

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/05/2026

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	1,284.43000	1,284.43000	0.00000	1,288.10400	1,288.10400	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,308.05300	1,308.05300	0.00000	1,312.37900	1,312.37900	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,333.17200	1,333.17200	0.00000	1,337.74100	1,337.74100	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,359.19300	1,359.19300	0.00000	1,363.71800	1,363.71800	0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027		Index Future	0.00	1,383.67400	1,383.67400	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	1,662.97400	1,662.97400	0.00000	1,670.17500	1,670.17500	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,693.56000	1,693.56000	0.00000	1,701.64900	1,701.64900	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,726.08100	1,726.08100	0.00000	1,734.53400	1,734.53400	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,759.77100	1,759.77100	0.00000	1,768.21600	1,768.21600	0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027		Index Future	0.00	1,791.46700	1,791.46700	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	1,405.11500	1,405.11500	0.00000	1,411.11700	1,411.11700	0.00	0.00	0.00	0	78.00
ALBI	On 05/11/2026		Index Future	0.00	1,430.95900	1,430.95900	0.00000	1,437.71000	1,437.71000	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,458.43700	1,458.43700	0.00000	1,465.49300	1,465.49300	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,486.90300	1,486.90300	0.00000	1,493.95100	1,493.95100	0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027		Index Future	0.00	1,513.68500	1,513.68500	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	9.14575	94.59278	0.00000	9.07713	94.92703	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	9.22190	92.54348	0.00000	9.14108	92.92614	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	9.29200	94.34283	0.00000	9.20471	94.74397	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.35629	92.40957	0.00000	9.26683	92.80844	0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027		Bond Future	0.00	9.45840	94.10622	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	9.66592	93.18476	0.00000	9.66577	93.18588	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.72957	90.63853	0.00000	9.72372	90.68149	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.78675	92.40125	0.00000	9.77923	92.45577	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.84304	89.96118	0.00000	9.83667	90.00675	0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027		Bond Future	0.00	9.92076	91.61064	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	1,378.07600	1,378.07600	0.00000	1,384.17800	1,384.17800	0.00	0.00	0.00	0	681.00
GOVI	On 05/11/2026		GOVI	0.00	1,403.42100	1,403.42100	0.00000	1,410.26300	1,410.26300	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,430.37100	1,430.37100	0.00000	1,437.51700	1,437.51700	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,458.29000	1,458.29000	0.00000	1,465.43100	1,465.43100	0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027		GOVI	0.00	1,484.55600	1,484.55600	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	150.84850	150.84850	0.00000	150.85607	150.85607		0.00	0.00	0.00	0	8,601.00
I2029	On 05/11/2026	Bond Future	0.00	152.14382	152.14382	0.00000	152.21933	152.21933		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00	155.10096	155.10096	0.00000	155.19638	155.19638		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00	156.64160	156.64160	0.00000	156.72262	156.72262		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00	159.52526	159.52526	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	117.17638	117.17638	0.00000	117.00572	117.00572		2.59	0.00	0.00	0	4,492.00
I2031	On 05/11/2026	Bond Future	0.00	119.33632	119.33632	0.00000	119.21577	119.21577		2.34	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	119.17879	119.17879	0.00000	119.06970	119.06970		2.21	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	121.53198	121.53198	0.00000	121.40811	121.40811		1.98	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00	121.23476	121.23476	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	147.86422	147.86422	0.00000	147.68550	147.68550		0.00	0.00	106,018,645.74	717	16,500.00
I2033	On 05/11/2026	Bond Future	0.00	149.00221	149.00221	0.00000	148.88651	148.88651		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	151.89824	151.89824	0.00000	151.79839	151.79839		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	153.27098	153.27098	0.00000	153.15314	153.15314		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00	156.09274	156.09274	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	162.64781	162.64781	0.00000	161.83721	161.83721		0.00	0.00	0.00	0	4,136.00
I2038	On 05/11/2026	Bond Future	0.00	165.64584	165.64584	0.00000	164.89387	164.89387		0.00	0.00	15,073,771.44	91	1,373.00
I2038	On 04/02/2027	Bond Future	0.00	166.61645	166.61645	0.00000	165.86916	165.86916		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	169.90599	169.90599	0.00000	169.12687	169.12687		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00	170.73374	170.73374	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	125.12382	125.12382	0.00000	125.12792	125.12792		7.92	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	127.43037	127.43037	0.00000	127.49137	127.49137		7.44	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	126.98920	126.98920	0.00000	127.06626	127.06626		7.22	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	129.49675	129.49675	0.00000	129.56168	129.56168		6.80	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00	128.89491	128.89491	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	146.34419	146.34419	0.00000	145.37858	145.37858		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00	146.70788	146.70788	0.00000	145.78963	145.78963		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	149.55960	149.55960	0.00000	148.64110	148.64110		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	150.12176	150.12176	0.00000	149.16905	149.16905		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00	152.88389	152.88389	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	146.82817	146.82817	0.00000	146.83261	146.83261		0.00	0.00	0.00	0	18,162.00
I2050	On 05/11/2026	Bond Future	0.00	149.53469	149.53469	0.00000	149.60583	149.60583		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	149.93827	149.93827	0.00000	150.02835	150.02835		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	152.89847	152.89847	0.00000	152.97472	152.97472		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00	153.15205	153.15205	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	133.05094	133.05094	0.00000	133.97264	133.97264		11.61	0.00	0	0.00
I2058	On 05/11/2026		Bond Future	0.00	135.50354	135.50354	0.00000	136.50325	136.50325		11.01	0.00	0	0.00
I2058	On 04/02/2027		Bond Future	0.00	135.21930	135.21930	0.00000	136.25433	136.25433		10.70	0.00	0	0.00
I2058	On 06/05/2027		Bond Future	0.00	137.88934	137.88934	0.00000	138.93026	138.93026		10.13	0.00	0	0.00
I2058	On 05/08/2027		Bond Future	0.00	137.44199	137.44199	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	454.49600	454.49600	0.00000	453.95000	453.95000		0.00	0.00	0	255.00
IGOV	On 05/11/2026		Index Future	0.00	462.96400	462.96400	0.00000	462.61400	462.61400		0.00	0.00	0	8.00
IGOV	On 04/02/2027		Index Future	0.00	471.96200	471.96200	0.00000	471.66100	471.66100		0.00	0.00	0	0.00
IGOV	On 06/05/2027		Index Future	0.00	481.27800	481.27800	0.00000	480.92500	480.92500		0.00	0.00	0	0.00
IGOV	On 05/08/2027		Index Future	0.00	490.05000	490.05000	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	7.14682	100.91159	0.00000	7.05852	100.94278		0.37	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.51741	102.74779	0.00000	5.83881	102.82560		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	7.49796	104.49502	0.00000	7.45671	104.54440		1.46	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.50474	105.76432	0.00000	7.40906	105.86409		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	299.00717	299.00717	0.00000	300.79431	300.79431		0.00	0.00	0	1,025.00
R202	On 05/11/2026		Bond Future	0.00	304.51872	304.51872	0.00000	306.47511	306.47511		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	304.90763	304.90763	0.00000	306.93752	306.93752		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	310.92742	310.92742	0.00000	312.96563	312.96563		0.00	0.00	0	0.00
R202	On 05/08/2027		Bond Future	0.00	310.99117	310.99117	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	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		9.39000	97.92750	0.00000	9.39000	97.92750			4.54	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.10900	99.93224	0.00000	8.03136	100.16280			4.24	0.00	19,986,448.00	200	153,987.00
R2030	On 06/08/2026	Bond Future	7.21	Call	74.22000	0.07422	0.00000	104.70000	0.10470	74.220	3.89	0.08	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	337.97000	0.33797	0.00000	388.97000	0.38897	337.970	4.00	0.28	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	926.55000	0.92655	0.00000	767.85000	0.76785	926.550	4.30	(0.52)	0.00	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.16050	101.75071	0.00000	8.05969	102.03136			3.77	0.00	0.00	0	9,863.00
R2030	On 04/02/2027	Bond Future	0.00		8.19176	99.69775	0.00000	8.07665	99.99600			3.45	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		8.22752	101.64475	0.00000	8.10523	101.93764			3.05	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.34378	99.48124	0.00000	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	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	0.00000	10.14000	92.70350			7.42	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.39330	102.37084	0.00000	8.31835	102.70143			6.54	0.00	11,260,792.40	110	129,994.00
R2032	On 05/11/2026	Bond Future	0.00		8.44730	100.07441	0.00000	8.35724	100.45691			6.10	0.00	0.00	0	41,865.00
R2032	On 04/02/2027	Bond Future	0.00		8.48870	101.99718	0.00000	8.39027	102.39900			5.80	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.52521	99.82760	0.00000	8.42339	100.22627			5.55	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.60720	101.63836	0.00000	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	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	0.00000	10.38000	99.28823			7.88	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.50385	111.10884	0.00000	8.42937	111.49910			7.29	0.00	0.00	0	9,216.00
R2033	On 05/11/2026	Bond Future	0.00		8.55858	108.08914	0.00000	8.47039	108.53629			6.86	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.60182	110.16606	0.00000	8.50619	110.63471			6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.64069	107.27342	0.00000	8.54222	107.73918			6.17	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.72003	109.21831	0.00000	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	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	0.00000	10.86000	90.66028			9.67	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		8.66864	105.19890	0.00000	8.60021	105.61062			8.72	0.00	1,757,873,619.00	16,710	92,587.00
R2035	On 06/08/2026	Bond Future	7.70	Call	207.14000	0.20714	0.00000	329.48000	0.32948	207.140	8.60	0.10	0.00	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	7.95	Call	385.85000	0.38585	0.00000	552.98000	0.55298	385.850	8.44	0.17	0.00	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	8.29	Call	873.98000	0.87398	0.00000	1,071.14000	1.07114	873.980	8.53	0.31	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	2,975.23000	2.97523	0.00000	2,765.62000	2.76562	2,975.230	8.57	(0.66)	0.00	0.00	0	4,899.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,000.98000	2.00098	0.00000	2,238.68000	2.23868	2,000.980	9.01	0.53	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,279.18000	2.27918	0.00000	2,526.57000	2.52657	2,279.180	9.12	0.57	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,642.13000	3.64213	0.00000	3,934.03000	3.93403	3,642.130	9.69	0.72	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	814.45000	0.81445	0.00000	704.32000	0.70432	814.450	9.84	(0.26)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,041.56000	4.04156	0.00000	4,344.25000	4.34425	4,041.560	9.86	0.75	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	614.68000	0.61468	0.00000	527.77000	0.52777	614.680	10.16	(0.20)	0.00	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	421.38000	0.42138	0.00000	360.11000	0.36011	421.380	10.59	(0.14)	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	371.54000	0.37154	0.00000	317.22000	0.31722	371.540	10.74	(0.13)	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	365.76000	0.36576	0.00000	312.30000	0.31230	365.760	10.75	(0.13)	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	193.12000	0.19312	0.00000	165.46000	0.16546	193.120	11.49	(0.07)	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	168.20000	0.16820	0.00000	144.43000	0.14443	168.200	11.65	(0.06)	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.72148	102.61199	0.00000	8.64218	103.07796			8.57	0.00	0.00	0	32,644.00
R2035	On 05/11/2026	Bond Future	7.97	Call	772.77000	0.77277	0.00000	1,013.01000	1.01301	772.770	8.09	0.23	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	3,210.73000	3.21073	0.00000	2,994.75000	2.99475	3,210.730	8.25	(0.59)	0.00	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,721.34000	2.72134	0.00000	2,979.86000	2.97986	2,721.340	8.64	0.54	0.00	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,886.70000	1.88670	0.00000	1,692.27000	1.69227	1,886.700	8.89	(0.40)	0.00	0.00	0	600.00

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	9.30 Put	1,332.42000	1.33242	0.00000	1,173.55000	1.17355	1,332.420	9.42	(0.30)	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.80 Put	795.65000	0.79565	0.00000	695.01000	0.69501	795.650	10.24	(0.19)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00	8.76594	104.58332	0.00000	8.68093	105.07062	7.99	0.00	0.00	0	0.00		
R2035	On 04/02/2027	Bond Future	7.70 Call	742.48000	0.74248	0.00000	1,063.53000	1.06353	742.480	7.71	0.20	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.20 Call	1,436.86000	1.43686	0.00000	1,753.80000	1.75380	1,436.860	7.61	0.33	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.43 Call	1,936.27000	1.93627	0.00000	2,240.87000	2.24087	1,936.270	7.71	0.40	0.00	0	1,050.00	
R2035	On 04/02/2027	Bond Future	8.85 Put	2,680.53000	2.68053	0.00000	2,485.28000	2.48528	2,680.530	8.11	(0.46)	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.93 Put	2,499.27000	2.49927	0.00000	2,306.29000	2.30629	2,499.270	8.21	(0.44)	0.00	0	1,050.00	
R2035	On 04/02/2027	Bond Future	9.43 Put	1,632.69000	1.63269	0.00000	1,476.96000	1.47696	1,632.690	8.89	(0.31)	0.00	0	1,050.00	
R2035	On 06/05/2027	Bond Future	0.00	8.80198	102.11972	0.00000	8.71522	102.60513	7.84	0.00	0.00	0	0.00		
R2035	On 05/08/2027	Bond Future	0.00	8.87003	103.97273	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	8.98815	97.00420	0.00000	8.91507	97.48425	10.90	0.00	0.00	0	226,243.00		
R2037	On 06/08/2026	Bond Future	10.02 Call	6,897.15000	6.89715	0.00000	7,311.42000	7.31142	6,897.150	13.02	0.86	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70 Put	155.91000	0.15591	0.00000	140.20000	0.14020	155.910	14.36	(0.05)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30 Put	49.98000	0.04998	0.00000	46.78000	0.04678	49.980	14.95	(0.02)	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00	9.04143	98.76936	0.00000	8.95871	99.30295	9.93	0.00	0.00	0	0.00		
R2037	On 05/11/2026	Bond Future	9.46 Call	4,440.78000	4.44078	0.00000	4,771.42000	4.77142	4,440.780	10.72	0.65	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23 Put	835.50000	0.83550	0.00000	732.47000	0.73247	835.500	12.18	(0.18)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83 Put	472.00000	0.47200	0.00000	418.50000	0.41850	472.000	13.29	(0.10)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00	9.08709	96.40872	0.00000	8.99931	96.96438	9.75	0.00	0.00	0	0.00		
R2037	On 04/02/2027	Bond Future	8.44 Call	1,509.34000	1.50934	0.00000	1,855.03000	1.85503	1,509.340	9.37	0.31	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31 Put	2,709.41000	2.70941	0.00000	2,495.86000	2.49586	2,709.410	10.20	(0.42)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81 Put	1,797.03000	1.79703	0.00000	1,628.46000	1.62846	1,797.030	11.05	(0.29)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00	9.13469	98.29162	0.00000	9.04523	98.84716	9.24	0.00	0.00	0	0.00		
R2037	On 05/08/2027	Bond Future	0.00	9.21159	95.81613	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	9.07737	116.71096	0.00000	9.00953	117.23619	10.25	0.00	0.00	0	1,924.00		
R2038	On 05/11/2026	Bond Future	0.00	9.13652	113.35206	0.00000	9.05924	113.93924	9.82	0.00	0.00	0	2,570.00		
R2038	On 04/02/2027	Bond Future	0.00	9.18783	115.53016	0.00000	9.10577	116.14211	9.24	0.00	0.00	0	0.00		
R2038	On 06/05/2027	Bond Future	0.00	9.23630	112.30091	0.00000	9.15276	112.91220	9.27	0.00	0.00	0	0.00		
R2038	On 05/08/2027	Bond Future	0.00	9.31208	114.33658	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	9.19765	108.59349	0.00000	9.11447	109.23185	11.22	0.00	128,140,318.20	1,180	4,002.00		
R2039	On 05/11/2026	Bond Future	0.00	9.25723	105.59100	0.00000	9.16463	106.28984	11.09	0.00	0.00	0	0.00		
R2039	On 04/02/2027	Bond Future	0.00	9.30950	107.61994	0.00000	9.21185	108.34478	10.46	0.00	0.00	0	0.00		
R2039	On 06/05/2027	Bond Future	0.00	9.35911	104.74066	0.00000	9.25949	105.46787	10.41	0.00	0.00	0	0.00		
R2039	On 06/05/2027	Bond Future	8.94 Call	2,908.55000	2.90855	0.00000	3,219.02000	3.21902	2,908.550	10.14	0.41	938,913.54	250	250.00	
R2039	On 06/05/2027	Bond Future	9.64 Put	3,574.62000	3.57462	0.00000	3,292.83000	3.29283	3,574.620	10.93	(0.41)	(1,888,935.74)	500	250.00	
R2039	On 05/08/2027	Bond Future	0.00	9.43425	106.63948	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	9.25458	98.34992	0.00000	9.18706	98.85859	12.56	0.00	378,548,842.08	3,849	80,733.00		
R2040	On 05/11/2026	Bond Future	0.00	9.30993	100.13967	0.00000	9.23407	100.70295	11.48	0.00	0.00	0	1,566.00		

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	9.91	Call	6,082.07000	6.08207	0.00000	6,452.98000	6.45298	6,082.070	12.81	0.70	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	10.67	Put	867.21000	0.86721	0.00000	768.85000	0.76885	867.210	14.48	(0.16)	0.00	0	2,300.00	
R2040	On 05/11/2026	Bond Future	11.27	Put	507.81000	0.50781	0.00000	454.73000	0.45473	507.810	15.74	(0.09)	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	0.00		9.35885	97.55485	0.00000	9.27873	98.14098		11.36	0.00	0.00	0	0.00	
R2040	On 04/02/2027	Bond Future	8.78	Call	1,979.86000	1.97986	0.00000	2,350.32000	2.35032	1,979.860	10.96	0.34	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	9.67	Put	2,987.55000	2.98755	0.00000	2,768.13000	2.76813	2,987.550	12.06	(0.39)	0.00	0	2,300.00	
R2040	On 04/02/2027	Bond Future	10.17	Put	2,010.06000	2.01006	0.00000	1,839.80000	1.83980	2,010.060	13.06	(0.28)	0.00	0	2,300.00	
R2040	On 06/05/2027	Bond Future	0.00		9.40939	99.46020	0.00000	9.32803	100.04658		10.82	0.00	0.00	0	0.00	
R2040	On 05/08/2027	Bond Future	0.00		9.48568	96.75510	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		9.35171	109.97212	0.00000	9.29465	110.45937		12.69	0.00	0.00	0	10,754.00	
R2042	On 05/11/2026	Bond Future	0.00		9.41046	106.86870	0.00000	9.34567	107.41415		12.17	0.00	0.00	0	0.00	
R2042	On 04/02/2027	Bond Future	0.00		9.46251	108.92221	0.00000	9.39403	109.49085		11.90	0.00	0.00	0	0.00	
R2042	On 06/05/2027	Bond Future	0.00		9.51206	105.94223	0.00000	9.44272	106.51012		11.86	0.00	0.00	0	0.00	
R2042	On 05/08/2027	Bond Future	0.00		9.58446	107.86272	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		9.37073	94.99300	0.00000	9.30349	95.54517		14.12	0.00	0.00	0	46,020.00	
R2044	On 06/08/2026	Bond Future	9.00	Put	4,466.78000	4.46678	0.00000	4,166.09000	4.16609	4,466.780	13.74	(0.67)	0.00	0	7,000.00	
R2044	On 06/08/2026	Bond Future	9.25	Put	3,197.34000	3.19734	0.00000	2,933.50000	2.93350	3,197.340	14.12	(0.55)	0.00	0	7,000.00	
R2044	On 06/08/2026	Bond Future	9.75	Put	1,572.72000	1.57272	0.00000	1,392.14000	1.39214	1,572.720	15.30	(0.32)	0.00	0	14,500.00	
R2044	On 05/11/2026	Bond Future	0.00		9.42290	96.72162	0.00000	9.34824	97.32776		12.96	0.00	0.00	0	89,193.00	
R2044	On 04/02/2027	Bond Future	0.00		9.46927	94.19640	0.00000	9.39084	94.82586		13.30	0.00	0.00	0	0.00	
R2044	On 06/05/2027	Bond Future	0.00		9.51684	96.03618	0.00000	9.43733	96.66705		12.68	0.00	0.00	0	0.00	
R2044	On 05/08/2027	Bond Future	0.00		9.58680	93.39416	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		9.31112	98.73530	0.00000	9.24398	99.33237		14.74	0.00	14,020,412.60	142	253,977.00	
R2048	On 06/08/2026	Bond Future	9.00	Put	4,466.78000	4.46678	0.00000	4,141.21000	4.14121	4,466.780	14.31	(0.64)	0.00	0	1,762.00	
R2048	On 06/08/2026	Bond Future	10.00	Put	1,085.96000	1.08596	0.00000	943.33000	0.94333	1,085.960	16.75	(0.22)	0.00	0	1,762.00	
R2048	On 05/11/2026	Bond Future	0.00		9.36108	96.09413	0.00000	9.28702	96.74607		14.17	0.00	0.00	0	37,149.00	
R2048	On 04/02/2027	Bond Future	0.00		9.40586	97.94039	0.00000	9.32830	98.61631		13.48	0.00	0.00	0	0.00	
R2048	On 06/05/2027	Bond Future	0.00		9.44475	95.41052	0.00000	9.36620	96.08894		13.53	0.00	24,806,735.20	260	260.00	
R2048	On 05/08/2027	Bond Future	0.00		9.50296	97.14145	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		9.23396	127.78530	0.00000	9.16684	128.58226		15.25	0.00	0.00	0	69,515.00	
R2053	On 06/08/2026	Bond Future	8.10	Call	325.97000	0.32597	0.00000	484.42000	0.48442	325.970	15.07	0.08	0.00	0	530.00	
R2053	On 06/08/2026	Bond Future	9.10	Call	3,060.95000	3.06095	0.00000	3,458.04000	3.45804	3,060.950	14.95	0.45	0.00	0	530.00	
R2053	On 06/08/2026	Bond Future	9.10	Put	4,660.20000	4.66020	0.00000	4,260.33000	4.26033	4,660.200	14.95	(0.55)	0.00	0	530.00	
R2053	On 06/08/2026	Bond Future	9.60	Put	2,270.89000	2.27089	0.00000	1,995.77000	1.99577	2,270.890	16.18	(0.32)	0.00	0	530.00	
R2053	On 05/11/2026	Bond Future	0.00		9.27992	124.24980	0.00000	9.20602	125.11863		14.67	0.00	0.00	0	4,041.00	
R2053	On 04/02/2027	Bond Future	0.00		9.31973	126.63731	0.00000	9.24245	127.53759		13.95	0.00	0.00	0	0.00	
R2053	On 06/05/2027	Bond Future	0.00		9.35695	123.24658	0.00000	9.27864	124.15069		14.00	0.00	0.00	0	0.00	
R2053	On 05/08/2027	Bond Future	0.00		9.41240	125.48095	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	

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 06/08/2026	Bond Future	0.00	8.82327	85.80463	0.00000	8.75539	86.19314		10.58	0.00	0.00	0	37,291.00
R209	On 05/11/2026	Bond Future	0.00	8.87314	84.21503	0.00000	8.79590	84.64915		10.01	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00	8.91487	85.83298	0.00000	8.83285	86.28562		9.41	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	960.63000	0.96063	0.00000	1,237.39000	1.23739	960.630	9.17	0.25	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,736.34000	2.73634	0.00000	2,552.08000	2.55208	2,736.340	9.69	(0.47)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.95339	84.35646	0.00000	8.86989	84.80871		9.24	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	1,511.26000	1.51126	0.00000	1,852.37000	1.85237	1,511.260	8.97	0.32	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,417.26000	2.41726	0.00000	2,249.96000	2.24996	2,417.260	9.96	(0.39)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00	9.01892	85.88722	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	267.21891	267.21891	0.00000	267.47580	267.47580		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00	268.60668	268.60668	0.00000	268.98834	268.98834		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	273.82770	273.82770	0.00000	274.24930	274.24930		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	275.60985	275.60985	0.00000	276.01049	276.01049		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00	280.68202	280.68202	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	8.25106	98.46357	0.00000	8.16986	98.75849		5.56	0.00	0.00	0	55,172.00
R213	On 05/11/2026	Bond Future	0.00	8.30738	96.70501	0.00000	8.20805	97.04922		5.15	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.35037	98.56274	0.00000	8.24029	98.92520		4.65	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.38056	96.93337	0.00000	8.26563	97.29229		4.37	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	1,303.04000	1.30304	0.00000	1,491.52000	1.49152	1,303.040	4.30	0.43	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	908.29000	0.90829	0.00000	793.65000	0.79365	908.290	5.15	(0.29)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00	8.46569	98.69329	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	9.25406	81.12584	0.00000	9.19195	81.54138		13.63	0.00	78,124,183.92	963	24,720.00
R214	On 05/11/2026	Bond Future	0.00	9.30721	79.30540	0.00000	9.23775	79.76468		13.02	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00	9.35487	80.82893	0.00000	9.28176	81.30665		12.34	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.39637	79.10725	0.00000	9.32238	79.58543		12.27	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00	9.45938	80.54293	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 :											2,532,903,746.38	24,972	1,644,911.00	
Grand Total:											2,532,903,746.38	24,972	1,644,911.00	