

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/07/2026

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		1,298.22300		1,298.22300	0.00000	1,299.25400	1,299.25400		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,322.26000		1,322.26000	0.00000	1,323.31300	1,323.31300		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,347.46000		1,347.46000	0.00000	1,348.53500	1,348.53500		0.00		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,373.29300		1,373.29300	0.00000	1,374.38800	1,374.38800		0.00		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,399.27900		1,399.27900	0.00000	1,400.39200	1,400.39200		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,696.54800		1,696.54800	0.00000	1,700.42600	1,700.42600		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,727.96100		1,727.96100	0.00000	1,731.91400	1,731.91400		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,760.89300		1,760.89300	0.00000	1,764.92400	1,764.92400		0.00		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,794.65200		1,794.65200	0.00000	1,798.76000	1,798.76000		0.00		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,828.61000		1,828.61000	0.00000	1,832.79300	1,832.79300		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,433.18200		1,433.18200	0.00000	1,436.71200	1,436.71200		0.00		0.00	0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,459.71800		1,459.71800	0.00000	1,463.31700	1,463.31700		0.00		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,487.53800		1,487.53800	0.00000	1,491.20700	1,491.20700		0.00		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,516.05600		1,516.05600	0.00000	1,519.79500	1,519.79500		0.00		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,544.74300		1,544.74300	0.00000	1,548.55000	1,548.55000		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.80974	96.24414		0.00000	8.77997	96.39223		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.86731	94.23729		0.00000	8.83607	94.38838		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.92250	96.05596		0.00000	8.88967	96.21010		0.00		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.97526	94.12355		0.00000	8.94078	94.28061		0.00		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.03648	95.94215		0.00000	9.00021	96.10211		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		9.35821	95.51859		0.00000	9.31337	95.86602		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.41032	93.02746		0.00000	9.36402	93.38157		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.45900	94.82306		0.00000	9.41122	95.18403		0.00		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.50892	92.39783		0.00000	9.45958	92.76579		0.00		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.56308	94.18212		0.00000	9.51214	94.55706		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		1,406.49600	1,406.49600		0.00000	1,410.04000	1,410.04000		0.00		0.00	0.00	0	733.00
GOVI	On 05/11/2026	GOVI	0.00		1,432.53800	1,432.53800		0.00000	1,436.15100	1,436.15100		0.00		0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,459.84000	1,459.84000		0.00000	1,463.52400	1,463.52400		0.00		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,487.82700	1,487.82700		0.00000	1,491.58100	1,491.58100		0.00		0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,515.98000	1,515.98000		0.00000	1,519.80200	1,519.80200		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		152.21210	152.21210		0.00000	152.17252	152.17252		0.00		0.00	785,718,860.20	5,162	5,519.00
I2029	On 05/11/2026	Bond Future	0.00		153.53389	153.53389		0.00000	153.49381	153.49381		0.00		0.00	0.00	0	5,118.00
I2029	On 04/02/2027	Bond Future	0.00		156.49656	156.49656		0.00000	156.45591	156.45591		0.00		0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.99453	157.99453		0.00000	157.95218	157.95218		0.00		0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		161.04994	161.04994		0.00000	161.00648	161.00648		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		117.34088	117.34088		0.00000	117.50228	117.50228		2.38		0.00	226,585,239.28	1,931	4,822.00

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						
I2031	On 05/11/2026	Bond Future	0.00		119.51880		119.51880	0.00000	119.68355	119.68355		2.15	0.00	0.00	0		9,259.00
I2031	On 04/02/2027	Bond Future	0.00		119.32015		119.32015	0.00000	119.48726	119.48726		2.03	0.00	0.00	0		0.00
I2031	On 06/05/2027	Bond Future	0.00		121.63471		121.63471	0.00000	121.80497	121.80497		1.85	0.00	0.00	0		0.00
I2031	On 05/08/2027	Bond Future	0.00		121.42218		121.42218	0.00000	121.59338	121.59338		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		147.98172		147.98172	0.00000	148.03032	148.03032		0.00	0.00	0.00	0		20,962.00
I2033	On 05/11/2026	Bond Future	0.00		149.12145		149.12145	0.00000	149.17139	149.17139		0.00	0.00	0.00	0		199.00
I2033	On 04/02/2027	Bond Future	0.00		151.99899		151.99899	0.00000	152.05004	152.05004		0.00	0.00	0.00	0		0.00
I2033	On 06/05/2027	Bond Future	0.00		153.30385		153.30385	0.00000	153.35507	153.35507		0.00	0.00	0.00	0		0.00
I2033	On 05/08/2027	Bond Future	0.00		156.26864		156.26864	0.00000	156.32056	156.32056		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		162.82095		162.82095	0.00000	162.93528	162.93528		0.00	0.00	223,227,522.45	1,371		2,616.00
I2038	On 05/11/2026	Bond Future	0.00		165.84314		165.84314	0.00000	165.95996	165.95996		0.00	0.00	0.00	0		1,585.00
I2038	On 04/02/2027	Bond Future	0.00		166.76896		166.76896	0.00000	166.88746	166.88746		0.00	0.00	0.00	0		0.00
I2038	On 06/05/2027	Bond Future	0.00		170.00407		170.00407	0.00000	170.12463	170.12463		0.00	0.00	0.00	0		0.00
I2038	On 05/08/2027	Bond Future	0.00		170.96357		170.96357	0.00000	171.08427	171.08427		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		125.77336		125.77336	0.00000	125.73717	125.73717		7.26	0.00	0.00	0		3,416.00
I2043	On 05/11/2026	Bond Future	0.00		128.10784		128.10784	0.00000	128.07126	128.07126		6.85	0.00	0.00	0		0.00
I2043	On 04/02/2027	Bond Future	0.00		127.62912		127.62912	0.00000	127.59092	127.59092		6.67	0.00	0.00	0		0.00
I2043	On 06/05/2027	Bond Future	0.00		130.10487		130.10487	0.00000	130.06576	130.06576		6.35	0.00	0.00	0		0.00
I2043	On 05/08/2027	Bond Future	0.00		129.59959		129.59959	0.00000	129.55701	129.55701		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		146.25670		146.25670	0.00000	146.21557	146.21557		0.00	0.00	0.00	0		18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.60903		146.60903	0.00000	146.56731	146.56731		0.00	0.00	0.00	0		245.00
I2046	On 04/02/2027	Bond Future	0.00		149.43835		149.43835	0.00000	149.39592	149.39592		0.00	0.00	0.00	0		0.00
I2046	On 06/05/2027	Bond Future	0.00		149.92051		149.92051	0.00000	149.87595	149.87595		0.00	0.00	0.00	0		0.00
I2046	On 05/08/2027	Bond Future	0.00		152.81924		152.81924	0.00000	152.77360	152.77360		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		149.46880		149.46880	0.00000	148.41437	148.41437		0.00	0.00	80,264,745.60	537		17,592.00
I2050	On 05/11/2026	Bond Future	0.00		152.24280		152.24280	0.00000	151.16911	151.16911		0.00	0.00	0.00	0		732.00
I2050	On 04/02/2027	Bond Future	0.00		152.64955		152.64955	0.00000	151.55442	151.55442		0.00	0.00	0.00	0		0.00
I2050	On 06/05/2027	Bond Future	0.00		155.61067		155.61067	0.00000	154.49432	154.49432		0.00	0.00	0.00	0		0.00
I2050	On 05/08/2027	Bond Future	0.00		156.02811		156.02811	0.00000	154.88803	154.88803		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		136.69152		136.69152	0.00000	136.53601	136.53601		10.42	0.00	0.00	0		0.00
I2058	On 05/11/2026	Bond Future	0.00		139.22864		139.22864	0.00000	139.07082	139.07082		9.87	0.00	0.00	0		0.00
I2058	On 04/02/2027	Bond Future	0.00		138.96472		138.96472	0.00000	138.80268	138.80268		9.63	0.00	0.00	0		0.00
I2058	On 06/05/2027	Bond Future	0.00		141.66022		141.66022	0.00000	141.49489	141.49489		9.22	0.00	0.00	0		0.00
I2058	On 05/08/2027	Bond Future	0.00		141.37847		141.37847	0.00000	141.20718	141.20718		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		457.19600		457.19600	0.00000	456.62500	456.62500		0.00	0.00	0.00	0		250.00
IGOV	On 05/11/2026	Index Future	0.00		465.77400		465.77400	0.00000	465.19300	465.19300		0.00	0.00	0.00	0		8.00
IGOV	On 04/02/2027	Index Future	0.00		474.76100		474.76100	0.00000	474.17000	474.17000		0.00	0.00	0.00	0		0.00
IGOV	On 06/05/2027	Index Future	0.00		483.97200		483.97200	0.00000	483.36900	483.36900		0.00	0.00	0.00	0		0.00
IGOV	On 05/08/2027	Index Future	0.00		493.23600		493.23600	0.00000	492.62000	492.62000		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	Volatility	Delta	Delta Value		Contracts	Traded	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	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000			0.00		0.00		0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000			0.00		0.00		0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000			0.00		0.00		0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000			0.00		0.00		0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000			0.00		0.00		0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000			0.00		0.00		0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000			0.00		0.00		0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00		0.00		0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00		0.00	0.00		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		7.33580		100.84491	0.00000	7.29899	100.85789			0.32		0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		7.00446		102.69202	0.00000	6.88667	102.70550			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		7.55483		104.42699	0.00000	7.52347	104.46450			1.16		0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.56327		105.70335	0.00000	7.52423	105.74401			1.02		0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.51659		103.87076	0.00000	7.46552	103.91362			0.88		0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.42124		105.86184	0.00000	7.34856	105.90548			0.64		0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.20420		102.57749	0.00000	7.08176	102.62178			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		302.64613		302.64613	0.00000	302.17325	302.17325			0.00		0.00	0.00	0	1,054.00
R202	On 05/11/2026	Bond Future	0.00		308.26340		308.26340	0.00000	307.78231	307.78231			0.00		0.00	0.00	0	272.00
R202	On 04/02/2027	Bond Future	0.00		308.61868		308.61868	0.00000	308.12724	308.12724			0.00		0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.60540		314.60540	0.00000	314.10437	314.10437			0.00		0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.96250		314.96250	0.00000	314.44717	314.44717			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		7.81920		100.79619	0.00000	7.79408	100.87151		3.88		0.00	4,809,288,613.47		47,713	84,671.00
R2030	On 06/08/2026	Bond Future	7.21	Call	10.73000		0.01073	0.00000	14.47000	0.01447	10.730	3.45		0.03	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	283.91000		0.28391	0.00000	321.07000	0.32107	283.910	3.84		0.38	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	199.59000		0.19959	0.00000	186.71000	0.18671	199.590	4.28	(0.27)		0.00		0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.84135		102.64259	0.00000	7.81397	102.71956		3.36		0.00	2,452,747,330.64		23,896	105,200.00
R2030	On 04/02/2027	Bond Future	0.00		7.84812		100.59141	0.00000	7.81809	100.66998		3.14		0.00	0.00		0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.86357		102.51961	0.00000	7.83047	102.59965		2.81		0.00	0.00		0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.89375		100.46909	0.00000	7.85692	100.55049		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		8.10907		103.63175	0.00000	8.08920	103.72064		6.30		0.00	3,033,508,586.00		29,272	75,848.00
R2032	On 05/11/2026	Bond Future	0.00		8.14382		101.37065	0.00000	8.12275	101.46141		5.65		0.00	3,050,851,082.40		30,096	126,369.00
R2032	On 04/02/2027	Bond Future	0.00		8.17060		103.30302	0.00000	8.14823	103.39564		5.09		0.00	0.00		0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.19629		101.12262	0.00000	8.17252	101.21702		4.88		0.00	0.00		0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.23088		103.05386	0.00000	8.20559	103.14988		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		8.18913	112.77027	0.00000	8.16929	112.87610			6.72	0.00	1,641,371,279.85		14,555	3,076.00
R2033	On 05/11/2026	Bond Future	0.00		8.22475	109.79431	0.00000	8.20382	109.90236			6.12	0.00	774,489,062.74		7,054	8,547.00
R2033	On 04/02/2027	Bond Future	0.00		8.25317	111.88729	0.00000	8.23108	111.99752			5.56	0.00	0.00		0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.28067	108.98886	0.00000	8.25735	109.10118			5.41	0.00	0.00		0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.31614	111.07000	0.00000	8.29150	111.18429			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		8.36841	107.02150	0.00000	8.33340	107.23679			8.34	0.00	0.00		0	57,667.00
R2035	On 06/08/2026	Bond Future	7.70	Call	39.64000	0.03964	0.00000	53.96000	0.05396	39.640	7.99	0.04	0.00	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	169.43000	0.16943	0.00000	212.50000	0.21250	169.430	8.01	0.14	0.00	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	774.27000	0.77427	0.00000	887.64000	0.88764	774.270	8.41	0.43	0.00	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,096.40000	1.09640	0.00000	1,005.33000	1.00533	1,096.400	8.51	(0.52)	0.00	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,419.95000	2.41995	0.00000	2,604.04000	2.60404	2,419.950	9.26	0.78	0.00	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,814.55000	2.81455	0.00000	3,006.22000	3.00622	2,814.550	9.44	0.82	0.00	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,623.58000	4.62358	0.00000	4,832.55000	4.83255	4,623.580	10.22	0.94	0.00	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	60.48000	0.06048	0.00000	55.98000	0.05598	60.480	10.41	(0.05)	0.00	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,120.61000	5.12061	0.00000	5,331.59000	5.33159	5,120.610	10.43	0.95	0.00	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	31.10000	0.03110	0.00000	29.09000	0.02909	31.100	10.81	(0.03)	0.00	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	12.69000	0.01269	0.00000	12.08000	0.01208	12.690	11.34	(0.01)	0.00	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	9.42000	0.00942	0.00000	9.02000	0.00902	9.420	11.51	(0.01)	0.00	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	9.07000	0.00907	0.00000	8.70000	0.00870	9.070	11.53	(0.01)	0.00	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	2.01000	0.00201	0.00000	1.99000	0.00199	2.010	12.44	0.00	0.00	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	1.45000	0.00145	0.00000	1.45000	0.00145	1.450	12.63	0.00	0.00	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.40632	104.48036	0.00000	8.36977	104.69991			7.65	0.00	6,582,262.68		63	61,251.00
R2035	On 05/11/2026	Bond Future	7.97	Call	757.87000	0.75787	0.00000	828.24000	0.82824	757.870	7.39	0.28	0.00	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,708.06000	1.70806	0.00000	1,617.18000	1.61718	1,708.060	7.97	(0.46)	0.00	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,379.98000	3.37998	0.00000	3,539.88000	3.53988	3,379.980	8.52	0.69	0.00	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	821.42000	0.82142	0.00000	774.11000	0.77411	821.420	8.84	(0.25)	0.00	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	507.83000	0.50783	0.00000	478.18000	0.47818	507.830	9.44	(0.17)	0.00	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	248.03000	0.24803	0.00000	233.72000	0.23372	248.030	10.34	(0.09)	0.00	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.43938	106.47190	0.00000	8.40119	106.69573			7.01	0.00	0.00		0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	677.80000	0.67780	0.00000	732.59000	0.73259	677.800	6.78	0.22	0.00	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,623.53000	1.62353	0.00000	1,722.69000	1.72269	1,623.530	6.97	0.41	0.00	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,301.09000	2.30109	0.00000	2,421.86000	2.42186	2,301.090	7.23	0.51	0.00	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,490.16000	1.49016	0.00000	1,420.58000	1.42058	1,490.160	7.84	(0.34)	0.00	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,368.33000	1.36833	0.00000	1,303.99000	1.30399	1,368.330	7.97	(0.32)	0.00	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	811.39000	0.81139	0.00000	772.39000	0.77239	811.390	8.77	(0.20)	0.00	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.46745	104.00800	0.00000	8.42758	104.23607			6.89	0.00	0.00		0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.50195	105.99471	0.00000	8.46026	106.22700			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		8.64066	99.31538	0.00000	8.60075	99.58552			10.05	0.00	2,083,636,672.40		20,980	230,022.00
R2037	On 06/08/2026	Bond Future	9.30	Put	137.73000	0.13773	0.00000	124.09000	0.12409	137.730	12.06	(0.09)	0.00	0.00		0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,773.26000	8.77326	0.00000	9,042.75000	9.04275	8,773.260	14.01	0.99	0.00	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.65000	0.00065	0.00000	0.64000	0.00064	0.650	15.29	0.00	0.00	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	15.29	0.00	0.00	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.67929	101.13462	0.00000	8.63788	101.40997			8.91	0.00	81,919,042.20		810	30,040.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		Contracts	Traded	Open Interest	
R2037	On 05/11/2026	Bond Future	9.46	Call	5,703.43	000	5.70343	0.00000	5,933.44	000	5.93344	5,703.430	10.78		0.80		0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	242.93	000	0.24293	0.00000	227.31	000	0.22731	242.930	12.39		(0.07)		0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	85.70	000	0.08570	0.00000	80.01	000	0.08001	85.700	12.96		(0.03)		0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.71	335	98.80427	0.00000	8.67	034	99.08499		8.58		0.00		0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,771.79	000	1.77179	0.00000	1,893.11	000	1.89311	1,771.790	8.53		0.40		0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,410.46	000	1.41046	0.00000	1,336.95	000	1.33695	1,410.460	9.97		(0.29)		0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	853.20	000	0.85320	0.00000	808.00	000	0.80800	853.200	10.95		(0.18)		0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.75	198	100.69820	0.00000	8.70	731	100.98425		8.43		0.00		0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.79	774	98.36217	0.00000	8.75	128	98.65353		8.32		0.00		0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00		0.00		0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		8.76	150	119.18575	0.00000	8.72	158	119.50387		9.71		0.00	88,555,012.25		743	2,147.00
R2038	On 05/11/2026	Bond Future	0.00		8.80	694	115.88617	0.00000	8.76	551	116.21031		9.05		0.00	110,323,633.84		952	3,251.00
R2038	On 04/02/2027	Bond Future	0.00		8.84	794	118.09528	0.00000	8.80	491	118.42581		8.38		0.00	0.00		0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.88	877	114.87460	0.00000	8.84	409	115.21142		8.28		0.00	0.00		0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.93	552	117.06798	0.00000	8.88	910	117.41108		8.02		0.00	0.00		0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00		0.00	0.00		0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.86	154	111.20676	0.00000	8.82	166	111.52286		10.71		0.00	0.00		0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.90	748	108.26512	0.00000	8.86	616	108.58734		9.96		0.00	0.00		0	210.00
R2039	On 04/02/2027	Bond Future	0.00		8.94	930	110.32892	0.00000	8.90	648	110.65747		9.22		0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.99	096	107.46372	0.00000	8.94	661	107.79844		9.50		0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,484.87	000	3.48487	0.00000	3,660.90	000	3.66090	3,484.870	9.42		0.50		0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,105.73	000	2.10573	0.00000	2,012.10	000	2.01210	2,105.730	10.62		(0.30)		0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.03	816	109.51575	0.00000	8.99	220	109.85665		9.03		0.00	0.00		0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,271.95	000	3.27195	0.00000	3,434.14	000	3.43414	3,271.950	8.85		0.45		0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,566.87	000	3.56687	0.00000	3,737.33	000	3.73733	3,566.870	8.93		0.48		0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,813.80	000	2.81380	0.00000	2,700.43	000	2.70043	2,813.800	9.80		(0.35)		0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,523.52	000	2.52352	0.00000	2,421.02	000	2.42102	2,523.520	10.05		(0.32)		0.00	0	180.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00		0.00	0.00		0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00		0.00	0.00		0	0.00
R2040	On 06/08/2026	Bond Future	0.00		8.92	167	100.89450	0.00000	8.87	173	101.28423		11.56		0.00	1,756,169,667.00		17,406	72,374.00
R2040	On 06/08/2026	Bond Future	9.20	Put	583.86	000	0.58386	0.00000	506.41	000	0.50641	583.860	12.69		(0.27)		0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.96	440	102.74275	0.00000	8.91	279	103.13991		10.74		0.00	2,178,660,013.75		21,205	27,966.00
R2040	On 05/11/2026	Bond Future	9.91	Call	7,577.54	000	7.57754	0.00000	7,919.85	000	7.91985	7,577.540	12.90		0.84		0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	242.67	000	0.24267	0.00000	222.87	000	0.22287	242.670	14.59		(0.06)		0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	92.21	000	0.09221	0.00000	84.45	000	0.08445	92.210	15.31		(0.03)		0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.00	351	100.19256	0.00000	8.95	014	100.59735		10.37		0.00	0.00		0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,293.27	000	2.29327	0.00000	2,477.57	000	2.47757	2,293.270	10.05		0.43		0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,580.36	000	1.58036	0.00000	1,479.48	000	1.47948	1,580.360	11.79		(0.27)		0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	974.44	000	0.97444	0.00000	911.24	000	0.91124	974.440	12.92		(0.18)		0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.04	666	102.11310	0.00000	8.99	147	102.52559		9.86		0.00	0.00		0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.09	637	99.55339	0.00000	9.03	922	99.97365		9.82		0.00	0.00		0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00		0.00	0.00		0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.01	650	112.88241	0.00000	8.96	654	113.32620		12.22		0.00	241,794,122.22		2,142	4,571.00
R2042	On 05/11/2026	Bond Future	0.00		9.06	272	109.84549	0.00000	9.01	112	110.29767		11.37		0.00	241,660,078.00		2,200	1,783.00
R2042	On 04/02/2027	Bond Future	0.00		9.10	521	111.93944	0.00000	9.05	191	112.40037		10.54		0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.14	751	108.97898	0.00000	9.09	246	109.44870		10.53		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
R2042	On 05/08/2027	Bond Future	0.00		9.19473		111.05990	0.00000	9.13785	111.53844		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		9.03070		97.83565	0.00000	8.98583	98.22029		13.60	0.00	1,040,579,973.40		10,636	43,586.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,607.30000		1.60730	0.00000	1,441.02000	1.44102	1,607.300	13.60	(0.52)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	786.03000		0.78603	0.00000	696.99000	0.69699	786.030	14.35	(0.31)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	161.47000		0.16147	0.00000	143.49000	0.14349	161.470	16.15	(0.08)	0.00		0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.07131		99.62780	0.00000	9.02509	100.01978		12.13	0.00	1,115,233,593.20		11,194	98,248.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,540.32000		1.54032	0.00000	1,435.23000	1.43523	1,540.320	13.36	(0.30)	0.00		0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.10866		97.14348	0.00000	9.06102	97.54310		11.78	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.14938		99.00555	0.00000	9.10029	99.41281		11.27	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.19568		96.51188	0.00000	9.14506	96.92666		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		8.98855		101.65932	0.00000	8.94360	102.07810		14.27	0.00	2,412,680,641.56		23,733	74,916.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,549.44000		1.54944	0.00000	1,384.59000	1.38459	1,549.440	14.27	(0.48)	0.00		0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	869.96000		0.86996	0.00000	770.98000	0.77098	869.960	14.93	(0.31)	0.00		0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	68.31000		0.06831	0.00000	61.37000	0.06137	68.310	17.95	(0.03)	0.00		0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.02798		99.08337	0.00000	8.98174	99.51013		13.31	0.00	3,301,556,971.77		33,321	219,820.00
R2048	On 04/02/2027	Bond Future	0.00		9.06468		100.97208	0.00000	9.01711	101.40700		12.39	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.09783		98.46618	0.00000	9.04894	98.90937		12.40	0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.13505		100.34695	0.00000	9.08476	100.79852		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		8.90785		131.74004	0.00000	8.86793	132.23874		14.19	0.00	781,350,177.24		5,931	4,687.00
R2053	On 06/08/2026	Bond Future	8.10	Call	46.35000		0.04635	0.00000	66.30000	0.06630	46.350	14.21	0.02	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,572.38000		3.57238	0.00000	3,950.22000	3.95022	3,572.380	15.23	0.67	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,216.89000		1.21689	0.00000	1,096.03000	1.09603	1,216.890	15.23	(0.33)	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	249.36000		0.24936	0.00000	225.58000	0.22558	249.360	17.13	(0.09)	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.94332		128.29224	0.00000	8.90227	128.80046		13.86	0.00	780,786,572.64		6,086	50,900.00
R2053	On 04/02/2027	Bond Future	0.00		8.97523		130.73784	0.00000	8.93303	131.25593		12.89	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.00653		127.38128	0.00000	8.96317	127.90917		12.90	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.04135		129.81370	0.00000	8.99679	130.35139		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		8.50355		87.65479	0.00000	8.47367	87.83035		10.12	0.00	2,905,931,598.08		33,152	5,304.00
R209	On 05/11/2026	Bond Future	0.00		8.53978		86.10929	0.00000	8.50876	86.28831		9.24	0.00	3,296,005,293.33		38,277	41,592.00
R209	On 04/02/2027	Bond Future	0.00		8.57114		87.75074	0.00000	8.53893	87.93329		8.51	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	966.68000		0.96668	0.00000	1,025.96000	1.02596	966.680	8.09	0.29	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,506.36000		1.50636	0.00000	1,449.13000	1.44913	1,506.360	9.30	(0.35)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.60194		86.28089	0.00000	8.56850	86.46688		8.33	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,683.97000		1.68397	0.00000	1,762.08000	1.76208	1,683.970	8.08	0.39	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,400.26000		1.40026	0.00000	1,352.30000	1.35230	1,400.260	9.63	(0.28)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.63826		87.92891	0.00000	8.60352	88.11833		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

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
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R210	On 06/08/2026	Bond Future	0.00		269.91559	269.91559	0.00000	270.29310	270.29310			0.00	0.00	39,947,507.32		148	570.00
R210	On 05/11/2026	Bond Future	0.00		271.34443	271.34443	0.00000	271.72931	271.72931			0.00	0.00	39,887,631.21		147	147.00
R210	On 04/02/2027	Bond Future	0.00		276.58055	276.58055	0.00000	276.97315	276.97315			0.00	0.00	0.00		0	0.00
R210	On 06/05/2027	Bond Future	0.00		278.28252	278.28252	0.00000	278.68068	278.68068			0.00	0.00	0.00		0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.66354	283.66354	0.00000	284.06891	284.06891			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		7.97275	99.47904	0.00000	7.95277	99.55244			4.93	0.00	0.00		0	55,975.00
R213	On 05/11/2026	Bond Future	0.00		8.00693	97.75079	0.00000	7.98554	97.82578			4.70	0.00	0.00		0	20.00
R213	On 04/02/2027	Bond Future	0.00		8.03249	99.61398	0.00000	8.00951	99.69052			4.24	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.04991	97.97040	0.00000	8.02523	98.04835			4.01	0.00	0.00		0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,589.68000	1.58968	0.00000	1,634.12000	1.63412	1,589.680	4.12	0.53	0.00	0.00		0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	504.89000	0.50489	0.00000	491.83000	0.49183	504.890	5.10	(0.20)	0.00	0.00		0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.07693	99.84212	0.00000	8.05030	99.92143			3.65	0.00	0.00		0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,315.26000	1.31526	0.00000	1,354.56000	1.35456	1,315.260	3.62	0.47	0.00	0.00		0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,026.52000	1.02652	0.00000	1,000.77000	1.00077	1,026.520	4.06	(0.35)	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		8.95458	83.15816	0.00000	8.90964	83.46946			13.02	0.00	1,216,021,773.68		14,623	9,862.00
R214	On 05/11/2026	Bond Future	0.00		8.99720	81.38458	0.00000	8.95089	81.70175			12.04	0.00	1,262,437,604.96		15,512	19,393.00
R214	On 04/02/2027	Bond Future	0.00		9.03700	82.93581	0.00000	8.98924	83.25916			11.17	0.00	0.00		0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.07315	81.22627	0.00000	9.02395	81.55577			11.11	0.00	0.00		0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.11402	82.77797	0.00000	9.06330	83.11362			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 :													42,059,772,165.36		420,848	1,800,748.00	
Grand Total:													42,059,772,165.36		420,848	1,800,748.00	