

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/07/2026

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		1,307.19900		1,307.19900	0.00000	1,304.37200	1,304.37200		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,331.42200		1,331.42200	0.00000	1,328.58200	1,328.58200		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,356.80700		1,356.80700	0.00000	1,354.12900	1,354.12900		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,382.81600		1,382.81600	0.00000	1,380.18100	1,380.18100		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,408.96800		1,408.96800	0.00000	1,406.25800	1,406.25800		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,713.77100		1,713.77100	0.00000	1,706.25200	1,706.25200		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,745.52900		1,745.52900	0.00000	1,737.92300	1,737.92300		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,778.80900		1,778.80900	0.00000	1,771.34000	1,771.34000		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,812.90800		1,812.90800	0.00000	1,805.41900	1,805.41900		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,847.19300		1,847.19300	0.00000	1,839.53100	1,839.53100		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,446.78900		1,446.78900	0.00000	1,440.22500	1,440.22500		0.00	0.00	0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,473.59900		1,473.59900	0.00000	1,466.95800	1,466.95800		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,501.69400		1,501.69400	0.00000	1,495.16500	1,495.16500		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,530.48100		1,530.48100	0.00000	1,523.93100	1,523.93100		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,559.42600		1,559.42600	0.00000	1,552.72400	1,552.72400		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.65103		97.03708	0.00000	8.71757	96.70361		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.70075		95.04641	0.00000	8.76987	94.70958		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.74748		96.88135	0.00000	8.81676	96.55355		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.79144		94.96468	0.00000	8.86280	94.63704		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		8.84319		96.79850	0.00000	8.91877	96.46250		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		9.22033		96.59297	0.00000	9.29668	95.99582		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.26788		94.12321	0.00000	9.34627	93.51786		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.31195		95.94058	0.00000	9.39079	95.33900		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.35711		93.53681	0.00000	9.43765	92.93002		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.40645		95.34207	0.00000	9.48990	94.72145		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		1,420.17400		1,420.17400	0.00000	1,413.55600	1,413.55600		0.00	0.00	42,605,220.00	3	733.00
GOVI	On 05/11/2026	GOVI	0.00		1,446.49100		1,446.49100	0.00000	1,439.79400	1,439.79400		0.00	0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,474.07000		1,474.07000	0.00000	1,467.47900	1,467.47900		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,502.32700		1,502.32700	0.00000	1,495.71200	1,495.71200		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,530.73900		1,530.73900	0.00000	1,523.97200	1,523.97200		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		151.93437		151.93437	0.00000	151.89666	151.89666		0.00	0.00	0.00	0	8,413.00
I2029	On 05/11/2026	Bond Future	0.00		153.25310		153.25310	0.00000	153.21930	153.21930		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		156.21141		156.21141	0.00000	156.20186	156.20186		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.70209		157.70209	0.00000	157.70325	157.70325		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.75011		160.75011	0.00000	160.74839	160.74839		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		117.43824		117.43824	0.00000	117.40765	117.40765		2.38	0.00	0.00	0	5,873.00

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		119.61	980	119.61	980	0.00000	119.59	219		2.15	0.00	0.00	0	7,363.00
I2031	On 04/02/2027	Bond Future	0.00		119.42	271	119.42	271	0.00000	119.41	401		2.03	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.73	890	121.73	890	0.00000	121.73	835		1.85	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.52	351	121.52	351	0.00000	121.52	084		1.77	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	0.00000		100.00	000	0		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00	000	0.00000		100.00	000	0		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		147.59	985	147.59	985	0.00000	148.01	005		0.00	0.00	0.00	0	20,962.00
I2033	On 05/11/2026	Bond Future	0.00		148.73	476	148.73	476	0.00000	149.15	705		0.00	0.00	0.00	0	199.00
I2033	On 04/02/2027	Bond Future	0.00		151.60	586	151.60	586	0.00000	152.06	047		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.90	162	152.90	162	0.00000	153.37	567		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.85	699	155.85	699	0.00000	156.33	734		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	0.00000		100.00	000	0		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		163.59	024	163.59	024	0.00000	162.97	980		0.00	0.00	10,142,594.88	62	3,987.00
I2038	On 05/11/2026	Bond Future	0.00		166.62	911	166.62	911	0.00000	166.01	234		0.00	0.00	0.00	0	1,585.00
I2038	On 04/02/2027	Bond Future	0.00		167.57	028	167.57	028	0.00000	166.96	845		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		170.82	040	170.82	040	0.00000	170.21	852		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		171.79	054	171.79	054	0.00000	171.17	412		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	0.00000		100.00	000	0		0.00	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		125.91	752	125.91	752	0.00000	125.37	747		7.26	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		128.25	650	128.25	650	0.00000	127.71	025		6.85	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.78	018	127.78	018	0.00000	127.24	410		6.67	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		130.25	836	130.25	836	0.00000	129.72	079		6.35	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.75	055	129.75	055	0.00000	129.20	031		6.28	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	0.00000		100.00	000	0		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		146.00	969	146.00	969	0.00000	146.39	803		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.35	951	146.35	951	0.00000	146.75	937		0.00	0.00	0.00	0	245.00
I2046	On 04/02/2027	Bond Future	0.00		149.18	471	149.18	471	0.00000	149.61	630		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.65	955	149.65	955	0.00000	150.11	010		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.55	150	152.55	150	0.00000	153.00	794		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	0.00000		100.00	000	0		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		148.83	791	148.83	791	0.00000	148.79	820		0.00	0.00	0.00	0	18,129.00
I2050	On 05/11/2026	Bond Future	0.00		151.60	250	151.60	250	0.00000	151.56	657		0.00	0.00	0.00	0	205.00
I2050	On 04/02/2027	Bond Future	0.00		151.99	687	151.99	687	0.00000	151.98	481		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		154.94	495	154.94	495	0.00000	154.94	327		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		155.34	420	155.34	420	0.00000	155.33	954		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	000	0.00000		100.00	000	0		0.00	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		137.40	031	137.40	031	0.00000	136.54	041		10.42	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		139.95	260	139.95	260	0.00000	139.08	089		9.87	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		139.70	186	139.70	186	0.00000	138.83	613		9.63	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		142.41	139	142.41	139	0.00000	141.53	844		9.22	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		142.13	849	142.13	849	0.00000	141.24	619		9.11	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	000	0.00000		100.00	000	0		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		456.94	200	456.94	200	0.00000	456.83	300		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		465.52	200	465.52	200	0.00000	465.42	500		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		474.50	800	474.50	800	0.00000	474.48	500		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		483.71	200	483.71	200	0.00000	483.72	100		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		492.96	600	492.96	600	0.00000	492.96	700		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27	000	77.27	000	0.00000	77.27	000		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	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
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
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		7.23426		100.88073	0.00000	7.25491	100.87344		0.32	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.67209		102.73007	0.00000	6.71015	102.72571		0.11	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		7.49376		104.50005	0.00000	7.50386	104.48796		1.16	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.48622		105.78362	0.00000	7.49574	105.77370		1.02	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.41517		103.95590	0.00000	7.40717	103.96262		0.88	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.27714		105.94840	0.00000	7.25380	105.96243		0.64	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.96351		102.66458	0.00000	6.93025	102.67663		0.37	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		303.11126		303.11126	0.00000	302.64058	302.64058		0.00	0.00	0.00	0	1,054.00
R202	On 05/11/2026	Bond Future	0.00		308.74162		308.74162	0.00000	308.27139	308.27139		0.00	0.00	0.00	0	272.00
R202	On 04/02/2027	Bond Future	0.00		309.10626		309.10626	0.00000	308.67656	308.67656		0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		315.10158		315.10158	0.00000	314.68510	314.68510		0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.45698		315.45698	0.00000	315.02693	315.02693		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		7.63685		101.34454	0.00000	7.68843	101.18906		3.88	0.00	4,351,835,892.14	42,941	131,107.00
R2030	On 06/08/2026	Bond Future	7.21	Call	59.12000		0.05912	0.00000	55.82000	0.05582	59.120	3.45	0.11	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	591.31000		0.59131	0.00000	537.61000	0.53761	591.310	3.84	0.58	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	117.47000		0.11747	0.00000	167.80000	0.16780	117.470	4.28	(0.17)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.64273		103.20262	0.00000	7.69765	103.04738		3.36	0.00	4,553,299,594.40	44,120	67,303.00
R2030	On 04/02/2027	Bond Future	0.00		7.63035		101.16290	0.00000	7.68410	101.02147		3.14	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.62354		103.10185	0.00000	7.67994	102.96466		2.81	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.62661		101.06137	0.00000	7.69042	100.91949		2.58	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		7.92310		104.46746	0.00000	7.98449	104.19064		6.30	0.00	5,187,958,531.06	49,661	109,773.00
R2032	On 05/11/2026	Bond Future	0.00		7.94682		102.22328	0.00000	8.01101	101.94448		5.65	0.00	5,036,541,005.60	49,270	88,880.00
R2032	On 04/02/2027	Bond Future	0.00		7.96156		104.17270	0.00000	8.02559	103.90533		5.09	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		7.97422		102.00876	0.00000	8.04049	101.74331		4.88	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		7.99448		103.95583	0.00000	8.06566	103.68320		4.50	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.00350	113.76554	0.00000	8.06482	113.43550			6.72	0.00	0.00		0	9,289.00
R2033	On 05/11/2026	Bond Future	0.00		8.02913	110.80952	0.00000	8.09298	110.47685			6.12	0.00	0.00		0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.04678	112.92277	0.00000	8.11048	112.60185			5.56	0.00	0.00		0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.06280	110.04396	0.00000	8.12848	109.72452			5.41	0.00	0.00		0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.08585	112.14408	0.00000	8.15585	111.81618			5.21	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		8.19850	108.07178	0.00000	8.26983	107.62919			8.34	0.00	3,357,898,276.38		31,071	65,497.00
R2035	On 06/08/2026	Bond Future	7.70	Call	155.54000	0.15554	0.00000	107.65000	0.10765	155.540	7.99	0.12	0.00			0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	458.88000	0.45888	0.00000	351.81000	0.35181	458.880	8.01	0.28	0.00			0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,411.01000	1.41101	0.00000	1,182.99000	1.18299	1,411.010	8.41	0.59	0.00			0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	731.19000	0.73119	0.00000	927.05000	0.92705	731.190	8.51	(0.37)	0.00			0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,354.52000	3.35452	0.00000	2,996.70000	2.99670	3,354.520	9.26	0.85	0.00			0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,778.59000	3.77859	0.00000	3,404.61000	3.40461	3,778.590	9.44	0.88	0.00			0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,652.67000	5.65267	0.00000	5,236.07000	5.23607	5,652.670	10.22	0.96	0.00			0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	45.83000	0.04583	0.00000	66.28000	0.06628	45.830	10.41	(0.03)	0.00			0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	6,156.92000	6.15692	0.00000	5,734.17000	5.73417	6,156.920	10.43	0.97	0.00			0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	25.19000	0.02519	0.00000	36.55000	0.03655	25.190	10.81	(0.02)	0.00			0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	11.38000	0.01138	0.00000	16.34000	0.01634	11.380	11.34	(0.01)	0.00			0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	8.76000	0.00876	0.00000	12.49000	0.01249	8.760	11.51	(0.01)	0.00			0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	8.48000	0.00848	0.00000	12.08000	0.01208	8.480	11.53	(0.01)	0.00			0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	2.30000	0.00230	0.00000	3.10000	0.00310	2.300	12.44	0.00	0.00			0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	1.74000	0.00174	0.00000	2.31000	0.00231	1.740	12.63	0.00	0.00			0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.22893	105.55159	0.00000	8.30275	105.10407			7.65	0.00	3,415,649,452.40		32,360	61,003.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,148.35000	1.14835	0.00000	1,094.47000	1.09447	1,148.350	7.39	0.37	0.00			0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,308.85000	1.30885	0.00000	1,606.85000	1.60685	1,308.850	7.97	(0.37)	0.00			0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,194.49000	4.19449	0.00000	3,970.63000	3.97063	4,194.490	8.52	0.75	0.00			0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	619.66000	0.61966	0.00000	808.40000	0.80840	619.660	8.84	(0.20)	0.00			0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	383.33000	0.38333	0.00000	515.96000	0.51596	383.330	9.44	(0.13)	0.00			0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	189.17000	0.18917	0.00000	262.77000	0.26277	189.170	10.34	(0.07)	0.00			0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.25399	107.56433	0.00000	8.32816	107.12549			7.01	0.00	0.00		0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	979.50000	0.97950	0.00000	971.24000	0.97124	979.500	6.78	0.29	0.00			0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,147.11000	2.14711	0.00000	2,106.63000	2.10663	2,147.110	6.97	0.49	0.00			0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,928.30000	2.92830	0.00000	2,851.25000	2.85125	2,928.300	7.23	0.58	0.00			0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,181.17000	1.18117	0.00000	1,463.85000	1.46385	1,181.170	7.84	(0.28)	0.00			0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,083.37000	1.08337	0.00000	1,350.95000	1.35095	1,083.370	7.97	(0.26)	0.00			0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	641.04000	0.64104	0.00000	825.41000	0.82541	641.040	8.77	(0.16)	0.00			0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.27392	105.12116	0.00000	8.35012	104.68103			6.89	0.00	0.00		0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.29969	107.12799	0.00000	8.37978	106.67733			6.51	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		8.48187	100.39598	0.00000	8.55321	99.90857			10.05	0.00	3,036,978,395.00		30,250	236,639.00
R2037	On 06/08/2026	Bond Future	9.30	Put	104.53000	0.10453	0.00000	145.34000	0.14534	104.530	12.06	(0.06)	0.00			0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,853.90000	9.85390	0.00000	9,371.07000	9.37107	9,853.900	14.01	0.99	0.00			0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.92000	0.00092	0.00000	1.33000	0.00133	0.920	15.29	0.00	0.00			0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.03000	0.00003	0.00000	0.05000	0.00005	0.030	15.29	0.00	0.00			0	2,541.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2037	On 05/11/2026	Bond Future	0.00		8.51445		102.23673	0.00000	8.58794	101.74338			8.91	0.00	3,075,280,838.40	30,080	30,080.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,652.17000		6.65217	0.00000	6,329.95000	6.32995	6,652.170	10.78	0.84	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	193.06000		0.19306	0.00000	266.84000	0.26684	193.060	12.39	(0.06)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	68.46000		0.06846	0.00000	100.96000	0.10096	68.460	12.96	(0.02)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.54212		99.92814	0.00000	8.61588	99.44195		8.58	0.00	0.00		0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,299.12000		2.29912	0.00000	2,262.16000	2.26216	2,299.120	8.53	0.47	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,146.52000		1.14652	0.00000	1,425.39000	1.42539	1,146.520	9.97	(0.24)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	694.12000		0.69412	0.00000	886.52000	0.88652	694.120	10.95	(0.15)	0.00		0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.57416		101.84341	0.00000	8.64971	101.35472		8.43	0.00	0.00		0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.61289		99.52814	0.00000	8.69182	99.02807		8.32	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		8.60776		120.41762	0.00000	8.67910	119.84374		9.71	0.00	0.00		0	2,342.00
R2038	On 05/11/2026	Bond Future	0.00		8.64727		117.14240	0.00000	8.72079	116.56162		9.05	0.00	0.00		0	2,582.00
R2038	On 04/02/2027	Bond Future	0.00		8.68210		119.37642	0.00000	8.75592	118.80372		8.38	0.00	0.00		0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.71660		116.18004	0.00000	8.79219	115.60438		8.28	0.00	0.00		0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.75675		118.39716	0.00000	8.83564	117.80799		8.02	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		8.72314		112.30934	0.00000	8.78937	111.77975		10.71	0.00	0.00		0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.76402		109.38965	0.00000	8.83214	108.85365		9.96	0.00	0.00		0	210.00
R2039	On 04/02/2027	Bond Future	0.00		8.80062		111.47575	0.00000	8.86883	110.94751		9.22	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.83695		108.63234	0.00000	8.90663	108.10142		9.50	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	4,135.61000		4.13561	0.00000	4,127.22000	4.12722	4,135.610	9.42	0.55	0.00		0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	1,808.16000		1.80816	0.00000	2,192.05000	2.19205	1,808.160	10.62	(0.27)	0.00		0	250.00
R2039	On 05/08/2027	Bond Future	0.00		8.87864		110.70549	0.00000	8.95119	110.16212		9.03	0.00	0.00		0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,870.99000		3.87099	0.00000	3,887.65000	3.88765	3,870.990	8.85	0.50	0.00		0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	4,194.60000		4.19460	0.00000	4,201.49000	4.20149	4,194.600	8.93	0.52	0.00		0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,446.86000		2.44686	0.00000	2,900.89000	2.90089	2,446.860	9.80	(0.32)	0.00		0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,193.13000		2.19313	0.00000	2,615.27000	2.61527	2,193.130	10.05	(0.29)	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		8.78355		101.97757	0.00000	8.86500	101.33691		11.56	0.00	3,419,307,922.10		33,530	82,308.00
R2040	On 06/08/2026	Bond Future	9.20	Put	444.82000		0.44482	0.00000	606.50000	0.60650	444.820	12.69	(0.20)	0.00		0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.82157		103.84728	0.00000	8.90526	103.19804		10.74	0.00	3,267,035,428.80		31,460	2,380.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,561.50000		8.56150	0.00000	8,104.87000	8.10487	8,561.500	12.90	0.86	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	203.61000		0.20361	0.00000	302.58000	0.30258	203.610	14.59	(0.05)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	78.39000		0.07839	0.00000	104.13000	0.10413	78.390	15.31	(0.02)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.85574		101.31897	0.00000	8.94006	100.67406		10.37	0.00	0.00		0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,850.69000		2.85069	0.00000	2,777.64000	2.77764	2,850.690	10.05	0.49	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,334.37000		1.33437	0.00000	1,682.70000	1.68270	1,334.370	11.79	(0.24)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	825.24000		0.82524	0.00000	1,064.13000	1.06413	825.240	12.92	(0.15)	0.00		0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.89388		103.26082	0.00000	8.98014	102.61056		9.86	0.00	0.00		0	0.00
R2040	On 05/08/2027	Bond Future	0.00		8.93828		100.72197	0.00000	9.02790	100.05719		9.82	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		8.87822		114.11724	0.00000	8.95960	113.38805		12.22	0.00	0.00		0	5,769.00
R2042	On 05/11/2026	Bond Future	0.00		8.91981		111.10463	0.00000	9.00340	110.36556		11.37	0.00	0.00		0	813.00

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
R2042	On 04/02/2027	Bond Future	0.00		8.95755		113.22344	0.00000	9.04176	112.48847		10.54		0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		8.99503		110.28736	0.00000	9.08111	109.54592		10.53		0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.03728		112.39216	0.00000	9.12653	111.63404		10.07		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		8.89760		98.98328	0.00000	8.97387	98.32320		13.60		0.00	2,394,801,476.32	24,194	47,134.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,227.31000		1.22731	0.00000	1,540.05000	1.54005	1,227.310	13.60	(0.41)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	608.11000		0.60811	0.00000	801.42000	0.80142	608.110	14.35	(0.23)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	140.44000		0.14044	0.00000	197.13000	0.19713	140.440	16.15	(0.06)	0.00		0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		8.93412		100.79817	0.00000	9.01227	100.12892		12.13		0.00	2,465,523,238.20	24,460	92,716.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,275.69000		1.27569	0.00000	1,621.80000	1.62180	1,275.690	13.36	(0.26)	0.00		0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		8.96725		98.33685	0.00000	9.04581	97.67120		11.78		0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.00369		100.22167	0.00000	9.08383	99.54993		11.27		0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.04552		97.75004	0.00000	9.12843	97.06351		11.29		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		8.85493		102.91254	0.00000	8.93105	102.19553		14.27		0.00	20,607,309,922.14	200,241	99,189.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,178.58000		1.17858	0.00000	1,497.78000	1.49778	1,178.580	14.27	(0.37)	0.00		0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	670.12000		0.67012	0.00000	885.00000	0.88500	670.120	14.93	(0.24)	0.00		0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	65.55000		0.06555	0.00000	94.34000	0.09434	65.550	17.95	(0.03)	0.00		0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.89047		100.36117	0.00000	8.96837	99.63407		13.31		0.00	20,224,281,172.55	201,515	196,214.00
R2048	On 04/02/2027	Bond Future	0.00		8.92317		102.27492	0.00000	9.00152	101.55021		12.39		0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		8.95241		99.79382	0.00000	9.03218	99.06204		12.40		0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		8.98557		101.69893	0.00000	9.06786	100.95102		11.90		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		8.78422		133.29512	0.00000	8.86031	132.33430		14.19		0.00	13,065,587,662.40	98,020	8,037.00
R2053	On 06/08/2026	Bond Future	8.10	Call	159.72000		0.15972	0.00000	103.82000	0.10382	159.720	14.21	0.06	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	4,873.51000		4.87351	0.00000	4,221.89000	4.22189	4,873.510	15.23	0.75	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	962.94000		0.96294	0.00000	1,272.14000	1.27214	962.940	15.23	(0.25)	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	221.87000		0.22187	0.00000	315.66000	0.31566	221.870	17.13	(0.07)	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.81614		129.87790	0.00000	8.89399	128.90339		13.86		0.00	12,769,595,128.00	98,320	48,252.00
R2053	On 04/02/2027	Bond Future	0.00		8.84447		132.35474	0.00000	8.92273	131.38292		12.89		0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.87219		129.02885	0.00000	8.95187	128.04735		12.90		0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		8.90335		131.49139	0.00000	8.98550	130.48823		12.38		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		8.34418		88.59649	0.00000	8.41032	88.20408		10.12		0.00	4,429,824.50	50	37,886.00
R209	On 05/11/2026	Bond Future	0.00		8.37432		87.06970	0.00000	8.44243	86.67271		9.24		0.00	0.00	0	7,242.00
R209	On 04/02/2027	Bond Future	0.00		8.39934		88.73008	0.00000	8.46752	88.33974		8.51		0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,315.20000		1.31520	0.00000	1,317.83000	1.31783	1,315.200	8.09	0.36	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,223.60000		1.22360	0.00000	1,490.09000	1.49009	1,223.600	9.30	(0.29)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.42358		87.27883	0.00000	8.49330	86.88701		8.33		0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	2,131.23000		2.13123	0.00000	2,140.98000	2.14098	2,131.230	8.08	0.45	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,161.64000		1.16164	0.00000	1,413.66000	1.41366	1,161.640	9.63	(0.24)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.45303		88.94499	0.00000	8.52582	88.54391		7.90		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

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
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		269.97478	269.97478	0.00000	269.88775	269.88775				0.00	0.00	0.00	0	570.00
R210	On 05/11/2026	Bond Future	0.00		271.40838	271.40838	0.00000	271.32785	271.32785				0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		276.64758	276.64758	0.00000	276.60969	276.60969				0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		278.34693	278.34693	0.00000	278.32758	278.32758				0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.72617	283.72617	0.00000	283.70120	283.70120				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		7.79101	100.14925	0.00000	7.84738	99.94077				4.93	0.00	63,895,221.50	638	55,986.00
R213	On 05/11/2026	Bond Future	0.00		7.81254	98.43483	0.00000	7.87186	98.22547				4.70	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.82379	100.31182	0.00000	7.88261	100.11452				4.24	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		7.82570	98.68139	0.00000	7.88678	98.48707				4.01	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	2,011.16000	2.01116	0.00000	1,981.52000	1.98152	2,011.160	4.12	0.61	0.00	0.00	0	2,830.00	
R213	On 06/05/2027	Bond Future	9.25	Put	390.96000	0.39096	0.00000	478.04000	0.47804	390.960	5.10	(0.16)	0.00	0.00	0	2,830.00	
R213	On 05/08/2027	Bond Future	0.00		7.83497	100.56565	0.00000	7.90164	100.36563				3.65	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,692.52000	1.69252	0.00000	1,668.01000	1.66801	1,692.520	3.62	0.54	0.00	0.00	0	1,200.00	
R213	On 05/08/2027	Bond Future	8.58	Put	804.60000	0.80460	0.00000	941.88000	0.94188	804.600	4.06	(0.29)	0.00	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		8.81603	84.12330	0.00000	8.89222	83.59058				13.02	0.00	0.00	0	24,485.00
R214	On 05/11/2026	Bond Future	0.00		8.85433	82.36868	0.00000	8.93243	81.82866				12.04	0.00	0.00	0	4,153.00
R214	On 04/02/2027	Bond Future	0.00		8.88963	83.93936	0.00000	8.96816	83.40244				11.17	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		8.92135	82.24893	0.00000	9.00143	81.70722				11.11	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		8.95762	83.81922	0.00000	9.04044	83.26554				10.63	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 :													110,349,956,796.77		1,022,246	1,796,886.00	
Grand Total:													110,349,956,796.77		1,022,246	1,796,886.00	