

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/05/2026

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		1,281.55000	1,281.55000	0.00000	1,278.29300	1,278.29300		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,305.11700	1,305.11700	0.00000	1,301.80100	1,301.80100		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,330.16700	1,330.16700	0.00000	1,326.79000	1,326.79000		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,356.12500	1,356.12500	0.00000	1,352.68200	1,352.68200		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,380.57300	1,380.57300	0.00000	1,377.06500	1,377.06500		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		1,653.81400	1,653.81400	0.00000	1,648.72600	1,648.72600		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,684.22600	1,684.22600	0.00000	1,679.04600	1,679.04600		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,716.55300	1,716.55300	0.00000	1,711.27600	1,711.27600		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,750.05100	1,750.05100	0.00000	1,744.67200	1,744.67200		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,781.60100	1,781.60100	0.00000	1,776.12000	1,776.12000		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		1,395.73600	1,395.73600	0.00000	1,392.53900	1,392.53900		0.00	0.00	0	78.00
ALBI	On 05/11/2026	Index Future	0.00		1,421.40200	1,421.40200	0.00000	1,418.14800	1,418.14800		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,448.68400	1,448.68400	0.00000	1,445.37000	1,445.37000		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,476.95500	1,476.95500	0.00000	1,473.57700	1,473.57700		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,503.58200	1,503.58200	0.00000	1,500.13800	1,500.13800		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.23022	94.18341	0.00000	9.29049	93.89273		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.31049	92.12632	0.00000	9.37364	91.83040		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.38524	93.91675	0.00000	9.45148	93.61555		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.45436	91.97478	0.00000	9.52394	91.66786		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.56133	93.66516	0.00000	9.63490	93.35153		0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.79103	92.26042	0.00000	9.81920	92.05421		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.85883	89.69692	0.00000	9.88792	89.48700		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.92037	91.44048	0.00000	9.95034	91.22705		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.98118	88.98117	0.00000	10.01215	88.76360		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		10.06341	90.61423	0.00000	10.09559	90.39170		0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,362.75300	1,362.75300	0.00000	1,362.75300	1,362.75300		0.00	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,368.64900	1,368.64900	0.00000	1,365.39600	1,365.39600		0.00	0.00	0	729.00
GOVI	On 05/11/2026	GOVI	0.00		1,393.81700	1,393.81700	0.00000	1,390.50500	1,390.50500		0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,420.57000	1,420.57000	0.00000	1,417.19700	1,417.19700		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,448.29200	1,448.29200	0.00000	1,444.85400	1,444.85400		0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,474.40200	1,474.40200	0.00000	1,470.89700	1,470.89700		0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		150.73990	150.73990	0.00000	150.85485	150.85485		0.00	55,773,763.00	370	8,601.00
I2029	On 05/11/2026	Bond Future	0.00		152.03271	152.03271	0.00000	152.15004	152.15004		0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		154.98640	154.98640	0.00000	155.10675	155.10675		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 06/05/2027	Bond Future	0.00	156.52414	156.52414	0.00000	156.64721	156.64721		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00	159.40840	159.40840	0.00000	159.53205	159.53205		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 06/08/2026	Bond Future	0.00	116.81500	116.81500	0.00000	117.00628	117.00628		2.59	0.00	85,391,765.00	731	4,275.00
I2031	On 05/11/2026	Bond Future	0.00	118.96795	118.96795	0.00000	119.16295	119.16295		2.34	0.00	1,490,906,349.40	12,532	5,176.00
I2031	On 04/02/2027	Bond Future	0.00	118.80238	118.80238	0.00000	119.00180	119.00180		2.21	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	121.14776	121.14776	0.00000	121.35135	121.35135		1.98	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00	120.84662	120.84662	0.00000	121.05262	121.05262		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 06/08/2026	Bond Future	0.00	147.38384	147.38384	0.00000	147.46025	147.46025		0.00	0.00	93,883,506.08	637	16,500.00
I2033	On 05/11/2026	Bond Future	0.00	148.51256	148.51256	0.00000	148.59061	148.59061		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	151.39769	151.39769	0.00000	151.47808	151.47808		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	152.76006	152.76006	0.00000	152.84228	152.84228		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00	155.57507	155.57507	0.00000	155.65720	155.65720		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 06/08/2026	Bond Future	0.00	162.10890	162.10890	0.00000	162.08938	162.08938		0.00	0.00	0.00	0	4,136.00
I2038	On 05/11/2026	Bond Future	0.00	165.09666	165.09666	0.00000	165.07697	165.07697		0.00	0.00	0.00	0	1,373.00
I2038	On 04/02/2027	Bond Future	0.00	166.05521	166.05521	0.00000	166.03613	166.03613		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	169.33326	169.33326	0.00000	169.31399	169.31399		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00	170.15432	170.15432	0.00000	170.13284	170.13284		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 06/08/2026	Bond Future	0.00	125.22137	125.22137	0.00000	125.20654	125.20654		7.92	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	127.52922	127.52922	0.00000	127.51446	127.51446		7.44	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	127.08922	127.08922	0.00000	127.07479	127.07479		7.22	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	129.59822	129.59822	0.00000	129.58387	129.58387		6.80	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00	129.00174	129.00174	0.00000	128.98557	128.98557		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 06/08/2026	Bond Future	0.00	146.91376	146.91376	0.00000	146.89753	146.89753		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00	147.28741	147.28741	0.00000	147.27117	147.27117		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	150.14906	150.14906	0.00000	150.13321	150.13321		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	150.72230	150.72230	0.00000	150.70636	150.70636		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00	153.49804	153.49804	0.00000	153.48035	153.48035		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 06/08/2026	Bond Future	0.00	147.74183	147.74183	0.00000	149.38355	149.38355		0.00	0.00	0.00	0	18,162.00
I2050	On 05/11/2026	Bond Future	0.00	150.46460	150.46460	0.00000	152.13683	152.13683		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	150.88531	150.88531	0.00000	152.59086	152.59086		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	153.86393	153.86393	0.00000	155.60342	155.60342		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00	154.13856	154.13856	0.00000	155.90870	155.90870		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 06/08/2026	Bond Future	0.00	135.15112	135.15112	0.00000	135.13667	135.13667		11.61	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	137.64201	137.64201	0.00000	137.62776	137.62776		11.01	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	137.39848	137.39848	0.00000	137.38464	137.38464		10.70	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	140.11101	140.11101	0.00000	140.09707	140.09707		10.13	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00	139.70840	139.70840	0.00000	139.69266	139.69266		10.05	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	444.99000	444.99000		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	
IGOV	On 06/08/2026		Index Future	0.00	455.29100	455.29100	0.00000	456.25700	456.25700		0.00	0.00	0.00	0	255.00
IGOV	On 05/11/2026		Index Future	0.00	463.77400	463.77400	0.00000	464.75800	464.75800		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027		Index Future	0.00	472.78300	472.78300	0.00000	473.78700	473.78700		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027		Index Future	0.00	482.11400	482.11400	0.00000	483.13800	483.13800		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027		Index Future	0.00	490.91000	490.91000	0.00000	491.95100	491.95100		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
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 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 06/08/2026		Bond Future	0.00	7.26057	100.87144	0.00000	7.31350	100.85277	0.37		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.87721	102.70658	0.00000	7.04160	102.68776	0.10		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 06/08/2026		Bond Future	0.00	7.67295	104.28588	0.00000	7.56835	104.41083	1.46		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.72144	105.53884	0.00000	7.59190	105.67355	1.19		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 06/08/2026		Bond Future	0.00	301.43660	301.43660	0.00000	301.20409	301.20409	0.00		0.00	0.00	0	1,025.00
R202	On 05/11/2026		Bond Future	0.00	306.99212	306.99212	0.00000	306.75583	306.75583	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	307.42686	307.42686	0.00000	307.18760	307.18760	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	313.49549	313.49549	0.00000	313.25207	313.25207	0.00		0.00	0.00	0	0.00
R202	On 05/08/2027		Bond Future	0.00	313.61337	313.61337	0.00000	313.36199	313.36199	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 06/08/2026		Bond Future	0.00	8.16962	99.75267	0.00000	8.24268	99.53679	4.24		0.00	10,174,772.34	102	153,665.00
R2030	On 06/08/2026		Bond Future	7.21 Call	53.13000	0.05313	0.00000	41.69000	0.04169	53.130	3.89	0.07	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	273.09000	0.27309	0.00000	227.66000	0.22766	273.090	4.00	0.24	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	999.75000	0.99975	0.00000	1,129.36000	1.12936	999.750	4.30	(0.56)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.22648	101.56754	0.00000	8.30579	101.34793	3.77		0.00	1,001,760,647.02	9,863	15.00
R2030	On 04/02/2027		Bond Future	0.00	8.26440	99.51011	0.00000	8.35106	99.28683	3.45		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.30781	101.45304	0.00000	8.40328	101.22568	3.05		0.00	0.00	0	0.00
R2030	On 05/08/2027		Bond Future	0.00	8.43251	99.28793	0.00000	8.53958	99.05529	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 06/08/2026		Bond Future	0.00	8.45309	102.10809	0.00000	8.52382	101.79837	6.54		0.00	0.00	0	129,994.00
R2032	On 05/11/2026		Bond Future	0.00	8.51063	99.80651	0.00000	8.58540	99.49138	6.10		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	8.55609	101.72324	0.00000	8.63526	101.40259			5.80	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.59695	99.54788	0.00000	8.68104	99.22126			5.55	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00	8.68322	101.35541	0.00000	8.77322	101.02171			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 06/08/2026	Bond Future	0.00	8.56861	110.77096	0.00000	8.63905	110.40499			7.29	0.00	0.00	0	9,216.00
R2033	On 05/11/2026	Bond Future	0.00	8.62682	107.74477	0.00000	8.70093	107.37236			6.86	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.67400	109.81405	0.00000	8.75204	109.43512			6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.71703	106.91410	0.00000	8.79943	106.52798			6.17	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00	8.80045	108.85442	0.00000	8.88799	108.46010			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 06/08/2026	Bond Future	0.00	8.75398	104.68846	0.00000	8.81325	104.33591			8.72	0.00	7,328,192.20	70	92,587.00
R2035	On 06/08/2026	Bond Future	7.70 Call	142.96000	0.14296	0.00000	121.75000	0.12175	142.960	8.60	0.07	0.00	0	4,876.00	
R2035	On 06/08/2026	Bond Future	7.95 Call	280.43000	0.28043	0.00000	241.49000	0.24149	280.430	8.44	0.13	0.00	0	4,876.00	
R2035	On 06/08/2026	Bond Future	8.29 Call	683.76000	0.68376	0.00000	602.42000	0.60242	683.760	8.53	0.27	0.00	0	1,000.00	
R2035	On 06/08/2026	Bond Future	8.34 Put	3,280.85000	3.28085	0.00000	3,544.06000	3.54406	3,280.850	8.57	(0.71)	0.00	0	4,876.00	
R2035	On 06/08/2026	Bond Future	8.71 Call	1,688.95000	1.68895	0.00000	1,533.71000	1.53371	1,688.950	9.01	0.49	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	8.79 Call	1,946.08000	1.94608	0.00000	1,776.30000	1.77630	1,946.080	9.12	0.53	0.00	0	1,000.00	
R2035	On 06/08/2026	Bond Future	9.13 Call	3,235.39000	3.23539	0.00000	3,009.26000	3.00926	3,235.390	9.69	0.68	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	9.21 Put	904.78000	0.90478	0.00000	1,019.79000	1.01979	904.780	9.84	(0.28)	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	9.22 Call	3,619.88000	3.61988	0.00000	3,380.97000	3.38097	3,619.880	9.86	0.72	0.00	0	250.00	
R2035	On 06/08/2026	Bond Future	9.39 Put	679.97000	0.67997	0.00000	772.12000	0.77212	679.970	10.16	(0.22)	0.00	0	1,000.00	
R2035	On 06/08/2026	Bond Future	9.63 Put	462.53000	0.46253	0.00000	530.10000	0.53010	462.530	10.59	(0.16)	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	9.71 Put	406.58000	0.40658	0.00000	467.34000	0.46734	406.580	10.74	(0.14)	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	9.72 Put	400.09000	0.40009	0.00000	460.04000	0.46004	400.090	10.75	(0.14)	0.00	0	250.00	
R2035	On 06/08/2026	Bond Future	10.13 Put	207.31000	0.20731	0.00000	241.63000	0.24163	207.310	11.49	(0.08)	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	10.22 Put	179.71000	0.17971	0.00000	210.03000	0.21003	179.710	11.65	(0.07)	0.00	0	250.00	
R2035	On 05/11/2026	Bond Future	0.00	8.81054	102.09197	0.00000	8.87234	101.73316			8.57	0.00	0.00	0	32,644.00
R2035	On 05/11/2026	Bond Future	7.97 Call	635.63000	0.63563	0.00000	570.26000	0.57026	635.630	8.09	0.20	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.47 Put	3,493.20000	3.49320	0.00000	3,726.78000	3.72678	3,493.200	8.25	(0.62)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.80 Call	2,413.95000	2.41395	0.00000	2,242.78000	2.24278	2,413.950	8.64	0.51	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	8.97 Put	2,067.16000	2.06716	0.00000	2,232.31000	2.23231	2,067.160	8.89	(0.43)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	9.30 Put	1,460.77000	1.46077	0.00000	1,587.32000	1.58732	1,460.770	9.42	(0.32)	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.80 Put	869.71000	0.86971	0.00000	952.15000	0.95215	869.710	10.24	(0.21)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00	8.85917	104.05238	0.00000	8.92365	103.68727			7.99	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70 Call	626.48000	0.62648	0.00000	568.28000	0.56828	626.480	7.71	0.17	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.20 Call	1,247.18000	1.24718	0.00000	1,145.21000	1.14521	1,247.180	7.61	0.30	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.43 Call	1,705.45000	1.70545	0.00000	1,577.63000	1.57763	1,705.450	7.71	0.37	0.00	0	1,050.00	
R2035	On 04/02/2027	Bond Future	8.85 Put	2,905.59000	2.90559	0.00000	3,093.19000	3.09319	2,905.590	8.11	(0.49)	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.93 Put	2,711.12000	2.71112	0.00000	2,889.64000	2.88964	2,711.120	8.21	(0.46)	0.00	0	1,050.00	
R2035	On 04/02/2027	Bond Future	9.43 Put	1,774.53000	1.77453	0.00000	1,902.79000	1.90279	1,774.530	8.89	(0.33)	0.00	0	1,050.00	
R2035	On 06/05/2027	Bond Future	0.00	8.89944	101.57801	0.00000	8.96676	101.20601			7.84	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00	8.97175	103.42299	0.00000	9.04246	103.04312			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 06/08/2026	Bond Future	0.00	9.08296	96.38612	0.00000	9.12679	96.10217			10.90	0.00	0.00	0	226,416.00
R2037	On 06/08/2026	Bond Future	10.02 Call	6,328.26000	6.32826	0.00000	6,098.04000	6.09804	6,328.260	13.02	0.85	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70 Put	168.21000	0.16821	0.00000	190.04000	0.19004	168.210	14.36	(0.06)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30 Put	52.41000	0.05241	0.00000	60.55000	0.06055	52.410	14.95	(0.02)	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00	9.13982	98.13975	0.00000	9.18526	97.85082			9.93	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
R2037	On 05/11/2026	Bond Future	9.46 Call	3,999.65000	3.99965	0.00000	3,829.53000	3.82953	3,999.650	10.72	0.62	0.00	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23 Put	920.14000	0.92014	0.00000	983.82000	0.98382	920.140	12.18	(0.19)	0.00	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83 Put	516.16000	0.51616	0.00000	554.76000	0.55476	516.160	13.29	(0.11)	0.00	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00	9.18945	95.76610	0.00000	9.23657	95.47219		9.75	0.00	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44 Call	1,293.07000	1.29307	0.00000	1,216.66000	1.21666	1,293.070	9.37	0.28	0.00	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31 Put	2,956.25000	2.95625	0.00000	3,095.81000	3.09581	2,956.250	10.20	(0.45)	0.00	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81 Put	1,964.16000	1.96416	0.00000	2,065.47000	2.06547	1,964.160	11.05	(0.32)	0.00	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00	9.24114	97.63605	0.00000	9.29008	97.33665		9.24	0.00	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00	9.32219	95.15045	0.00000	9.37337	94.84447		9.08	0.00	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	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00	9.17222	115.98227	0.00000	9.21596	115.64844		10.25	0.00	0.00	0.00	0	1,924.00
R2038	On 05/11/2026	Bond Future	0.00	9.23502	112.60979	0.00000	9.28040	112.27012		9.82	0.00	0.00	0.00	0	2,570.00
R2038	On 04/02/2027	Bond Future	0.00	9.29029	114.77254	0.00000	9.33734	114.42703		9.24	0.00	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00	9.34283	111.52807	0.00000	9.39170	111.17602		9.27	0.00	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00	9.42265	113.55176	0.00000	9.47369	113.19207		8.91	0.00	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	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00	9.29231	107.87360	0.00000	9.33597	107.54390		11.22	0.00	0.00	0.00	0	4,002.00
R2039	On 05/11/2026	Bond Future	0.00	9.35534	104.85767	0.00000	9.40054	104.52224		11.09	0.00	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00	9.41132	106.87157	0.00000	9.45810	106.53027		10.46	0.00	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00	9.46475	103.97720	0.00000	9.51323	103.62946		10.41	0.00	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94 Call	2,581.88000	2.58188	0.00000	2,458.51000	2.45851	2,581.880	10.14	0.38	0.00	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64 Put	3,865.33000	3.86533	0.00000	4,024.62000	4.02462	3,865.330	10.93	(0.43)	0.00	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00	9.54366	105.86408	0.00000	9.59416	105.50891		9.83	0.00	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	0.00	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	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00	9.38000	97.41486	0.00000	9.41341	97.16790		12.56	0.00	0.00	0.00	0	80,733.00
R2040	On 05/11/2026	Bond Future	0.00	9.43961	99.18726	0.00000	9.47413	98.93595		11.48	0.00	0.00	0.00	0	1,566.00
R2040	On 05/11/2026	Bond Future	9.91 Call	5,385.46000	5.38546	0.00000	5,228.44000	5.22844	5,385.460	12.81	0.67	0.00	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67 Put	989.49000	0.98949	0.00000	1,041.92000	1.04192	989.490	14.48	(0.18)	0.00	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27 Put	575.74000	0.57574	0.00000	608.65000	0.60865	575.740	15.74	(0.11)	0.00	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00	9.49317	96.58324	0.00000	9.52881	96.32773		11.36	0.00	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78 Call	1,639.14000	1.63914	0.00000	1,569.60000	1.56960	1,639.140	10.96	0.30	0.00	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67 Put	3,350.01000	3.35001	0.00000	3,468.26000	3.46826	3,350.010	12.06	(0.43)	0.00	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17 Put	2,260.04000	2.26004	0.00000	2,346.94000	2.34694	2,260.040	13.06	(0.31)	0.00	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00	9.54847	98.46920	0.00000	9.58533	98.20894		10.82	0.00	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00	9.62968	95.74792	0.00000	9.66809	95.48176		11.00	0.00	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	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00	9.48232	108.86915	0.00000	9.51554	108.59132		12.69	0.00	0.00	0.00	0	10,754.00
R2042	On 05/11/2026	Bond Future	0.00	9.54546	105.74537	0.00000	9.57978	105.46261		12.17	0.00	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00	9.60218	107.77629	0.00000	9.63759	107.48870		11.90	0.00	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00	9.65651	104.77354	0.00000	9.69309	104.48063		11.86	0.00	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00	9.73376	106.67471	0.00000	9.77179	106.37528		11.23	0.00	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	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00	9.50117	93.93553	0.00000	9.52404	93.75196		14.12	0.00	0.00	0.00	0	46,020.00
R2044	On 06/08/2026	Bond Future	9.00 Put	5,145.14000	5.14514	0.00000	5,292.30000	5.29230	5,145.140	13.74	(0.73)	0.00	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25 Put	3,735.78000	3.73578	0.00000	3,863.28000	3.86328	3,735.780	14.12	(0.61)	0.00	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75 Put	1,864.72000	1.86472	0.00000	1,949.62000	1.94962	1,864.720	15.30	(0.37)	0.00	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00	9.55736	95.64457	0.00000	9.58090	95.45791		12.96	0.00	0.00	0.00	0	89,193.00

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
R2044	On 04/02/2027	Bond Future	0.00	9.60806	93.09779	0.00000	9.63228	92.90806		13.30	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00	9.66005	94.91571	0.00000	9.68500	94.72255		12.68	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00	9.73460	92.25506	0.00000	9.76054	92.05728		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 06/08/2026	Bond Future	0.00	9.45213	97.50054	0.00000	9.46945	97.35065		14.74	0.00	0.00	0	253,924.00
R2048	On 06/08/2026	Bond Future	9.00 Put	5,230.71000	5.23071	0.00000	5,351.12000	5.35112	5,230.710	14.31	(0.71)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00 Put	1,312.55000	1.31255	0.00000	1,367.75000	1.36775	1,312.550	16.75	(0.26)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00	9.50626	94.83659	0.00000	9.52406	94.68424		14.17	0.00	0.00	0	37,149.00
R2048	On 04/02/2027	Bond Future	0.00	9.55550	96.65776	0.00000	9.57378	96.50298		13.48	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00	9.59876	94.10258	0.00000	9.61755	93.94498		13.53	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00	9.66153	95.81139	0.00000	9.68103	95.64990		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 06/08/2026	Bond Future	0.00	9.36992	126.19712	0.00000	9.39230	125.93901		15.25	0.00	0.00	0	69,515.00
R2053	On 06/08/2026	Bond Future	8.10 Call	191.10000	0.19110	0.00000	183.72000	0.18372	191.100	15.07	0.05	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Call	2,301.03000	2.30103	0.00000	2,224.83000	2.22483	2,301.030	14.95	0.38	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10 Put	5,488.46000	5.48846	0.00000	5,670.37000	5.67037	5,488.460	14.95	(0.62)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60 Put	2,722.27000	2.72227	0.00000	2,843.64000	2.84364	2,722.270	16.18	(0.38)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00	9.41987	122.63234	0.00000	9.44289	122.36974		14.67	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00	9.46385	124.98765	0.00000	9.48748	124.72075		13.95	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	9.50530	121.56422	0.00000	9.52960	121.29238		14.00	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00	9.56509	123.77022	0.00000	9.59026	123.49212		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 06/08/2026	Bond Future	0.00	8.90819	85.32181	0.00000	8.96711	84.98891		10.58	0.00	0.00	0	37,360.00
R209	On 05/11/2026	Bond Future	0.00	8.96127	83.72317	0.00000	9.02237	83.38433		10.01	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00	9.00651	85.33090	0.00000	9.06986	84.98605		9.41	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	823.61000	0.82361	0.00000	753.18000	0.75318	823.610	9.17	0.22	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	2,952.82000	2.95282	0.00000	3,133.09000	3.13309	2,952.820	9.69	(0.50)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.04865	83.84426	0.00000	9.11443	83.49288		9.24	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call	1,334.44000	1.33444	0.00000	1,236.52000	1.23652	1,334.440	8.97	0.30	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put	2,599.54000	2.59954	0.00000	2,751.42000	2.75142	2,599.540	9.96	(0.41)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00	9.11774	85.36721	0.00000	9.18636	85.00851		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 06/08/2026	Bond Future	0.00	267.24369	267.24369	0.00000	267.22888	267.22888		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00	268.63096	268.63096	0.00000	268.61628	268.61628		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	273.85010	273.85010	0.00000	273.83656	273.83656		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	275.63156	275.63156	0.00000	275.61825	275.61825		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00	280.70902	280.70902	0.00000	280.69256	280.69256		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 06/08/2026	Bond Future	0.00	8.31145	98.24494	0.00000	8.37738	98.00695		5.56	0.00	0.00	0	55,172.00
R213	On 05/11/2026	Bond Future	0.00	8.37194	96.48210	0.00000	8.44227	96.23998		5.15	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.41990	98.33466	0.00000	8.49520	98.08841		4.65	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.45543	96.70044	0.00000	8.53629	96.44965		4.37	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13 Call	1,193.37000	1.19337	0.00000	1,095.38000	1.09538	1,193.370	4.30	0.41	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25 Put	964.60000	0.96460	0.00000	1,044.52000	1.04452	964.600	5.15	(0.30)	0.00	0	2,830.00

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R213	On 05/08/2027	Bond Future	0.00	8.54605	98.45790	0.00000	8.63388	98.20144	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 06/08/2026	Bond Future	0.00	9.37964	80.29499	0.00000	9.40737	80.11320	13.63	0.00	0.00	0	24,720.00
R214	On 05/11/2026	Bond Future	0.00	9.43669	78.45920	0.00000	9.46526	78.27421	13.02	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00	9.48856	79.96578	0.00000	9.51797	79.77768	12.34	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.53425	78.22689	0.00000	9.56454	78.03534	12.27	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00	9.60153	79.64798	0.00000	9.63295	79.45209	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 :										2,745,218,995.04		24,305	1,639,868.00
Grand Total:										2,745,218,995.04		24,305	1,639,868.00