

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/07/2026

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		1,303.79900		1,303.79900	0.00000	1,298.22300	1,298.22300		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,327.94700		1,327.94700	0.00000	1,322.26000	1,322.26000		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,353.16700		1,353.16700	0.00000	1,347.46000	1,347.46000		0.00		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,379.08700		1,379.08700	0.00000	1,373.29300	1,373.29300		0.00		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,405.28800		1,405.28800	0.00000	1,399.27900	1,399.27900		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,706.71200		1,706.71200	0.00000	1,696.54800	1,696.54800		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,738.32300		1,738.32300	0.00000	1,727.96100	1,727.96100		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,771.33700		1,771.33700	0.00000	1,760.89300	1,760.89300		0.00		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,805.26600		1,805.26600	0.00000	1,794.65200	1,794.65200		0.00		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,839.56500		1,839.56500	0.00000	1,828.61000	1,828.61000		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,441.30800		1,441.30800	0.00000	1,433.18200	1,433.18200		0.00		0.00	0.00	0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,468.00400		1,468.00400	0.00000	1,459.71800	1,459.71800		0.00		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,495.88400		1,495.88400	0.00000	1,487.53800	1,487.53800		0.00		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,524.53700		1,524.53700	0.00000	1,516.05600	1,516.05600		0.00		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,553.50200		1,553.50200	0.00000	1,544.74300	1,544.74300		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.71272		96.72787	0.00000	8.80974	96.24414		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.76555		94.73058	0.00000	8.86731	94.23729		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.81700		96.55241	0.00000	8.92250	96.05596		0.00		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.86476		94.62806	0.00000	8.97526	94.12355		0.00		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		8.91841		96.46410	0.00000	9.03648	95.94215		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		9.27177		96.19003	0.00000	9.35821	95.51859		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.32105		93.71199	0.00000	9.41032	93.02746		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.36774		95.51430	0.00000	9.45900	94.82306		0.00		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.41488		93.10099	0.00000	9.50892	92.39783		0.00		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.46493		94.90652	0.00000	9.56308	94.18212		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		1,414.61000		1,414.61000	0.00000	1,406.49600	1,406.49600		0.00		0.00	0.00	0	733.00
GOVI	On 05/11/2026	GOVI	0.00		1,440.81000		1,440.81000	0.00000	1,432.53800	1,432.53800		0.00		0.00	0.00	0	2.00
GOVI	On 04/02/2027	GOVI	0.00		1,468.17400		1,468.17400	0.00000	1,459.84000	1,459.84000		0.00		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,496.29700		1,496.29700	0.00000	1,487.82700	1,487.82700		0.00		0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,524.72500		1,524.72500	0.00000	1,515.98000	1,515.98000		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		152.13291		152.13291	0.00000	152.21210	152.21210		0.00		0.00	0.00	0	5,519.00
I2029	On 05/11/2026	Bond Future	0.00		153.45417		153.45417	0.00000	153.53389	153.53389		0.00		0.00	0.00	0	5,118.00
I2029	On 04/02/2027	Bond Future	0.00		156.40508		156.40508	0.00000	156.49656	156.49656		0.00		0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.89893		157.89893	0.00000	157.99453	157.99453		0.00		0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.96481		160.96481	0.00000	161.04994	161.04994		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		117.37286		117.37286	0.00000	117.34088	117.34088		2.39		0.00	0.00	0	4,822.00

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		119.55216		119.55216	0.00000	119.51880	119.51880		2.24	0.00	0.00	0	9,259.00
I2031	On 04/02/2027	Bond Future	0.00		119.34646		119.34646	0.00000	119.32015	119.32015		2.07	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.65956		121.65956	0.00000	121.63471	121.63471		1.93	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.45761		121.45761	0.00000	121.42218	121.42218		1.85	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		148.02253		148.02253	0.00000	147.98172	147.98172		0.00	0.00	0.00	0	20,962.00
I2033	On 05/11/2026	Bond Future	0.00		149.16402		149.16402	0.00000	149.12145	149.12145		0.00	0.00	0.00	0	199.00
I2033	On 04/02/2027	Bond Future	0.00		152.03241		152.03241	0.00000	151.99899	151.99899		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.33563		153.33563	0.00000	153.30385	153.30385		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.31299		156.31299	0.00000	156.26864	156.26864		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		163.35068		163.35068	0.00000	162.82095	162.82095		0.00	0.00	0.00	0	2,616.00
I2038	On 05/11/2026	Bond Future	0.00		166.38359		166.38359	0.00000	165.84314	165.84314		0.00	0.00	16,638,359.00	100	1,585.00
I2038	On 04/02/2027	Bond Future	0.00		167.30911		167.30911	0.00000	166.76896	166.76896		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		170.55191		170.55191	0.00000	170.00407	170.00407		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		171.53570		171.53570	0.00000	170.96357	170.96357		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		125.52105		125.52105	0.00000	125.77336	125.77336		7.18	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.85160		127.85160	0.00000	128.10784	128.10784		6.75	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.35969		127.35969	0.00000	127.62912	127.62912		6.60	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.82817		129.82817	0.00000	130.10487	130.10487		6.29	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.32842		129.32842	0.00000	129.59959	129.59959		6.18	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		146.29764		146.29764	0.00000	146.25670	146.25670		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.65172		146.65172	0.00000	146.60903	146.60903		0.00	0.00	0.00	0	245.00
I2046	On 04/02/2027	Bond Future	0.00		149.47183		149.47183	0.00000	149.43835	149.43835		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.95276		149.95276	0.00000	149.92051	149.92051		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.86380		152.86380	0.00000	152.81924	152.81924		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		147.74308		147.74308	0.00000	149.46880	149.46880		0.00	0.00	0.00	0	17,592.00
I2050	On 05/11/2026	Bond Future	0.00		150.48614		150.48614	0.00000	152.24280	152.24280		0.00	0.00	1,203,889.12	8	740.00
I2050	On 04/02/2027	Bond Future	0.00		150.84904		150.84904	0.00000	152.64955	152.64955		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.77288		153.77288	0.00000	155.61067	155.61067		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		154.16730		154.16730	0.00000	156.02811	156.02811		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		136.72985		136.72985	0.00000	136.69152	136.69152		10.35	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		139.26856		139.26856	0.00000	139.22864	139.22864		9.78	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		138.99628		138.99628	0.00000	138.96472	138.96472		9.58	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		141.69010		141.69010	0.00000	141.66022	141.66022		9.17	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		141.42084		141.42084	0.00000	141.37847	141.37847		9.03	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		456.41500		456.41500	0.00000	457.19600	457.19600		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		464.98100		464.98100	0.00000	465.77400	465.77400		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		473.92300		473.92300	0.00000	474.76100	474.76100		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		483.10900		483.10900	0.00000	483.97200	483.97200		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		492.39400		492.39400	0.00000	493.23600	493.23600		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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		7.23997	100.87871	0.00000	7.33580	100.84491			0.30	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.69830	102.72707	0.00000	7.00446	102.69202			0.10	0.00	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	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		7.45908	104.54156	0.00000	7.55483	104.42699			1.13	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.44427	105.82736	0.00000	7.56327	105.70335			1.00	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.36983	103.99400	0.00000	7.51659	103.87076			0.86	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.21505	105.98574	0.00000	7.42124	105.86184			0.62	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.83217	102.71217	0.00000	7.20420	102.57749			0.36	0.00	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	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		302.34207	302.34207	0.00000	302.64613	302.64613			0.00	0.00	0.00	0.00	0	1,054.00
R202	On 05/11/2026	Bond Future	0.00		307.95552	307.95552	0.00000	308.26340	308.26340			0.00	0.00	0.00	0.00	0	272.00
R202	On 04/02/2027	Bond Future	0.00		308.28473	308.28473	0.00000	308.61868	308.61868			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.25995	314.25995	0.00000	314.60540	314.60540			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.63603	314.63603	0.00000	314.96250	314.96250			0.00	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	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		7.70077	101.15191	0.00000	7.81920	100.79619			3.79	0.00	2,835,186,885.39		28,029	67,692.00
R2030	On 06/08/2026	Bond Future	7.21	Call	25.75000	0.02575	0.00000	10.73000	0.01073	25.750	3.49	0.06	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	425.89000	0.42589	0.00000	283.91000	0.28391	425.890	3.75	0.51	0.00			0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	106.23000	0.10623	0.00000	199.59000	0.19959	106.230	4.17	(0.17)	0.00			0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.71250	103.00546	0.00000	7.84135	102.64259			3.30	0.00	51,502,730.00		500	132,224.00
R2030	On 04/02/2027	Bond Future	0.00		7.70966	100.95430	0.00000	7.84812	100.59141			3.08	0.00	0.00		0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.71158	102.88780	0.00000	7.86357	102.51961			2.77	0.00	0.00		0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.72057	100.85255	0.00000	7.89375	100.46909			2.55	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		7.99673	104.13556	0.00000	8.10907	103.63175			6.23	0.00	3,088,660,709.60		29,660	65,485.00
R2032	On 05/11/2026	Bond Future	0.00		8.02489	101.88432	0.00000	8.14382	101.37065			5.62	0.00	3,132,025,881.12		30,741	156,711.00
R2032	On 04/02/2027	Bond Future	0.00		8.04617	103.81958	0.00000	8.17060	103.30302			5.07	0.00	0.00		0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.06448	101.64743	0.00000	8.19629	101.12262			4.87	0.00	0.00		0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.08823	103.59694	0.00000	8.23088	103.05386			4.51	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		8.08202	113.34315	0.00000	8.18913	112.77027			6.67	0.00	0.00	0.00	0	3,076.00
R2033	On 05/11/2026	Bond Future	0.00		8.11193	110.37836	0.00000	8.22475	109.79431			6.11	0.00	0.00	0.00	0	8,547.00
R2033	On 04/02/2027	Bond Future	0.00		8.13573	112.47497	0.00000	8.25317	111.88729			5.55	0.00	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.15703	109.58604	0.00000	8.28067	108.98886			5.42	0.00	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.18339	111.68751	0.00000	8.31614	111.07000			5.19	0.00	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	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		8.27174	107.61737	0.00000	8.36841	107.02150			8.27	0.00	3,732,923,713.19		34,687	25,170.00
R2035	On 06/08/2026	Bond Future	7.70	Call	71.66000	0.07166	0.00000	39.64000	0.03964	71.660	8.13	0.07	0.00			0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	262.21000	0.26221	0.00000	169.43000	0.16943	262.210	8.04	0.20	0.00			0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	1,030.47000	1.03047	0.00000	774.27000	0.77427	1,030.470	8.34	0.52	0.00			0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	785.11000	0.78511	0.00000	1,096.40000	1.09640	785.110	8.42	(0.43)	0.00			0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,882.19000	2.88219	0.00000	2,419.95000	2.41995	2,882.190	9.14	0.85	0.00			0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	3,303.49000	3.30349	0.00000	2,814.55000	2.81455	3,303.490	9.31	0.88	0.00			0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	5,182.03000	5.18203	0.00000	4,623.58000	4.62358	5,182.030	10.11	0.96	0.00			0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	31.74000	0.03174	0.00000	60.48000	0.06048	31.740	10.30	(0.03)	0.00			0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,688.67000	5.68867	0.00000	5,120.61000	5.12061	5,688.670	10.32	0.97	0.00			0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	15.55000	0.01555	0.00000	31.10000	0.03110	15.550	10.71	(0.01)	0.00			0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	6.00000	0.00600	0.00000	12.69000	0.01269	6.000	11.25	(0.01)	0.00			0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	4.38000	0.00438	0.00000	9.42000	0.00942	4.380	11.43	0.00	0.00			0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	4.21000	0.00421	0.00000	9.07000	0.00907	4.210	11.45	0.00	0.00			0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	0.87000	0.00087	0.00000	2.01000	0.00201	0.870	12.38	0.00	0.00			0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	0.62000	0.00062	0.00000	1.45000	0.00145	0.620	12.58	0.00	0.00			0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.30544	105.08781	0.00000	8.40632	104.48036		7.64	0.00	7,553,501,607.18		71,878	99,240.00	
R2035	On 05/11/2026	Bond Future	7.97	Call	952.25000	0.95225	0.00000	757.87000	0.75787	952.250	7.46	0.33	0.00			0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,426.29000	1.42629	0.00000	1,708.06000	1.70806	1,426.290	7.92	(0.41)	0.00			0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,790.83000	3.79083	0.00000	3,379.98000	3.37998	3,790.830	8.46	0.73	0.00			0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	661.24000	0.66124	0.00000	821.42000	0.82142	661.240	8.78	(0.22)	0.00			0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	402.20000	0.40220	0.00000	507.83000	0.50783	402.200	9.38	(0.14)	0.00			0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	194.83000	0.19483	0.00000	248.03000	0.24803	194.830	10.31	(0.07)	0.00			0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.33523	107.08379	0.00000	8.43938	106.47190		6.99	0.00	0.00			0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	850.96000	0.85096	0.00000	677.80000	0.67780	850.960	6.91	0.26	0.00			0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,880.58000	1.88058	0.00000	1,623.53000	1.62353	1,880.580	6.96	0.45	0.00			0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,605.15000	2.60515	0.00000	2,301.09000	2.30109	2,605.150	7.18	0.55	0.00			0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,267.11000	1.26711	0.00000	1,490.16000	1.49016	1,267.110	7.77	(0.31)	0.00			0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,160.84000	1.16084	0.00000	1,368.33000	1.36833	1,160.840	7.90	(0.28)	0.00			0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	681.50000	0.68150	0.00000	811.39000	0.81139	681.500	8.71	(0.17)	0.00			0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.35899	104.62995	0.00000	8.46745	104.00800		6.89	0.00	0.00			0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.38697	106.63700	0.00000	8.50195	105.99471		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		8.54403	99.97111	0.00000	8.64066	99.31538		9.98	0.00	5,650,467,108.31		56,521	184,669.00	
R2037	On 06/08/2026	Bond Future	9.30	Put	77.68000	0.07768	0.00000	137.73000	0.13773	77.680	11.92	(0.06)	0.00			0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,423.38000	9.42338	0.00000	8,773.26000	8.77326	9,423.380	13.91	1.00	0.00			0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.26000	0.00026	0.00000	0.65000	0.00065	0.260	15.22	0.00	0.00			0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	0.00000	0.00000	0.00000	0.01000	0.00001		15.22	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		8.57903		101.80302	0.00000	8.67929	101.13462		8.91	0.00	3,116,903,063.34	30,617	85,547.00
R2037	On 05/11/2026	Bond Future	9.46	Call	6,233.86000		6.23386	0.00000	5,703.43000	5.70343	6,233.860	10.71	0.83	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	192.23000		0.19223	0.00000	242.93000	0.24293	192.230	12.37	(0.06)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	66.15000		0.06615	0.00000	85.70000	0.08570	66.150	12.95	(0.02)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.61030		99.47862	0.00000	8.71335	98.80427		8.57	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,051.55000		2.05155	0.00000	1,771.79000	1.77179	2,051.550	8.53	0.44	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,201.13000		1.20113	0.00000	1,410.46000	1.41046	1,201.130	9.89	(0.26)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	720.03000		0.72003	0.00000	853.20000	0.85320	720.030	10.88	(0.16)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.64519		101.38387	0.00000	8.75198	100.69820		8.39	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.68534		99.06900	0.00000	8.79774	98.36217		8.30	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		8.66992		119.91736	0.00000	8.76150	119.18575		9.68	0.00	0.00	0	2,147.00
R2038	On 05/11/2026	Bond Future	0.00		8.71187		116.63187	0.00000	8.80694	115.88617		9.09	0.00	25,075,852.05	215	3,466.00
R2038	On 04/02/2027	Bond Future	0.00		8.75029		118.84726	0.00000	8.84794	118.09528		8.39	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.78762		115.63907	0.00000	8.88877	114.87460		8.37	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.82912		117.85652	0.00000	8.93552	117.06798		8.17	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		8.77003		111.93403	0.00000	8.86154	111.20676		10.63	0.00	0.00	0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.81267		109.00647	0.00000	8.90748	108.26512		9.96	0.00	288,649,132.56	2,648	2,858.00
R2039	On 04/02/2027	Bond Future	0.00		8.85206		111.07705	0.00000	8.94930	110.32892		9.19	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.89045		108.22438	0.00000	8.99096	107.46372		9.46	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,860.20000		3.86020	0.00000	3,484.87000	3.48487	3,860.200	9.39	0.53	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	1,856.67000		1.85667	0.00000	2,105.73000	2.10573	1,856.670	10.55	(0.28)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		8.93277		110.29972	0.00000	9.03816	109.51575		9.00	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,631.27000		3.63127	0.00000	3,271.95000	3.27195	3,631.270	8.84	0.48	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,940.41000		3.94041	0.00000	3,566.87000	3.56687	3,940.410	8.91	0.51	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,516.89000		2.51689	0.00000	2,813.80000	2.81380	2,516.890	9.74	(0.33)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,252.55000		2.25255	0.00000	2,523.52000	2.52352	2,252.550	9.99	(0.30)	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		8.83521		101.57057	0.00000	8.92167	100.89450		11.51	0.00	0.00	0	72,374.00
R2040	On 06/08/2026	Bond Future	9.20	Put	397.72000		0.39772	0.00000	583.86000	0.58386	397.720	12.58	(0.20)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.87504		103.43180	0.00000	8.96440	102.74275		10.72	0.00	827,454.40	8	27,958.00
R2040	On 05/11/2026	Bond Future	9.91	Call	8,151.27000		8.15127	0.00000	7,577.54000	7.57754	8,151.270	12.87	0.86	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	204.51000		0.20451	0.00000	242.67000	0.24267	204.510	14.68	(0.05)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	78.34000		0.07834	0.00000	92.21000	0.09221	78.340	15.46	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.91202		100.88788	0.00000	9.00351	100.19256		10.33	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,594.15000		2.59415	0.00000	2,293.27000	2.29327	2,594.150	10.05	0.46	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,378.24000		1.37824	0.00000	1,580.36000	1.58036	1,378.240	11.74	(0.25)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	848.69000		0.84869	0.00000	974.44000	0.97444	848.690	12.90	(0.16)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.95226		102.82009	0.00000	9.04666	102.11310		9.83	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		8.99748		100.28215	0.00000	9.09637	99.55339		9.81	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		8.93010		113.65156	0.00000	9.01650	112.88241		12.13	0.00	0.00	0	4,571.00
R2042	On 05/11/2026	Bond Future	0.00		8.97347		110.62935	0.00000	9.06272	109.84549		11.36	0.00	0.00	0	1,783.00
R2042	On 04/02/2027	Bond Future	0.00		9.01391		112.73074	0.00000	9.10521	111.93944		10.51	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.05341		109.78371	0.00000	9.14751	108.97898		10.50	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	
R2042	On 05/08/2027	Bond Future	0.00		9.09642		111.88895	0.00000	9.19473	111.05990			10.06	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		8.95445		98.49065	0.00000	9.03070	97.83565			13.49	0.00	0.00		0	43,586.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,251.13000		1.25113	0.00000	1,607.30000	1.60730	1,251.130		13.49	(0.45)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	568.37000		0.56837	0.00000	786.03000	0.78603	568.370		14.21	(0.25)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	102.53000		0.10253	0.00000	161.47000	0.16147	102.530		16.01	(0.06)	0.00		0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		8.99275		100.29545	0.00000	9.07131	99.62780			12.12	0.00	401,181.80		4	98,248.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,324.75000		1.32475	0.00000	1,540.32000	1.54032	1,324.750		13.30	(0.27)	0.00		0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.02852		97.81712	0.00000	9.10866	97.14348			11.74	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.06699		99.69052	0.00000	9.14938	99.00555			11.24	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.10971		97.21789	0.00000	9.19568	96.51188			11.28	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		8.91244		102.37007	0.00000	8.98855	101.65932			14.15	0.00	0.00		0	74,916.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,190.66000		1.19066	0.00000	1,549.44000	1.54944	1,190.660		14.15	(0.41)	0.00		0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	629.64000		0.62964	0.00000	869.96000	0.86996	629.640		14.77	(0.25)	0.00		0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	40.48000		0.04048	0.00000	68.31000	0.06831	40.480		17.80	(0.02)	0.00		0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.94968		99.80775	0.00000	9.02798	99.08337			13.27	0.00	898,269.75		9	219,811.00
R2048	On 04/02/2027	Bond Future	0.00		8.98488		101.70342	0.00000	9.06468	100.97208			12.32	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.01598		99.20996	0.00000	9.09783	98.46618			12.35	0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.04995		101.11303	0.00000	9.13505	100.34695			11.87	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		8.83682		132.62964	0.00000	8.90785	131.74004			14.11	0.00	0.00		0	4,687.00
R2053	On 06/08/2026	Bond Future	8.10	Call	68.96000		0.06896	0.00000	46.35000	0.04635	68.960		14.34	0.03	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	4,147.05000		4.14705	0.00000	3,572.38000	3.57238	4,147.050		15.09	0.73	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	901.96000		0.90196	0.00000	1,216.89000	1.21689	901.960		15.09	(0.27)	0.00		0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	162.18000		0.16218	0.00000	249.36000	0.24936	162.180		16.98	(0.06)	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.87028		129.19888	0.00000	8.94332	128.29224			13.82	0.00	904,392.16		7	50,900.00
R2053	On 04/02/2027	Bond Future	0.00		8.90088		131.65301	0.00000	8.97523	130.73784			12.83	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.93029		128.31193	0.00000	9.00653	127.38128			12.85	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		8.96211		130.77251	0.00000	9.04135	129.81370			12.33	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		8.40704		88.22349	0.00000	8.50355	87.65479			10.13	0.00	13,233,523.50		150	5,154.00
R209	On 05/11/2026	Bond Future	0.00		8.43963		86.68898	0.00000	8.53978	86.10929			9.29	0.00	13,696,858.84		158	41,740.00
R209	On 04/02/2027	Bond Future	0.00		8.46825		88.33557	0.00000	8.57114	87.75074			8.55	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,177.50000		1.17750	0.00000	966.68000	0.96668	1,177.500		8.22	0.34	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,310.00000		1.31000	0.00000	1,506.36000	1.50636	1,310.000		9.31	(0.31)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.49535		86.87552	0.00000	8.60194	86.28089			8.37	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,945.59000		1.94559	0.00000	1,683.97000	1.68397	1,945.590		8.15	0.43	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,241.63000		1.24163	0.00000	1,400.26000	1.40026	1,241.630		9.65	(0.26)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.52618		88.54193	0.00000	8.63826	87.92891			7.94	0.00	0.00		0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000		93.75000	0.00000	6.25000	93.75000			0.00	0.00	0.00		0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
R210	On 06/08/2026	Bond Future	0.00		269.85044		269.85044	0.00000	269.91559	269.91559			0.00	0.00	0.00		0	570.00
R210	On 05/11/2026	Bond Future	0.00		271.27977		271.27977	0.00000	271.34443	271.34443			0.00	0.00	0.00		0	147.00
R210	On 04/02/2027	Bond Future	0.00		276.49652		276.49652	0.00000	276.58055	276.58055			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
R210	On 06/05/2027	Bond Future	0.00		278.19288		278.19288	0.00000	278.28252	278.28252		0.00	0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.59397		283.59397	0.00000	283.66354	283.66354		0.00	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	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		7.85505		99.91244	0.00000	7.97275	99.47904		4.87	0.00	344,697,918.00		3,450	52,525.00
R213	On 05/11/2026	Bond Future	0.00		7.88116		98.19270	0.00000	8.00693	97.75079		4.64	0.00	2,255,879,089.80		22,974	19,484.00
R213	On 04/02/2027	Bond Future	0.00		7.89957		100.05772	0.00000	8.03249	99.61398		4.19	0.00	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		7.90757		98.42104	0.00000	8.04991	97.97040		3.97	0.00	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,823.63000		1.82363	0.00000	1,589.68000	1.58968	1,823.630	4.07	0.58	0.00	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	417.18000		0.41718	0.00000	504.89000	0.50489	417.180	5.08	(0.17)	0.00	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		7.92046		100.30926	0.00000	8.07693	99.84212		3.62	0.00	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,533.29000		1.53329	0.00000	1,315.26000	1.31526	1,533.290	3.60	0.52	0.00	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	854.41000		0.85441	0.00000	1,026.52000	1.02652	854.410	4.02	(0.31)	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	0.00	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	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		8.86831		83.75724	0.00000	8.95458	83.15816		12.91	0.00	0.00	0.00	0	9,862.00
R214	On 05/11/2026	Bond Future	0.00		8.90828		81.99512	0.00000	8.99720	81.38458		12.02	0.00	0.00	0.00	0	19,393.00
R214	On 04/02/2027	Bond Future	0.00		8.94614		83.55250	0.00000	9.03700	82.93581		11.13	0.00	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		8.97974		81.85345	0.00000	9.07315	81.22627		11.07	0.00	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.01670		83.42372	0.00000	9.11402	82.77797		10.62	0.00	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	0.00	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	0.00	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	0.00	0	0.00
Total for Derivatives :													32,123,277,619.11			312,364	1,865,284.00
Grand Total:													32,123,277,619.11			312,364	1,865,284.00