

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/07/2026

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		1,305.39200		1,305.39200	0.00000	1,307.50300	1,307.50300		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,329.56800		1,329.56800	0.00000	1,331.72200	1,331.72200		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,354.91100		1,354.91100	0.00000	1,357.10800	1,357.10800		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,380.88600		1,380.88600	0.00000	1,383.12400	1,383.12400		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,407.01000		1,407.01000	0.00000	1,409.28900	1,409.28900		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,712.04200		1,712.04200	0.00000	1,715.91200	1,715.91200		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,743.75000		1,743.75000	0.00000	1,747.69600	1,747.69600		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,776.98700		1,776.98700	0.00000	1,781.01100	1,781.01100		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,811.05400		1,811.05400	0.00000	1,815.15400	1,815.15400		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,845.31600		1,845.31600	0.00000	1,849.49100	1,849.49100		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,446.42900		1,446.42900	0.00000	1,449.49100	1,449.49100		0.00		0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,473.21700		1,473.21700	0.00000	1,476.34000	1,476.34000		0.00		0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,501.29800		1,501.29800	0.00000	1,504.48200	1,504.48200		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,530.08000		1,530.08000	0.00000	1,533.32400	1,533.32400		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,559.02700		1,559.02700	0.00000	1,562.32900	1,562.32900		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.67014		96.94115	0.00000	8.63515	97.11688		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.72086		94.94825	0.00000	8.68417	95.12743		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.76864		96.78108	0.00000	8.73009	96.96386		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.81366		94.86251	0.00000	8.77317	95.04880		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		8.86650		96.69472	0.00000	8.82392	96.88441		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		9.21409		96.64202	0.00000	9.17927	96.91641		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.26151		94.17265	0.00000	9.22556	94.45240		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.30541		95.99074	0.00000	9.26831	96.27601		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.35035		93.58800	0.00000	9.31205	93.87881		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.39942		95.39463	0.00000	9.35990	95.69088		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 06/08/2026	GOVI	0.00		1,419.78900		1,419.78900	0.00000	1,422.85300	1,422.85300		0.00		0.00	0	733.00
GOVI	On 05/11/2026	GOVI	0.00		1,446.08500		1,446.08500	0.00000	1,449.20900	1,449.20900		0.00		0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,473.64800		1,473.64800	0.00000	1,476.83400	1,476.83400		0.00		0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,501.89900		1,501.89900	0.00000	1,505.14500	1,505.14500		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,530.31300		1,530.31300	0.00000	1,533.61800	1,533.61800		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		152.05350		152.05350	0.00000	152.07338	152.07338		0.00		0.00	0	8,421.00
I2029	On 05/11/2026	Bond Future	0.00		153.37376		153.37376	0.00000	153.39436	153.39436		0.00		0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		156.33404		156.33404	0.00000	156.35522	156.35522		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.82777		157.82777	0.00000	157.84895	157.84895		0.00		0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.87880		160.87880	0.00000	160.90010	160.90010		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	0.00
I2031	On 06/08/2026	Bond Future	0.00		117.45413		117.45413	0.00000	117.56774	117.56774		2.38		0.00	0	5,873.00

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				
I2031	On 05/11/2026	Bond Future	0.00		119.63539		119.63539	0.00000	119.75139	119.75139		2.15	0.00	0.00	0 7,363.00
I2031	On 04/02/2027	Bond Future	0.00		119.43860		119.43860	0.00000	119.55696	119.55696		2.03	0.00	0.00	0 0.00
I2031	On 06/05/2027	Bond Future	0.00		121.75523		121.75523	0.00000	121.87584	121.87584		1.85	0.00	0.00	0 0.00
I2031	On 05/08/2027	Bond Future	0.00		121.54195		121.54195	0.00000	121.66376	121.66376		1.77	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		147.86186		147.86186	0.00000	148.09046	148.09046		0.00	0.00	0.00	0 20,962.00
I2033	On 05/11/2026	Bond Future	0.00		149.00091		149.00091	0.00000	149.23411	149.23411		0.00	0.00	0.00	0 199.00
I2033	On 04/02/2027	Bond Future	0.00		151.87680		151.87680	0.00000	152.11463	152.11463		0.00	0.00	0.00	0 0.00
I2033	On 06/05/2027	Bond Future	0.00		153.17822		153.17822	0.00000	153.42056	153.42056		0.00	0.00	0.00	0 0.00
I2033	On 05/08/2027	Bond Future	0.00		156.13948		156.13948	0.00000	156.38620	156.38620		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		162.31303		162.31303	0.00000	162.58777	162.58777		0.00	0.00	0.00	0 3,987.00
I2038	On 05/11/2026	Bond Future	0.00		165.32732		165.32732	0.00000	165.60758	165.60758		0.00	0.00	0.00	0 1,585.00
I2038	On 04/02/2027	Bond Future	0.00		166.24324		166.24324	0.00000	166.52893	166.52893		0.00	0.00	0.00	0 0.00
I2038	On 06/05/2027	Bond Future	0.00		169.46777		169.46777	0.00000	169.75895	169.75895		0.00	0.00	0.00	0 0.00
I2038	On 05/08/2027	Bond Future	0.00		170.41369		170.41369	0.00000	170.70937	170.70937		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		125.34043		125.34043	0.00000	125.73675	125.73675		7.26	0.00	0.00	0 3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.66816		127.66816	0.00000	128.07218	128.07218		6.85	0.00	0.00	0 0.00
I2043	On 04/02/2027	Bond Future	0.00		127.18039		127.18039	0.00000	127.59234	127.59234		6.67	0.00	0.00	0 0.00
I2043	On 06/05/2027	Bond Future	0.00		129.64717		129.64717	0.00000	130.06706	130.06706		6.35	0.00	0.00	0 0.00
I2043	On 05/08/2027	Bond Future	0.00		129.12951		129.12951	0.00000	129.55621	129.55621		6.28	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		145.66588		145.66588	0.00000	146.05097	146.05097		0.00	0.00	0.00	0 18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.00873		146.00873	0.00000	146.40098	146.40098		0.00	0.00	0.00	0 245.00
I2046	On 04/02/2027	Bond Future	0.00		148.82683		148.82683	0.00000	149.22714	149.22714		0.00	0.00	0.00	0 0.00
I2046	On 06/05/2027	Bond Future	0.00		149.29573		149.29573	0.00000	149.70309	149.70309		0.00	0.00	0.00	0 0.00
I2046	On 05/08/2027	Bond Future	0.00		152.18136		152.18136	0.00000	152.59611	152.59611		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		149.30185		149.30185	0.00000	148.50006	148.50006		0.00	0.00	0.00	0 18,129.00
I2050	On 05/11/2026	Bond Future	0.00		152.07443		152.07443	0.00000	151.25832	151.25832		0.00	0.00	0.00	0 205.00
I2050	On 04/02/2027	Bond Future	0.00		152.47776		152.47776	0.00000	151.64583	151.64583		0.00	0.00	0.00	0 0.00
I2050	On 06/05/2027	Bond Future	0.00		155.43536		155.43536	0.00000	154.58720	154.58720		0.00	0.00	0.00	0 0.00
I2050	On 05/08/2027	Bond Future	0.00		155.84637		155.84637	0.00000	154.98007	154.98007		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		137.59592		137.59592	0.00000	137.43894	137.43894		10.42	0.00	0.00	0 0.00
I2058	On 05/11/2026	Bond Future	0.00		140.15119		140.15119	0.00000	139.99160	139.99160		9.87	0.00	0.00	0 0.00
I2058	On 04/02/2027	Bond Future	0.00		139.90428		139.90428	0.00000	139.74185	139.74185		9.63	0.00	0.00	0 0.00
I2058	On 06/05/2027	Bond Future	0.00		142.61808		142.61808	0.00000	142.45245	142.45245		9.22	0.00	0.00	0 0.00
I2058	On 05/08/2027	Bond Future	0.00		142.35113		142.35113	0.00000	142.18105	142.18105		9.11	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		456.66400		456.66400	0.00000	456.79400	456.79400		0.00	0.00	0.00	0 250.00
IGOV	On 05/11/2026	Index Future	0.00		465.23400		465.23400	0.00000	465.36800	465.36800		0.00	0.00	0.00	0 8.00
IGOV	On 04/02/2027	Index Future	0.00		474.21300		474.21300	0.00000	474.34900	474.34900		0.00	0.00	0.00	0 0.00
IGOV	On 06/05/2027	Index Future	0.00		483.41200		483.41200	0.00000	483.55100	483.55100		0.00	0.00	0.00	0 0.00
IGOV	On 05/08/2027	Index Future	0.00		492.66300		492.66300	0.00000	492.80400	492.80400		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

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 21/12/2026	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	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		7.24192	100.87802	0.00000	7.20995	100.88931			0.32	0.00	0.00		0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.70072	102.72679	0.00000	6.59810	102.73855			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		7.47681	104.52033	0.00000	7.46114	104.53909			1.16	0.00	0.00		0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.46578	105.80493	0.00000	7.44615	105.82540			1.02	0.00	0.00		0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.38882	103.97804	0.00000	7.36308	103.99967			0.88	0.00	0.00		0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.23951	105.97103	0.00000	7.20291	105.99304			0.64	0.00	0.00		0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.89881	102.68802	0.00000	6.83741	102.71027			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		301.91866	301.91866	0.00000	302.80607	302.80607			0.00	0.00	0.00		0	1,054.00
R202	On 05/11/2026	Bond Future	0.00		307.52533	307.52533	0.00000	308.43007	308.43007			0.00	0.00	0.00		0	272.00
R202	On 04/02/2027	Bond Future	0.00		307.86630	307.86630	0.00000	308.78860	308.78860			0.00	0.00	0.00		0	0.00
R202	On 06/05/2027	Bond Future	0.00		313.83803	313.83803	0.00000	314.77805	314.77805			0.00	0.00	0.00		0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.17396	314.17396	0.00000	315.12842	315.12842			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		7.67210	101.23826	0.00000	7.63129	101.36132			3.88	0.00	0.00		0	132,334.00
R2030	On 06/08/2026	Bond Future	7.21	Call	37.51000	0.03751	0.00000	51.89000	0.05189	37.510	3.45	0.08	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	503.43000	0.50343	0.00000	580.12000	0.58012	503.430	3.84	0.54	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	115.20000	0.11520	0.00000	100.32000	0.10032	115.200	4.28	(0.17)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.68120	103.09385	0.00000	7.63679	103.21943			3.36	0.00	158,867,622.85		1,541	68,444.00
R2030	On 04/02/2027	Bond Future	0.00		7.67257	101.05179	0.00000	7.62389	101.17991			3.14	0.00	0.00		0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.67006	102.98867	0.00000	7.61641	103.11921			2.81	0.00	0.00		0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.67831	100.94640	0.00000	7.61858	101.07924			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		7.96313	104.28685	0.00000	7.91761	104.49226			6.30	0.00	3,650,039.75		35	109,738.00
R2032	On 05/11/2026	Bond Future	0.00		7.98927	102.03880	0.00000	7.94108	102.24825			5.65	0.00	333,054,643.20		3,264	91,765.00
R2032	On 04/02/2027	Bond Future	0.00		8.00662	103.98445	0.00000	7.95550	104.19805			5.09	0.00	0.00		0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.02208	101.81697	0.00000	7.96777	102.03464			4.88	0.00	0.00		0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.04538	103.76078	0.00000	7.98756	103.98238			4.50	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		8.04344	113.55043	0.00000	7.99801	113.79515			6.72	0.00	0.00		0	9,289.00
R2033	On 05/11/2026	Bond Future	0.00		8.07126	110.58987	0.00000	8.02340	110.83944			6.12	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
R2033	On 04/02/2027	Bond Future	0.00		8.09125		112.69860	0.00000	8.04078	112.95306			5.56	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.10973		109.81559	0.00000	8.05646	110.07486			5.41	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.13542		111.91175	0.00000	8.07909	112.17581			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		8.22817		107.88739	0.00000	8.18287	108.16909			8.34	0.00	160,967,985.88	1,492	64,997.00
R2035	On 06/08/2026	Bond Future	7.70	Call	106.43000		0.10643	0.00000	143.44000	0.14344	106.430		7.99	0.09	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	357.69000		0.35769	0.00000	446.09000	0.44609	357.690		8.01	0.25	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,239.07000		1.23907	0.00000	1,420.33000	1.42033	1,239.070		8.41	0.56	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	736.72000		0.73672	0.00000	648.38000	0.64838	736.720		8.51	(0.39)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	3,154.64000		3.15464	0.00000	3,408.07000	3.40807	3,154.640		9.26	0.85	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,578.72000		3.57872	0.00000	3,839.03000	3.83903	3,578.720		9.44	0.89	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,457.93000		5.45793	0.00000	5,733.62000	5.73362	5,457.930		10.22	0.96	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	36.90000		0.03690	0.00000	32.52000	0.03252	36.900		10.41	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,963.77000		5.96377	0.00000	6,241.26000	6.24126	5,963.770		10.43	0.97	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	19.09000		0.01909	0.00000	16.97000	0.01697	19.090		10.81	(0.02)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	7.93000		0.00793	0.00000	7.15000	0.00715	7.930		11.34	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	5.93000		0.00593	0.00000	5.38000	0.00538	5.930		11.51	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	5.72000		0.00572	0.00000	5.19000	0.00519	5.720		11.53	(0.01)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	1.33000		0.00133	0.00000	1.25000	0.00125	1.330		12.44	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	0.98000		0.00098	0.00000	0.92000	0.00092	0.980		12.63	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.25994		105.36330	0.00000	8.21269	105.65038			7.65	0.00	89,031,988.50	845	61,111.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,052.19000		1.05219	0.00000	1,164.59000	1.16459	1,052.190		7.39	0.36	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,350.34000		1.35034	0.00000	1,249.88000	1.24988	1,350.340		7.97	(0.39)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	4,026.58000		4.02658	0.00000	4,249.27000	4.24927	4,026.580		8.52	0.74	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	632.91000		0.63291	0.00000	582.24000	0.58224	632.910		8.84	(0.21)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	387.93000		0.38793	0.00000	356.43000	0.35643	387.930		9.44	(0.13)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	188.42000		0.18842	0.00000	173.19000	0.17319	188.420		10.34	(0.07)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.28642		107.37216	0.00000	8.23705	107.66490			7.01	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	908.10000		0.90810	0.00000	995.21000	0.99521	908.100		6.78	0.27	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	2,033.17000		2.03317	0.00000	2,180.54000	2.18054	2,033.170		6.97	0.47	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,796.20000		2.79620	0.00000	2,970.72000	2.97072	2,796.200		7.23	0.57	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,215.91000		1.21591	0.00000	1,137.74000	1.13774	1,215.910		7.84	(0.29)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,114.47000		1.11447	0.00000	1,042.38000	1.04238	1,114.470		7.97	(0.27)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	655.95000		0.65595	0.00000	612.68000	0.61268	655.950		8.77	(0.17)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.30777		104.92534	0.00000	8.25623	105.22368			6.89	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.33502		106.92888	0.00000	8.28115	107.23268			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		8.49097		100.33363	0.00000	8.46107	100.53869			10.05	0.00	0.00	0	234,178.00
R2037	On 06/08/2026	Bond Future	9.30	Put	81.75000		0.08175	0.00000	77.07000	0.07707	81.750		12.06	(0.05)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,787.38000		9.78738	0.00000	9,992.38000	9.99238	9,787.380		14.01	1.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.42000		0.00042	0.00000	0.44000	0.00044	0.420		15.29	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.01000		0.00001	0.00000	0.01000	0.00001	0.010		15.29	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.52396		102.17270	0.00000	8.49294	102.38174			8.91	0.00	93,794,538.60	918	29,298.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,573.26000		6.57326	0.00000	6,756.70000	6.75670	6,573.260		10.78	0.84	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	182.90000		0.18290	0.00000	174.61000	0.17461	182.900		12.39	(0.06)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	63.23000		0.06323	0.00000	60.39000	0.06039	63.230		12.96	(0.02)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.55203		99.86263	0.00000	8.51981	100.07581			8.58	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,244.09000		2.24409	0.00000	2,351.25000	2.35125	2,244.090		8.53	0.47	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 04/02/2027	Bond Future	9.31	Put	1,140.15	0.0000	1.14015	0.00000	1,094.54	0.0000	1,140.150	9.97	(0.24)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	685.66	0.0000	0.68566	0.00000	658.33	0.0000	685.660	10.95	(0.15)	0.00		0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.58445	101.77666	0.00000	8.55099	101.99391			8.43	0.00	0.00		0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.62353	99.46053	0.00000	8.58875	99.68174			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		8.60673	120.42593	0.00000	8.57683	120.66765			9.71	0.00	0.00		0	2,342.00
R2038	On 05/11/2026	Bond Future	0.00		8.64628	117.15024	0.00000	8.61524	117.39668			9.05	0.00	10,309,221.12		88	2,638.00
R2038	On 04/02/2027	Bond Future	0.00		8.68111	119.38413	0.00000	8.64888	119.63543			8.38	0.00	0.00		0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.71556	116.18799	0.00000	8.68211	116.44402			8.28	0.00	0.00		0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.75562	118.40563	0.00000	8.72088	118.66642			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		8.72209	112.31777	0.00000	8.68716	112.59856			10.71	0.00	0.00		0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.76300	109.39771	0.00000	8.72682	109.68393			9.96	0.00	0.00		0	210.00
R2039	On 04/02/2027	Bond Future	0.00		8.79960	111.48368	0.00000	8.76212	111.77551			9.22	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.83589	108.64044	0.00000	8.79707	108.93783			9.50	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	4,115.78	0.0000	4.11578	0.00000	4,287.58	0.0000	4,115.780	9.42	0.55	0.00		0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	1,783.32	0.0000	1.78332	0.00000	1,711.36	0.0000	1,783.320	10.62	(0.27)	0.00		0	250.00
R2039	On 05/08/2027	Bond Future	0.00		8.87749	110.71413	0.00000	8.83727	111.01704			9.03	0.00	0.00		0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,854.76	0.0000	3.85476	0.00000	4,013.60	0.0000	3,854.760	8.85	0.50	0.00		0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	4,178.43	0.0000	4.17843	0.00000	4,344.43	0.0000	4,178.430	8.93	0.53	0.00		0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,423.85	0.0000	2.42385	0.00000	2,334.92	0.0000	2,423.850	9.80	(0.31)	0.00		0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,170.77	0.0000	2.17077	0.00000	2,090.68	0.0000	2,170.770	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		8.77230	102.06651	0.00000	8.74755	102.26256			11.56	0.00	634,853,692.20		6,220	90,701.00
R2040	On 06/08/2026	Bond Future	9.20	Put	363.40	0.0000	0.36340	0.00000	345.19	0.0000	363.400	12.69	(0.18)	0.00		0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.81003	103.93726	0.00000	8.78444	104.13720			10.74	0.00	680,996,927.52		6,552	8,932.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,612.47	0.0000	8.61247	0.00000	8,793.63	0.0000	8,612.470	12.90	0.87	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	184.07	0.0000	0.18407	0.00000	178.04	0.0000	184.070	14.59	(0.05)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	68.95	0.0000	0.06895	0.00000	66.83	0.0000	68.950	15.31	(0.02)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.84385	101.41037	0.00000	8.81738	101.61428			10.37	0.00	0.00		0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,866.20	0.0000	2.86620	0.00000	2,974.52	0.0000	2,866.200	10.05	0.49	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,286.74	0.0000	1.28674	0.00000	1,246.65	0.0000	1,286.740	11.79	(0.23)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	789.88	0.0000	0.78988	0.00000	765.73	0.0000	789.880	12.92	(0.15)	0.00		0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.88157	103.35409	0.00000	8.85421	103.56183			9.86	0.00	0.00		0	0.00
R2040	On 05/08/2027	Bond Future	0.00		8.92548	100.81742	0.00000	8.89717	101.02898			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		8.86705	114.21788	0.00000	8.83722	114.48730			12.22	0.00	0.00		0	5,769.00
R2042	On 05/11/2026	Bond Future	0.00		8.90835	111.20652	0.00000	8.87753	111.48124			11.37	0.00	0.00		0	813.00
R2042	On 04/02/2027	Bond Future	0.00		8.94574	113.32709	0.00000	8.91391	113.60717			10.54	0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		8.98283	110.39305	0.00000	8.94997	110.67843			10.53	0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.02463	112.50023	0.00000	8.99070	112.79089			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		8.88642	99.08060	0.00000	8.85156	99.38495			13.60	0.00	0.00		0	47,123.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,092.19	0.0000	1.09219	0.00000	1,001.58	0.0000	1,092.190	13.60	(0.39)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	507.43	0.0000	0.50743	0.00000	464.08	0.0000	507.430	14.35	(0.21)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	100.49	0.0000	0.10049	0.00000	93.24	0.0000	100.490	16.15	(0.05)	0.00		0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		8.92268	100.89672	0.00000	8.88678	101.20690			12.13	0.00	23,710,729.20		235	92,716.00

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 05/11/2026	Bond Future	9.50	Put	1,209.81	000	1.20981	0.00000	1,143.88	000	1.14388	1,209.810	13.36	(0.25)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		8.95550		98.43699	0.00000	8.91850		98.75332		11.78	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		8.99158		100.32378	0.00000	8.95348		100.64604		11.27	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.03298		97.85450	0.00000	8.99370		98.18279		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		8.84396		103.01655	0.00000	8.81913		103.25261		14.27	0.00	0.00	0	98,571.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,038.59	000	1.03859	0.00000	982.56	000	0.98256	1,038.590	14.27	(0.36)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	560.47	000	0.56047	0.00000	531.60	000	0.53160	560.470	14.93	(0.22)	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	42.70	000	0.04270	0.00000	42.16	000	0.04216	42.700	17.95	(0.02)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.87926		100.46649	0.00000	8.85371		100.70722		13.31	0.00	62,289,223.80	620	196,151.00
R2048	On 04/02/2027	Bond Future	0.00		8.91166		102.38210	0.00000	8.88539		102.62739		12.39	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		8.94058		99.90308	0.00000	8.91358		100.15315		12.40	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		8.97337		101.81058	0.00000	8.94562		102.06528		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		8.77329		133.43412	0.00000	8.73834		133.88029		14.19	0.00	0.00	0	8,037.00
R2053	On 06/08/2026	Bond Future	8.10	Call	126.29	000	0.12629	0.00000	164.89	000	0.16489	126.290	14.21	0.06	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	4,860.86	000	4.86086	0.00000	5,236.07	000	5.23607	4,860.860	15.23	0.77	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	811.29	000	0.81129	0.00000	740.33	000	0.74033	811.290	15.23	(0.23)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	160.51	000	0.16051	0.00000	148.30	000	0.14830	160.510	17.13	(0.06)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.80497		130.01875	0.00000	8.76905		130.47341		13.86	0.00	3,640,525.00	28	48,280.00
R2053	On 04/02/2027	Bond Future	0.00		8.83302		132.49796	0.00000	8.79611		132.96147		12.89	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.86042		129.17490	0.00000	8.82251		129.64722		12.90	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		8.89122		131.64063	0.00000	8.85228		132.12171		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		8.36361		88.48097	0.00000	8.32856		88.68949		10.12	0.00	138,118,794.17	1,561	38,456.00
R209	On 05/11/2026	Bond Future	0.00		8.39455		86.95154	0.00000	8.35818		87.16411		9.24	0.00	0.00	0	7,242.00
R209	On 04/02/2027	Bond Future	0.00		8.42036		88.60950	0.00000	8.38261		88.82620		8.51	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,253.05	000	1.25305	0.00000	1,335.75	000	1.33575	1,253.050	8.09	0.35	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,239.00	000	1.23900	0.00000	1,180.43	000	1.18043	1,239.000	9.30	(0.30)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.44540		87.15596	0.00000	8.40620		87.37685		8.33	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	2,059.16	000	2.05916	0.00000	2,163.48	000	2.16348	2,059.160	8.08	0.45	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,175.97	000	1.17597	0.00000	1,126.23	000	1.12623	1,175.970	9.63	(0.25)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.47565		88.82010	0.00000	8.43494		89.04503		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
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		270.08869		270.08869	0.00000	269.97560		269.97560		0.00	0.00	0.00	0	570.00
R210	On 05/11/2026	Bond Future	0.00		271.52314		271.52314	0.00000	271.40859		271.40859		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		276.76397		276.76397	0.00000	276.64750		276.64750		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		278.46708		278.46708	0.00000	278.34740		278.34740		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.84964		283.84964	0.00000	283.72714		283.72714		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		7.82617		100.01915	0.00000	7.78556		100.16943		4.93	0.00	0.00	0	55,975.00
R213	On 05/11/2026	Bond Future	0.00		7.85021		98.30182	0.00000	7.80680		98.45512		4.70	0.00	1,966,036.40	20	20.00
R213	On 04/02/2027	Bond Future	0.00		7.86426		100.17602	0.00000	7.81767		100.33237		4.24	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		7.86916		98.54308	0.00000	7.81911		98.70239		4.01	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 06/05/2027	Bond Future	8.13	Call	1,918.39000	1.91839	0.00000	2,016.99000	2.01699	1,918.390	4.12	0.60	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	405.88000	0.40588	0.00000	382.23000	0.38223	405.880	5.10	(0.16)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		7.88181	100.42507	0.00000	7.82779	100.58722		3.65	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,609.51000	1.60951	0.00000	1,698.58000	1.69858	1,609.510	3.62	0.53	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	839.10000	0.83910	0.00000	792.77000	0.79277	839.100	4.06	(0.30)	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		8.81004	84.16539	0.00000	8.77512	84.41136		13.02	0.00	0.00	0	24,485.00
R214	On 05/11/2026	Bond Future	0.00		8.84823	82.41107	0.00000	8.81223	82.66186		12.04	0.00	1,483,399.26	18	4,153.00
R214	On 04/02/2027	Bond Future	0.00		8.88338	83.98230	0.00000	8.84626	84.23800		11.17	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		8.91490	82.29277	0.00000	8.87668	82.55328		11.11	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		8.95092	83.86424	0.00000	8.91154	84.12955		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 :											2,396,735,367.45		23,437 1,813,393.00		
Grand Total:											2,396,735,367.45		23,437 1,813,393.00		