INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/06/2026

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
Derivatives															
AL37	On 06/08/2026	Index Future	0.00		1,300.85900	1,300.85900	0.00000	1,298.66100	1,298.66100	0.00	0.00	0.00		0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,325.02500	1,325.02500	0.00000	1,322.79500	1,322.79500	0.00	0.00	0.00		0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,350.42700	1,350.42700	0.00000	1,348.16000	1,348.16000	0.00	0.00	0.00		0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,376.35500	1,376.35500	0.00000	1,374.04300	1,374.04300	0.00	0.00	0.00		0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,402.11800	1,402.11800	0.00000	1,399.75300	1,399.75300	0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,702.91700	1,702.91700	0.00000	1,699.85900	1,699.85900	0.00	0.00	0.00		0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,734.55200	1,734.55200	0.00000	1,731.44900	1,731.44900	0.00	0.00	0.00		0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,767.80500	1,767.80500	0.00000	1,764.65000	1,764.65000	0.00	0.00	0.00		0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,801.74700	1,801.74700	0.00000	1,798.52900	1,798.52900	0.00	0.00	0.00		0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,835.47200	1,835.47200	0.00000	1,832.18200	1,832.18200	0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,436.93000	1,436.93000	0.00000	1,433.52400	1,433.52400	0.00	0.00	0.00		0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,463.62400	1,463.62400	0.00000	1,460.16400	1,460.16400	0.00	0.00	0.00		0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,491.68300	1,491.68300	0.00000	1,488.16300	1,488.16300	0.00	0.00	0.00		0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,520.32400	1,520.32400	0.00000	1,516.73400	1,516.73400	0.00	0.00	0.00		0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,548.78100	1,548.78100	0.00000	1,545.11400	1,545.11400	0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.77113	96.43627	0.00000	8.79743	96.30534	0.00	0.00	0.00		0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.82559	94.43914	0.00000	8.85310	94.30598	0.00	0.00	0.00		0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.87639	96.27254	0.00000	8.90524	96.13696	0.00	0.00	0.00		0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.92630	94.34667	0.00000	8.95663	94.20837	0.00	0.00	0.00		0	0.00
ES33	On 05/08/2027	Bond Future	0.00		8.98965	96.14874	0.00000	9.02164	96.00756	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 06/08/2026	Bond Future	0.00		9.32927	95.74261	0.00000	9.36041	95.50160	0.00	0.00	0.00		0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.37966	93.26174	0.00000	9.41176	93.01648	0.00	0.00	0.00		0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.42594	95.07261	0.00000	9.45905	94.82269	0.00	0.00	0.00		0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.47446	92.65459	0.00000	9.50866	92.39976	0.00	0.00	0.00		0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.53032	94.42300	0.00000	9.56567	94.16312	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 06/08/2026	GOVI	0.00		1,410.27900	1,410.27900	0.00000	1,406.80000	1,406.80000	0.00	0.00	0.00		0	734.00
GOVI	On 05/11/2026	GOVI	0.00		1,436.47800	1,436.47800	0.00000	1,432.94300	1,432.94300	0.00	0.00	0.00		0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,464.01700	1,464.01700	0.00000	1,460.42000	1,460.42000	0.00	0.00	0.00		0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,492.12600	1,492.12600	0.00000	1,488.45900	1,488.45900	0.00	0.00	0.00		0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,520.05500	1,520.05500	0.00000	1,516.31000	1,516.31000	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 06/08/2026	Bond Future	0.00		151.24290	151.24290	0.00000	151.28998	151.28998	0.00	0.00	0.00		0	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		152.55637	152.55637	0.00000	152.60464	152.60464	0.00	0.00	0.00		0	0.00
I2029	On 04/02/2027	Bond Future	0.00		155.51755	155.51755	0.00000	155.56698	155.56698	0.00	0.00	0.00		0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.00037	157.00037	0.00000	157.05052	157.05052	0.00	0.00	0.00		0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.00301	160.00301	0.00000	160.05373	160.05373	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		117.05262	117.05262	0.00000	117.04161	117.04161	2.62	0.00	0.00		0	5,856.00

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
I2031	On 05/11/2026	Bond Future	0.00		119.23284	119.23284	0.00000	119.22191	119.22191		2.35	0.00	834,629.88	7	7,363.00
I2031	On 04/02/2027	Bond Future	0.00		119.04237	119.04237	0.00000	119.03121	119.03121		2.21	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.35453	121.35453	0.00000	121.34309	121.34309		2.00	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.10982	121.10982	0.00000	121.09758	121.09758		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		148.12819	148.12819	0.00000	148.11349	148.11349		0.00	0.00	0.00	0	22,216.00
I2033	On 05/11/2026	Bond Future	0.00		149.28024	149.28024	0.00000	149.26557	149.26557		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		152.17776	152.17776	0.00000	152.16303	152.16303		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.49013	153.49013	0.00000	153.47484	153.47484		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.42570	156.42570	0.00000	156.40985	156.40985		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		162.92141	162.92141	0.00000	163.22834	163.22834		0.00	0.00	0.00	0	4,204.00
I2038	On 05/11/2026	Bond Future	0.00		165.95593	165.95593	0.00000	166.26893	166.26893		0.00	0.00	0.00	0	1,467.00
I2038	On 04/02/2027	Bond Future	0.00		166.90297	166.90297	0.00000	167.22217	167.22217		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		170.14490	170.14490	0.00000	170.47026	170.47026		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		171.07019	171.07019	0.00000	171.40099	171.40099		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		125.22557	125.22557	0.00000	125.21220	125.21220		7.81	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.55808	127.55808	0.00000	127.54467	127.54467		7.37	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.08343	127.08343	0.00000	127.06976	127.06976		7.16	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.55172	129.55172	0.00000	129.53780	129.53780		6.73	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.00706	129.00706	0.00000	128.99222	128.99222		6.61	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		146.81299	146.81299	0.00000	147.12148	147.12148		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		147.18510	147.18510	0.00000	147.49972	147.49972		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		150.04227	150.04227	0.00000	150.36303	150.36303		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		150.53976	150.53976	0.00000	150.86657	150.86657		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		153.41798	153.41798	0.00000	153.75073	153.75073		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		149.09207	149.09207	0.00000	148.82233	148.82233		0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		151.86872	151.86872	0.00000	151.59431	151.59431		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		152.28496	152.28496	0.00000	152.00550	152.00550		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		155.24319	155.24319	0.00000	154.95777	154.95777		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		155.61929	155.61929	0.00000	155.32789	155.32789		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		135.99372	135.99372	0.00000	135.97989	135.97989		11.23	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		138.52677	138.52677	0.00000	138.51309	138.51309		10.65	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		138.26502	138.26502	0.00000	138.25108	138.25108		10.36	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		140.95055	140.95055	0.00000	140.93614	140.93614		9.79	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		140.62411	140.62411	0.00000	140.60859	140.60859		9.62	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 06/08/2026	Index Future	0.00		457.27100	457.27100	0.00000	457.42600	457.42600		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		465.87700	465.87700	0.00000	466.03900	466.03900		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		474.91800	474.91800	0.00000	475.08500	475.08500		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		484.14500	484.14500	0.00000	484.31300	484.31300		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		493.31200	493.31200	0.00000	493.48100	493.48100		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

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
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	8.40000		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		7.18801	100.89705	0.00000	7.18695	100.89743		0.35	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.48241	102.75180	0.00000	6.47711	102.75241		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 06/08/2026	Bond Future	0.00		7.56322	104.41696	0.00000	7.56377	104.41630		1.41	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.56714	105.69932	0.00000	7.56762	105.69882		1.21	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.50711	103.87871	0.00000	7.50754	103.87835		1.01	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.40309	105.87273	0.00000	7.40377	105.87232		0.68	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.23666	102.56575	0.00000	7.23848	102.56510		0.46	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		302.73319	302.73319	0.00000	303.29108	303.29108		0.00	0.00	0.00	0	1,245.00
R202	On 05/11/2026	Bond Future	0.00		308.37143	308.37143	0.00000	308.94054	308.94054		0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		308.76259	308.76259	0.00000	309.34283	309.34283		0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.76005	314.76005	0.00000	315.35159	315.35159		0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.05019	315.05019	0.00000	315.65164	315.65164		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		7.79769	100.86068	0.00000	7.83481	100.74942		4.25	0.00	0.00	0	153,211.00
R2030	On 06/08/2026	Bond Future	7.21	Call	52.69000	0.05269	0.00000	49.87000	0.04987	52.690	3.67	0.09	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	433.17000	0.43317	0.00000	404.90000	0.40490	433.170	3.92	0.43	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	295.61000	0.29561	0.00000	348.71000	0.34871	295.610	4.33	(0.30)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.81556	102.71509	0.00000	7.85579	102.60202		3.74	0.00	1,027,150,900.00	10,000	10,015.00
R2030	On 04/02/2027	Bond Future	0.00		7.81532	100.67723	0.00000	7.85931	100.56215		3.69	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.82629	102.60976	0.00000	7.87482	102.49242		3.26	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.86225	100.53870	0.00000	7.91648	100.41890		2.96	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		8.04069	103.93804	0.00000	8.08750	103.72824		6.54	0.00	74,107,822.52	713	147,366.00
R2032	On 05/11/2026	Bond Future	0.00		8.06995	101.68932	0.00000	8.11939	101.47590		6.49	0.00	0.00	0	41,770.00
R2032	On 04/02/2027	Bond Future	0.00		8.08941	103.63970	0.00000	8.14178	103.42237		5.89	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.10932	101.46852	0.00000	8.16499	101.24694		5.62	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.14404	103.38404	0.00000	8.20345	103.15801		5.14	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	ContractsTraded	Open Interest
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		8.12101	113.13417	0.00000	8.16771	112.88453		7.36	0.00	0.00	0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.15166	110.17223	0.00000	8.20074	109.91827		7.00	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.17353	112.28538	0.00000	8.22523	112.02674		6.40	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.19597	109.39751	0.00000	8.25057	109.13386		6.20	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.23171	111.46223	0.00000	8.28955	111.19334		5.73	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		8.29002	107.50435	0.00000	8.32114	107.31231		9.21	0.00	6,235,252.30	58	90,628.00
R2035	On 06/08/2026	Bond Future	7.70	Call	163.89000	0.16389	0.00000	161.15000	0.16115	163.890	7.95	0.11	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	441.49000	0.44149	0.00000	426.06000	0.42606	441.490	8.04	0.25	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,255.52000	1.25552	0.00000	1,201.78000	1.20178	1,255.520	8.34	0.51	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,118.72000	1.11872	0.00000	1,249.98000	1.24998	1,118.720	8.43	(0.46)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,999.79000	2.99979	0.00000	2,887.21000	2.88721	2,999.790	9.13	0.78	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,393.27000	3.39327	0.00000	3,271.02000	3.27102	3,393.270	9.30	0.81	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,173.78000	5.17378	0.00000	5,019.79000	5.01979	5,173.780	10.03	0.92	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	119.74000	0.11974	0.00000	152.39000	0.15239	119.740	10.20	(0.07)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,661.75000	5.66175	0.00000	5,501.74000	5.50174	5,661.750	10.23	0.93	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	73.95000	0.07395	0.00000	96.84000	0.09684	73.950	10.59	(0.04)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	39.04000	0.03904	0.00000	53.09000	0.05309	39.040	11.10	(0.02)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	31.60000	0.03160	0.00000	43.52000	0.04352	31.600	11.27	(0.02)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	30.78000	0.03078	0.00000	42.46000	0.04246	30.780	11.29	(0.02)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	8.04000	0.00804	0.00000	12.05000	0.01205	8.040	11.76	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	5.92000	0.00592	0.00000	9.04000	0.00904	5.920	11.85	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.32344	104.97908	0.00000	8.35583	104.78381		8.80	0.00	0.00	0	28,241.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,130.49000	1.13049	0.00000	1,084.65000	1.08465	1,130.490	7.87	0.34	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,714.20000	1.71420	0.00000	1,821.57000	1.82157	1,714.200	8.35	(0.42)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,931.73000	3.93173	0.00000	3,817.85000	3.81785	3,931.730	8.89	0.70	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	884.20000	0.88420	0.00000	954.07000	0.95407	884.200	9.19	(0.25)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	576.57000	0.57657	0.00000	627.97000	0.62797	576.570	9.78	(0.17)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	303.67000	0.30367	0.00000	335.29000	0.33529	303.670	10.64	(0.09)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.35074	106.99237	0.00000	8.38454	106.79351		8.12	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	999.14000	0.99914	0.00000	958.93000	0.95893	999.140	7.25	0.27	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,097.21000	2.09721	0.00000	2,024.22000	2.02422	2,097.210	7.45	0.46	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,821.63000	2.82163	0.00000	2,732.29000	2.73229	2,821.630	7.69	0.54	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,540.44000	1.54044	0.00000	1,622.96000	1.62296	1,540.440	8.27	(0.33)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,423.35000	1.42335	0.00000	1,501.35000	1.50135	1,423.350	8.39	(0.30)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	881.58000	0.88158	0.00000	936.10000	0.93610	881.580	9.17	(0.20)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.37442	104.54117	0.00000	8.40972	104.33845		7.92	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.40871	106.51516	0.00000	8.44568	106.30839		7.41	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		8.59012	99.65763	0.00000	8.61618	99.48096		11.08	0.00	37,670,584.14	378	248,945.00
R2037	On 06/08/2026	Bond Future	9.30	Put	249.98000	0.24998	0.00000	301.13000	0.30113	249.980	11.85	(0.12)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,144.34000	9.14434	0.00000	8,981.06000	8.98106	9,144.340	13.69	0.98	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	4.58000	0.00458	0.00000	6.98000	0.00698	4.580	14.63	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.44000	0.00044	0.00000	0.78000	0.00078	0.440	15.05	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.62588	101.48995	0.00000	8.65286	101.31025		10.23	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,177.22000	6.17722	0.00000	6,056.68000	6.05668	6,177.220	11.17	0.80	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	305.07000	0.30507	0.00000	333.93000	0.33393	305.070	12.59	(0.08)	0.00	0	4,490.00

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
R2037	On 05/11/2026	Bond Future	10.83	Put	128.11000	0.12811	0.00000	142.88000	0.14288	128.110	13.31	(0.04)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.65610	99.17816	0.00000	8.68408	98.99520		9.91	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,210.30000	2.21030	0.00000	2,149.96000	2.14996	2,210.300	9.13	0.44	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,541.85000	1.54185	0.00000	1,613.84000	1.61384	1,541.850	10.49	(0.29)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	975.73000	0.97573	0.00000	1,027.24000	1.02724	975.730	11.45	(0.19)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.69210	101.08190	0.00000	8.72117	100.89538		9.34	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.73893	98.73117	0.00000	8.76922	98.54089		9.52	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 06/08/2026	Bond Future	0.00		8.71599	119.54852	0.00000	8.74204	119.34068		10.61	0.00	0.00	0	2,334.00
R2038	On 05/11/2026	Bond Future	0.00		8.75874	116.26340	0.00000	8.78573	116.05195		10.30	0.00	0.00	0	2,582.00
R2038	On 04/02/2027	Bond Future	0.00		8.79613	118.49341	0.00000	8.82412	118.27809		9.23	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.83456	115.28343	0.00000	8.86363	115.06395		8.96	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.88262	117.45909	0.00000	8.91288	117.23514		8.45	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 06/08/2026	Bond Future	0.00		8.81105	111.60718	0.00000	8.83707	111.40057		11.83	0.00	0.00	0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.85428	108.68023	0.00000	8.88119	108.46998		11.44	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.89254	110.76473	0.00000	8.92038	110.55066		10.65	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.93177	107.91076	0.00000	8.96062	107.69254		10.54	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	4,077.02000	4.07702	0.00000	3,983.22000	3.98322	4,077.020	10.08	0.52	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,283.98000	2.28398	0.00000	2,369.01000	2.36901	2,283.980	11.22	(0.30)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		8.98000	109.94740	0.00000	9.00995	109.72481		9.96	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,827.86000	3.82786	0.00000	3,738.63000	3.73863	3,827.860	9.43	0.48	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	4,136.09000	4.13609	0.00000	4,042.13000	4.04213	4,136.090	9.52	0.50	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,004.63000	3.00463	0.00000	3,099.29000	3.09929	3,004.630	10.39	(0.35)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,715.26000	2.71526	0.00000	2,803.06000	2.80306	2,715.260	10.64	(0.32)	0.00	0	180.00
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 06/08/2026	Bond Future	0.00		8.88208	101.20328	0.00000	8.91832	100.92058		12.72	0.00	5,869,790.24	58	83,893.00
R2040	On 06/08/2026	Bond Future	9.20	Put	803.94000	0.80394	0.00000	938.30000	0.93830	803.940	12.59	(0.28)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.92263	103.06401	0.00000	8.96002	102.77637		11.82	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,055.18000	8.05518	0.00000	7,844.23000	7.84423	8,055.180	13.39	0.82	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	320.65000	0.32065	0.00000	357.71000	0.35771	320.650	14.85	(0.07)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	143.25000	0.14325	0.00000	162.75000	0.16275	143.250	15.72	(0.04)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.95874	100.53197	0.00000	8.99738	100.23894		11.53	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,781.46000	2.78146	0.00000	2,672.71000	2.67271	2,781.460	10.75	0.45	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,772.37000	1.77237	0.00000	1,877.06000	1.87706	1,772.370	12.42	(0.28)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,144.67000	1.14467	0.00000	1,219.41000	1.21941	1,144.670	13.54	(0.19)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.00001	102.46160	0.00000	9.03997	102.16297		10.94	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.05108	99.88623	0.00000	9.09251	99.58170		11.23	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 06/08/2026	Bond Future	0.00		9.00167	113.01387	0.00000	9.04294	112.64862		12.74	0.00	0.00	0	5,078.00
R2042	On 05/11/2026	Bond Future	0.00		9.04657	109.98672	0.00000	9.08914	109.61502		13.04	0.00	0.00	0	423.00
R2042	On 04/02/2027	Bond Future	0.00		9.08704	112.09625	0.00000	9.13097	111.71770		12.16	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.12839	109.14179	0.00000	9.17379	108.75579		12.06	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.17785	111.20159	0.00000	9.22481	110.80808		11.43	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 06/08/2026	Bond Future	0.00		9.01086	98.00545	0.00000	9.05718	97.60971		14.18	0.00	0.00	0	52,242.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,899.61000	1.89961	0.00000	2,163.93000	2.16393	1,899.610	13.49	(0.50)	0.00	0	7,000.00

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
R2044	On 06/08/2026	Bond Future	9.25	Put	1,083.35000	1.08335	0.00000	1,279.10000	1.27910	1,083.350	14.18	(0.33)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	332.87000	0.33287	0.00000	423.30000	0.42330	332.870	15.85	(0.12)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.05010	99.80738	0.00000	9.09775	99.40463		13.92	0.00	0.00	0	92,282.00
R2044	On 04/02/2027	Bond Future	0.00		9.08542	97.33812	0.00000	9.13449	96.92783		13.61	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.12512	99.20650	0.00000	9.17570	98.78824		12.92	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.17330	96.69494	0.00000	9.22552	96.26860		12.83	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		8.96173	101.90885	0.00000	8.99772	101.57423		14.92	0.00	0.00	0	255,013.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,846.02000	1.84602	0.00000	2,071.14000	2.07114	1,846.020	14.17	(0.46)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	1,173.59000	1.17359	0.00000	1,351.72000	1.35172	1,173.590	14.77	(0.33)	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	178.52000	0.17852	0.00000	229.70000	0.22970	178.520	17.57	(0.06)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.99969	99.34411	0.00000	9.03666	99.00358		14.60	0.00	0.00	0	37,553.00
R2048	On 04/02/2027	Bond Future	0.00		9.03431	101.24939	0.00000	9.07233	100.90242		14.33	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.06632	98.75146	0.00000	9.10541	98.39775		14.25	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.10505	100.61593	0.00000	9.14530	100.25531		13.56	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		8.88566	132.01685	0.00000	8.93178	131.44266		15.58	0.00	0.00	0	59,339.00
R2053	On 06/08/2026	Bond Future	8.10	Call	184.18000	0.18418	0.00000	174.57000	0.17457	184.180	14.17	0.07	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	4,275.36000	4.27536	0.00000	3,992.93000	3.99293	4,275.360	15.09	0.66	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,643.06000	1.64306	0.00000	1,934.82000	1.93482	1,643.060	15.09	(0.34)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	503.16000	0.50316	0.00000	638.44000	0.63844	503.160	16.85	(0.13)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.91982	128.58277	0.00000	8.96718	127.99839		15.23	0.00	0.00	0	4,382.00
R2053	On 04/02/2027	Bond Future	0.00		8.94985	131.04900	0.00000	8.99850	130.45366		14.31	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.98016	127.70189	0.00000	9.03018	127.09489		14.29	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.01658	130.11212	0.00000	9.06805	129.49334		13.64	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		8.46123	87.90358	0.00000	8.48718	87.75092		10.67	0.00	2,988,721.72	34	38,037.00
R209	On 05/11/2026	Bond Future	0.00		8.49490	86.36845	0.00000	8.52176	86.21323		10.23	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		8.52279	88.02494	0.00000	8.55065	87.86681		9.96	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,283.42000	1.28342	0.00000	1,245.76000	1.24576	1,283.420	8.72	0.33	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,653.28000	1.65328	0.00000	1,725.26000	1.72526	1,653.280	9.89	(0.34)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.55132	86.56264	0.00000	8.58025	86.40147		9.67	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	2,080.23000	2.08023	0.00000	2,025.91000	2.02591	2,080.230	8.76	0.42	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,551.12000	1.55112	0.00000	1,611.16000	1.61116	1,551.120	10.21	(0.29)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.58910	88.19711	0.00000	8.61921	88.03271		9.08	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		268.62888	268.62888	0.00000	268.67612	268.67612		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		270.05096	270.05096	0.00000	270.09959	270.09959		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		275.29291	275.29291	0.00000	275.34290	275.34290		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		276.97655	276.97655	0.00000	277.02701	277.02701		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		282.27290	282.27290	0.00000	282.32370	282.32370		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		7.91860	99.67814	0.00000	7.96558	99.50537		5.61	0.00	0.00	0	56,384.00
R213	On 05/11/2026	Bond Future	0.00		7.94729	97.96004	0.00000	7.99737	97.78430		5.19	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	ContractsTraded	Open Interest
R213	On 04/02/2027	Bond Future	0.00		7.96510	99.83865	0.00000	8.01876	99.65970		4.70	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		7.97667	98.20196	0.00000	8.03435	98.01954		4.42	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,830.98000	1.83098	0.00000	1,738.49000	1.73849	1,830.980	4.32	0.56	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	546.40000	0.54640	0.00000	589.94000	0.58994	546.400	5.30	(0.20)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.00492	100.05676	0.00000	8.06735	99.87064		4.18	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,529.12000	1.52912	0.00000	1,445.15000	1.44515	1,529.120	3.81	0.49	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,055.18000	1.05518	0.00000	1,126.62000	1.12662	1,055.180	4.24	(0.34)	0.00	0	1,200.00
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		8.92330	83.37466	0.00000	8.95429	83.16017		13.64	0.00	0.00	0	24,485.00
R214	On 05/11/2026	Bond Future	0.00		8.96420	81.61041	0.00000	8.99608	81.39223		13.24	0.00	0.00	0	3,508.00
R214	On 04/02/2027	Bond Future	0.00		9.00156	83.17557	0.00000	9.03441	82.95330		12.40	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.03632	81.47275	0.00000	9.07017	81.24618		12.79	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.07873	83.01131	0.00000	9.11367	82.78028		12.14	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 :												1,154,857,700.80		11,248	1,719,365.00
Grand Total:												1,154,857,700.80		11,248	1,719,365.00