00000	150.91568	150.91568		0.00		0.00	0	8,601.00	
I2029	On 05/11/2026	Bond Future	0.00		152.21933	152.21933	152.21933	0.00000	152.28056	152.28056		0.00		0.00	0	0.00	
I2029	On 04/02/2027	Bond Future	0.00		155.19638	155.19638	155.19638	0.00000	155.25900	155.25900		0.00		0.00	0	0.00	
I2029	On 06/05/2027	Bond Future	0.00		156.72262	156.72262	156.72262	0.00000	156.78676	156.78676		0.00		0.00	0	0.00	
I2029	On 31/03/2029	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00	
I2031	On 07/05/2026	Bond Future	0.00		117.26379	117.26379	117.26379	0.00000	117.11226	117.11226		2.83		0.00	121,250,758.86	1,034	0.00

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	
									Option					
I2031	On 06/08/2026	Bond Future	0.00	117.00572	117.00572	0.00000	116.85201	116.85201		2.66	0.00	0.00	0	4,492.00
I2031	On 05/11/2026	Bond Future	0.00	119.21577	119.21577	0.00000	119.05946	119.05946		2.39	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	119.06970	119.06970	0.00000	118.91082	118.91082		2.25	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	121.40811	121.40811	0.00000	121.24607	121.24607		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	144.91584	144.91584	0.00000	144.72966	144.72966		0.00	0.00	247,516,254.72	1,708	0.00
I2033	On 06/08/2026	Bond Future	0.00	147.68550	147.68550	0.00000	147.40450	147.40450		0.00	0.00	0.00	0	15,783.00
I2033	On 05/11/2026	Bond Future	0.00	148.88651	148.88651	0.00000	148.60066	148.60066		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	151.79839	151.79839	0.00000	151.50706	151.50706		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	153.15314	153.15314	0.00000	152.85644	152.85644		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	160.74351	160.74351	0.00000	160.49732	160.49732		0.00	0.00	216,521,507.97	1,347	0.00
I2038	On 06/08/2026	Bond Future	0.00	161.83721	161.83721	0.00000	161.26222	161.26222		0.00	0.00	57,937,721.18	358	4,136.00
I2038	On 05/11/2026	Bond Future	0.00	164.89387	164.89387	0.00000	164.30850	164.30850		0.00	0.00	0.00	0	1,464.00
I2038	On 04/02/2027	Bond Future	0.00	165.86916	165.86916	0.00000	165.27301	165.27301		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	169.12687	169.12687	0.00000	168.51874	168.51874		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	125.66230	125.66230	0.00000	125.58528	125.58528		7.83	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	125.12792	125.12792	0.00000	125.05012	125.05012		7.59	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	127.49137	127.49137	0.00000	127.41263	127.41263		7.16	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	127.06626	127.06626	0.00000	126.98643	126.98643		6.89	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	129.56168	129.56168	0.00000	129.48019	129.48019		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	142.32014	142.32014	0.00000	141.89441	141.89441		0.00	0.00	1,436,152,532.74	10,091	0.00
I2046	On 06/08/2026	Bond Future	0.00	145.37858	145.37858	0.00000	144.51682	144.51682		0.00	0.00	872,271.48	6	18,596.00
I2046	On 05/11/2026	Bond Future	0.00	145.78963	145.78963	0.00000	144.91229	144.91229		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	148.64110	148.64110	0.00000	147.74675	147.74675		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	149.16905	149.16905	0.00000	148.25762	148.25762		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	146.32918	146.32918	0.00000	146.19931	146.19931		0.00	0.00	360,116,111.98	2,461	0.00
I2050	On 06/08/2026	Bond Future	0.00	146.83261	146.83261	0.00000	146.44976	146.44976		0.00	0.00	880,995.66	6	18,162.00
I2050	On 05/11/2026	Bond Future	0.00	149.60583	149.60583	0.00000	149.21611	149.21611		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	150.02835	150.02835	0.00000	149.63135	149.63135		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	152.97472	152.97472	0.00000	152.56999	152.56999		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	133.44605	133.44605	0.00000	133.44045	133.44045		11.58	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	133.97264	133.97264	0.00000	133.05045	133.05045		11.25	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	136.50325	136.50325	0.00000	135.56402	135.56402		10.67	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	136.25433	136.25433	0.00000	135.29726	135.29726		10.31	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	138.93026	138.93026	0.00000	137.95433	137.95433		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	444.99000	444.99000	0.00000	444.45500	444.45500		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00	453.95000	453.95000	0.00000	452.58000	452.58000		0.00	0.00	0.00	0	255.00
IGOV	On 05/11/2026	Index Future	0.00	462.61400	462.61400	0.00000	461.21900	461.21900		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00	471.66100	471.66100	0.00000	470.23900	470.23900		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	480.92500	480.92500	0.00000	479.47500	479.47500		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 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
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00		0.00	0.00	0	0.00
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	8.69000	105.12997	0.00000	8.69000	105.12997	0.43		0.00	0.00	0	0.00
R186	On 06/08/2026		Bond Future	0.00	8.57000	102.10931	0.00000	8.57000	102.10931	0.29		0.00	0.00	0	0.00
R186	On 05/11/2026		Bond Future	0.00	8.12000	104.29868	0.00000	8.12000	104.29868	0.11		0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R187	On 07/05/2026		Bond Future	0.00	7.20000	102.80421	0.00000	7.26111	102.76974	0.63		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.05852	100.94278	0.00000	7.17778	100.90066	0.39		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	5.83881	102.82560	0.00000	6.21045	102.78297	0.12		0.00	0.00	0	0.00
R187	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R188	On 07/05/2026		Bond Future	0.00	7.45000	105.44787	0.00000	7.49588	105.37863	1.62		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.45671	104.54440	0.00000	7.53538	104.45025	1.41		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.40906	105.86409	0.00000	7.50605	105.76296	1.14		0.00	0.00	0	0.00
R188	On 21/12/2027		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	299.28775	299.28775	0.00000	298.88747	298.88747	0.00		0.00	93,377,778.00	312	0.00
R202	On 06/08/2026		Bond Future	0.00	300.79431	300.79431	0.00000	299.00421	299.00421	0.00		0.00	12,031,772.40	40	1,025.00
R202	On 05/11/2026		Bond Future	0.00	306.47511	306.47511	0.00000	304.65172	304.65172	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	306.93752	306.93752	0.00000	305.07944	305.07944	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	312.96563	312.96563	0.00000	311.07105	311.07105	0.00		0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	7.94000	102.40291	0.00000	8.01088	102.17824	4.54		0.00	5,470,363,452.20	53,420	0.00
R2030	On 06/08/2026		Bond Future	0.00	8.03136	100.16280	0.00000	8.07557	100.03143	4.22		0.00	209,340,252.00	2,090	154,187.00
R2030	On 06/08/2026		Bond Future	7.21 Call	104.70000	0.10470	0.00000	92.91000	0.09291	104.700	3.97	0.11	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	388.97000	0.38897	0.00000	352.89000	0.35289	388.970	3.88	0.31	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	767.85000	0.76785	0.00000	836.94000	0.83694	767.850	4.06	(0.48)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.05969	102.03136	0.00000	8.10761	101.89783	3.76		0.00	0.00	0	9,863.00
R2030	On 04/02/2027		Bond Future	0.00	8.07665	99.99600	0.00000	8.12907	99.86004	3.50		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.10523	101.93764	0.00000	8.16306	101.79900	3.25		0.00	0.00	0	0.00
R2030	On 31/01/2030		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026		Bond Future	0.00	8.25000	100.93204	0.00000	8.31572	100.63089	7.42		0.00	3,773,344,315.40	37,385	0.00
R2032	On 06/08/2026		Bond Future	0.00	8.31835	102.70143	0.00000	8.37184	102.46536	6.80		0.00	11,913,365.88	116	130,104.00
R2032	On 05/11/2026		Bond Future	0.00	8.35724	100.45691	0.00000	8.41374	100.21673	6.33		0.00	0.00	0	41,865.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 04/02/2027	Bond Future	0.00		8.39027	102.39900	0.00000	8.45015	102.15432			6.03	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.42339	100.22627	0.00000	8.48705	99.97678			5.78	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		8.34500	109.66633	0.00000	8.42572	109.22861			7.88	0.00	33,996,562.30	310	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.42937	111.49910	0.00000	8.48263	111.21984			7.56	0.00	4,125,466.70	37	9,216.00
R2033	On 05/11/2026	Bond Future	0.00		8.47039	108.53629	0.00000	8.52638	108.25213			7.09	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.50619	110.63471	0.00000	8.56521	110.34517			6.60	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.54222	107.73918	0.00000	8.60456	107.44401			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		8.52000	103.90587	0.00000	8.60066	103.40787			9.67	0.00	5,914,529,932.14	56,922	0.00
R2035	On 06/08/2026	Bond Future	0.00		8.60021	105.61062	0.00000	8.65297	105.29299			9.05	0.00	143,630,443.20	1,360	78,627.00
R2035	On 06/08/2026	Bond Future	7.70	Call	329.48000	0.32948	0.00000	293.92000	0.29392	329.480		9.26	0.14	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	7.95	Call	552.98000	0.55298	0.00000	496.42000	0.49642	552.980		9.02	0.21	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,071.14000	1.07114	0.00000	972.79000	0.97279	1,071.140		8.80	0.35	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,765.62000	2.76562	0.00000	2,977.42000	2.97742	2,765.620		8.81	(0.62)	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,238.68000	2.23868	0.00000	2,073.98000	2.07398	2,238.680		9.02	0.56	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,526.57000	2.52657	0.00000	2,349.43000	2.34943	2,526.570		9.10	0.60	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,934.03000	3.93403	0.00000	3,710.59000	3.71059	3,934.030		9.59	0.74	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	704.32000	0.70432	0.00000	789.47000	0.78947	704.320		9.73	(0.23)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,344.25000	4.34425	0.00000	4,110.69000	4.11069	4,344.250		9.74	0.77	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	527.77000	0.52777	0.00000	595.34000	0.59534	527.770		10.05	(0.18)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	360.11000	0.36011	0.00000	409.32000	0.40932	360.110		10.49	(0.13)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	317.22000	0.31722	0.00000	361.43000	0.36143	317.220		10.64	(0.11)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	312.30000	0.31230	0.00000	355.93000	0.35593	312.300		10.66	(0.11)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	165.46000	0.16546	0.00000	190.60000	0.19060	165.460		11.42	(0.06)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	144.43000	0.14443	0.00000	166.72000	0.16672	144.430		11.59	(0.05)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.64218	103.07796	0.00000	8.69713	102.75478			8.56	0.00	9,483,172.32	92	32,644.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,013.01000	1.01301	0.00000	933.31000	0.93331	1,013.010		8.60	0.27	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,994.75000	2.99475	0.00000	3,183.82000	3.18382	2,994.750		8.40	(0.55)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,979.86000	2.97986	0.00000	2,805.44000	2.80544	2,979.860		8.62	0.57	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,692.27000	1.69227	0.00000	1,821.69000	1.82169	1,692.270		8.81	(0.37)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,173.55000	1.17355	0.00000	1,270.77000	1.27077	1,173.550		9.29	(0.27)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	695.01000	0.69501	0.00000	757.28000	0.75728	695.010		10.13	(0.17)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.68093	105.07062	0.00000	8.73833	104.74126			8.29	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	1,063.53000	1.06353	0.00000	990.32000	0.99032	1,063.530		8.50	0.24	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,753.80000	1.75380	0.00000	1,641.37000	1.64137	1,753.800		8.03	0.36	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,240.87000	2.24087	0.00000	2,105.87000	2.10587	2,240.870		7.98	0.43	7,923,980.41	2,100	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,485.28000	2.48528	0.00000	2,636.47000	2.63647	2,485.280		8.16	(0.43)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	2,306.29000	2.30629	0.00000	2,449.62000	2.44962	2,306.290		8.23	(0.41)	(3,741,322.40)	1,050	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,476.96000	1.47696	0.00000	1,577.88000	1.57788	1,476.960		8.83	(0.28)	(5,179,310.56)	2,100	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.71522	102.60513	0.00000	8.77518	102.26934			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		8.82500	100.12525	0.00000	8.90076	99.61623			11.09	0.00	10,010,121,994.00	99,976	0.00
R2037	On 06/08/2026	Bond Future	0.00		8.91507	97.48425	0.00000	8.96253	97.17213			10.93	0.00	7,798,740.00	80	226,243.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,311.42000	7.31142	0.00000	7,045.49000	7.04549	7,311.420		12.91	0.88	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	140.20000	0.14020	0.00000	159.63000	0.15963	140.200		14.44	(0.05)	0.00	0	2,541.00

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 06/08/2026	Bond Future	11.30 Put	46.78000	0.04678	0.00000	54.34000	0.05434	46.780	15.12	(0.02)	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00	8.95871	99.30295	0.00000	9.00788	98.98531		10.25	0.00	4,270,026.85	43	0.00	
R2037	On 05/11/2026	Bond Future	9.46 Call	4,771.42000	4.77142	0.00000	4,564.77000	4.56477	4,771.420	10.59	0.68	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23 Put	732.47000	0.73247	0.00000	790.10000	0.79010	732.470	12.07	(0.16)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83 Put	418.50000	0.41850	0.00000	453.36000	0.45336	418.500	13.24	(0.09)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00	8.99931	96.96438	0.00000	9.05035	96.64078		10.13	0.00	0.00	0	0.00	
R2037	On 04/02/2027	Bond Future	8.44 Call	1,855.03000	1.85503	0.00000	1,749.99000	1.74999	1,855.030	9.88	0.35	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31 Put	2,495.86000	2.49586	0.00000	2,631.15000	2.63115	2,495.860	10.21	(0.39)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81 Put	1,628.46000	1.62846	0.00000	1,724.64000	1.72464	1,628.460	10.99	(0.27)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00	9.04523	98.84716	0.00000	9.09828	98.51721		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	8.92000	115.37571	0.00000	8.99574	114.77641		11.19	0.00	180,101,483.31	1,561	0.00	
R2038	On 06/08/2026	Bond Future	0.00	9.00953	117.23619	0.00000	9.05694	116.86877		10.62	0.00	0.00	0	1,924.00	
R2038	On 05/11/2026	Bond Future	0.00	9.05924	113.93924	0.00000	9.10839	113.56530		10.15	0.00	0.00	0	2,570.00	
R2038	On 04/02/2027	Bond Future	0.00	9.10577	116.14211	0.00000	9.15679	115.76109		9.63	0.00	0.00	0	0.00	
R2038	On 06/05/2027	Bond Future	0.00	9.15276	112.91220	0.00000	9.20577	112.52377		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	9.02000	107.55170	0.00000	9.09573	106.95803		12.25	0.00	0.00	0	0.00	
R2039	On 06/08/2026	Bond Future	0.00	9.11447	109.23185	0.00000	9.15660	108.90785		11.59	0.00	256,913,311.20	2,352	2,992.00	
R2039	On 05/11/2026	Bond Future	0.00	9.16463	106.28984	0.00000	9.20822	105.96006		11.07	0.00	0.00	0	0.00	
R2039	On 04/02/2027	Bond Future	0.00	9.21185	108.34478	0.00000	9.25700	108.00877		10.82	0.00	0.00	0	0.00	
R2039	On 06/05/2027	Bond Future	0.00	9.25949	105.46787	0.00000	9.30629	105.12536		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	9.09000	101.78865	0.00000	9.16577	101.20639		12.68	0.00	3,319,735,031.10	32,614	0.00	
R2040	On 06/08/2026	Bond Future	0.00	9.18706	98.85859	0.00000	9.22920	98.54069		12.58	0.00	66,729,548.25	675	80,733.00	
R2040	On 05/11/2026	Bond Future	0.00	9.23407	100.70295	0.00000	9.27756	100.37946		11.84	0.00	0.00	0	1,566.00	
R2040	On 05/11/2026	Bond Future	9.91 Call	6,452.98000	6.45298	0.00000	6,228.64000	6.22864	6,452.980	12.64	0.73	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	10.67 Put	768.85000	0.76885	0.00000	822.12000	0.82212	768.850	14.35	(0.14)	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	11.27 Put	454.73000	0.45473	0.00000	487.92000	0.48792	454.730	15.67	(0.09)	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	0.00	9.27873	98.14098	0.00000	9.32370	97.81139		11.78	0.00	0.00	0	0.00	
R2040	On 04/02/2027	Bond Future	8.78 Call	2,350.32000	2.35032	0.00000	2,236.91000	2.23691	2,350.320	11.45	0.37	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	9.67 Put	2,768.13000	2.76813	0.00000	2,899.26000	2.89926	2,768.130	12.05	(0.37)	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	10.17 Put	1,839.80000	1.83980	0.00000	1,933.90000	1.93390	1,839.800	12.99	(0.26)	0.00	0	2,300.00	
R2040	On 06/05/2027	Bond Future	0.00	9.32803	100.04658	0.00000	9.37457	99.71055		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	9.20000	108.78726	0.00000	9.27072	108.17231		13.38	0.00	781,962,824.88	7,188	0.00	
R2042	On 06/08/2026	Bond Future	0.00	9.29465	110.45937	0.00000	9.33151	110.14424		13.12	0.00	31,039,082.97	281	10,754.00	
R2042	On 05/11/2026	Bond Future	0.00	9.34567	107.41415	0.00000	9.38370	107.09349		12.54	0.00	0.00	0	0.00	
R2042	On 04/02/2027	Bond Future	0.00	9.39403	109.49085	0.00000	9.43331	109.16413		11.95	0.00	0.00	0	0.00	
R2042	On 06/05/2027	Bond Future	0.00	9.44272	106.51012	0.00000	9.48333	106.17698		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	9.20000	98.51924	0.00000	9.28072	97.84407		14.20	0.00	3,295,567,097.24	33,451	0.00	
R2044	On 06/08/2026	Bond Future	0.00	9.30349	95.54517	0.00000	9.34029	95.24237		14.59	0.00	122,393,362.77	1,281	46,020.00	
R2044	On 06/08/2026	Bond Future	9.00 Put	4,166.09000	4.16609	0.00000	4,374.13000	4.37413	4,166.090	14.00	(0.63)	0.00	0	7,000.00	
R2044	On 06/08/2026	Bond Future	9.25 Put	2,933.50000	2.93350	0.00000	3,105.91000	3.10591	2,933.500	14.19	(0.51)	0.00	0	7,000.00	

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	
											Option					
R2044	On 06/08/2026	Bond Future	9.75	Put	1,392.14	0.0000	1.39214	0.00000	1,497.20	0.0000	1,392.140	15.15	(0.29)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.34824	0.0000	97.32776	0.00000	9.38611	0.0000		13.34	0.00	194,655,520.00	2,000	89,193.00
R2044	On 04/02/2027	Bond Future	0.00		9.39084	0.0000	94.82586	0.00000	9.42987	0.0000		13.35	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.43733	0.0000	96.66705	0.00000	9.47758	0.0000		12.76	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000		0.00	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		9.15500	0.0000	97.91691	0.00000	9.23060	0.0000		15.43	0.00	7,765,398,464.46	79,306	0.00
R2048	On 06/08/2026	Bond Future	0.00		9.24398	0.0000	99.33237	0.00000	9.28058	0.0000		14.73	0.00	17,283,832.38	174	253,841.00
R2048	On 06/08/2026	Bond Future	9.00	Put	4,141.21	0.0000	4.14121	0.00000	4,356.73	0.0000	4,141.210	14.48	(0.61)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	943.33	0.0000	0.94333	0.00000	1,022.83	0.0000	943.330	16.53	(0.20)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.28702	0.0000	96.74607	0.00000	9.32464	0.0000		14.55	0.00	0.00	0	37,149.00
R2048	On 04/02/2027	Bond Future	0.00		9.32830	0.0000	98.61631	0.00000	9.36701	0.0000		13.91	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.36620	0.0000	96.08894	0.00000	9.40602	0.0000		13.92	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000		0.00	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		9.07500	0.0000	126.82570	0.00000	9.15558	0.0000		15.92	0.00	2,682,744,032.10	21,153	0.00
R2053	On 06/08/2026	Bond Future	0.00		9.16684	0.0000	128.58226	0.00000	9.20341	0.0000		15.17	0.00	12,858,226.00	100	69,515.00
R2053	On 06/08/2026	Bond Future	8.10	Call	484.42	0.0000	0.48442	0.00000	450.53	0.0000	484.420	15.81	0.10	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,458.04	0.0000	3.45804	0.00000	3,273.13	0.0000	3,458.040	14.97	0.48	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	4,260.33	0.0000	4.26033	0.00000	4,510.71	0.0000	4,260.330	14.97	(0.52)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	1,995.77	0.0000	1.99577	0.00000	2,147.46	0.0000	1,995.770	15.96	(0.30)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.20602	0.0000	125.11863	0.00000	9.24359	0.0000		14.58	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.24245	0.0000	127.53759	0.00000	9.28107	0.0000		14.37	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.27864	0.0000	124.15069	0.00000	9.31837	0.0000		14.37	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000		0.00	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		8.67000	0.0000	84.85537	0.00000	8.75564	0.0000		11.72	0.00	1,364,304,638.86	16,078	0.00
R209	On 06/08/2026	Bond Future	0.00		8.75539	0.0000	86.19314	0.00000	8.80785	0.0000		10.96	0.00	14,997,606.36	174	37,291.00
R209	On 05/11/2026	Bond Future	0.00		8.79590	0.0000	84.64915	0.00000	8.85025	0.0000		10.35	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.83285	0.0000	86.28562	0.00000	8.88926	0.0000		9.78	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,237.39	0.0000	1.23739	0.00000	1,155.50	0.0000	1,237.390	9.79	0.28	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,552.08	0.0000	2.55208	0.00000	2,698.61	0.0000	2,552.080	9.75	(0.44)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.86989	0.0000	84.80871	0.00000	8.92848	0.0000		9.60	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,852.37	0.0000	1.85237	0.00000	1,745.80	0.0000	1,852.370	9.57	0.36	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,249.96	0.0000	2.24996	0.00000	2,373.32	0.0000	2,249.960	9.95	(0.37)	0.00	0	4,620.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	0.0000	93.75000	0.00000	6.25000	0.0000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		262.50401	0.0000	262.50401	0.00000	262.49820	0.0000		0.00	0.00	169,315,086.45	645	0.00
R210	On 06/08/2026	Bond Future	0.00		267.47580	0.0000	267.47580	0.00000	267.34967	0.0000		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		268.98834	0.0000	268.98834	0.00000	268.86075	0.0000		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		274.24930	0.0000	274.24930	0.00000	274.11952	0.0000		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		276.01049	0.0000	276.01049	0.00000	275.87893	0.0000		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00000	0.0000	0.00000	0.00000	100.00000	0.0000		0.00	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		8.10000	0.0000	97.06702	0.00000	8.16571	0.0000		5.90	0.00	7,844,180,020.24	80,812	0.00
R213	On 06/08/2026	Bond Future	0.00		8.16986	0.0000	98.75849	0.00000	8.21844	0.0000		5.40	0.00	155,544,621.75	1,575	55,172.00

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	
R213	On 05/11/2026	Bond Future	0.00	8.20805	97.04922	0.00000	8.25983	96.86960		5.23	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.24029	98.92520	0.00000	8.29579	98.74225		4.77	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.26563	97.29229	0.00000	8.32529	97.10577		4.51	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	1,491.52000	1.49152	0.00000	1,408.01000	1.40801	1,491.520	4.37	0.47	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	793.65000	0.79365	0.00000	845.37000	0.84537	793.650	5.09	(0.26)	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	9.10500	80.32035	0.00000	9.19064	79.73863		14.33	0.00	1,368,417,802.95	17,037	0.00
R214	On 06/08/2026	Bond Future	0.00	9.19195	81.54138	0.00000	9.24410	81.19227		13.62	0.00	0.00	0	23,757.00
R214	On 05/11/2026	Bond Future	0.00	9.23775	79.76468	0.00000	9.29145	79.40928		13.40	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00	9.28176	81.30665	0.00000	9.33714	80.94441		12.77	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.32238	79.58543	0.00000	9.37946	79.21618		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 :										58,456,054,484.19		574,806	1,627,766.00	
Grand Total:										58,456,054,484.19		574,806	1,627,766.00	