INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/07/2026

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		1,301.38000	1,301.38000	0.00000	1,303.79900	1,303.79900	0.00	0.00	0.00		0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,325.47300	1,325.47300	0.00000	1,327.94700	1,327.94700	0.00	0.00	0.00		0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,350.64300	1,350.64300	0.00000	1,353.16700	1,353.16700	0.00	0.00	0.00		0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,376.51500	1,376.51500	0.00000	1,379.08700	1,379.08700	0.00	0.00	0.00		0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,402.67400	1,402.67400	0.00000	1,405.28800	1,405.28800	0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,700.45000	1,700.45000	0.00000	1,706.71200	1,706.71200	0.00	0.00	0.00		0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,731.93100	1,731.93100	0.00000	1,738.32300	1,738.32300	0.00	0.00	0.00		0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,764.81800	1,764.81800	0.00000	1,771.33700	1,771.33700	0.00	0.00	0.00		0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,798.62500	1,798.62500	0.00000	1,805.26600	1,805.26600	0.00	0.00	0.00		0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,832.80500	1,832.80500	0.00000	1,839.56500	1,839.56500	0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,435.57900	1,435.57900	0.00000	1,441.30800	1,441.30800	0.00	0.00	0.00		0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,462.15600	1,462.15600	0.00000	1,468.00400	1,468.00400	0.00	0.00	0.00		0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,489.92100	1,489.92100	0.00000	1,495.88400	1,495.88400	0.00	0.00	0.00		0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,518.46200	1,518.46200	0.00000	1,524.53700	1,524.53700	0.00	0.00	0.00		0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,547.31800	1,547.31800	0.00000	1,553.50200	1,553.50200	0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.77291	96.42740	0.00000	8.71272	96.72787	0.00	0.00	0.00		0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.82865	94.42432	0.00000	8.76555	94.73058	0.00	0.00	0.00		0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.88328	96.24014	0.00000	8.81700	96.55241	0.00	0.00	0.00		0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.93438	94.30980	0.00000	8.86476	94.62806	0.00	0.00	0.00		0	0.00
ES33	On 05/08/2027	Bond Future	0.00		8.99168	96.13977	0.00000	8.91841	96.46410	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		9.34687	95.60628	0.00000	9.27177	96.19003	0.00	0.00	0.00		0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.39857	93.11714	0.00000	9.32105	93.71199	0.00	0.00	0.00		0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.44773	94.90802	0.00000	9.36774	95.51430	0.00	0.00	0.00		0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.49748	92.48295	0.00000	9.41488	93.10099	0.00	0.00	0.00		0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.55021	94.27664	0.00000	9.46493	94.90652	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		1,408.86000	1,408.86000	0.00000	1,414.61000	1,414.61000	0.00	0.00	1,535,657,400.00		109	624.00
GOVI	On 05/11/2026	GOVI	0.00		1,434.94300	1,434.94300	0.00000	1,440.81000	1,440.81000	0.00	0.00	1,535,389,010.00		107	109.00
GOVI	On 04/02/2027	GOVI	0.00		1,462.19100	1,462.19100	0.00000	1,468.17400	1,468.17400	0.00	0.00	0.00		0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,490.20000	1,490.20000	0.00000	1,496.29700	1,496.29700	0.00	0.00	0.00		0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,518.51900	1,518.51900	0.00000	1,524.72500	1,524.72500	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		152.09371	152.09371	0.00000	152.13291	152.13291	0.00	0.00	0.00		0	5,519.00
I2029	On 05/11/2026	Bond Future	0.00		153.41397	153.41397	0.00000	153.45417	153.45417	0.00	0.00	0.00		0	5,118.00
I2029	On 04/02/2027	Bond Future	0.00		156.36395	156.36395	0.00000	156.40508	156.40508	0.00	0.00	0.00		0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.85778	157.85778	0.00000	157.89893	157.89893	0.00	0.00	0.00		0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.92311	160.92311	0.00000	160.96481	160.96481	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

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 06/08/2026	Bond Future	0.00		117.21204	117.21204	0.00000	117.37286	117.37286		2.39	0.00	0.00	0	4,822.00
I2031	On 05/11/2026	Bond Future	0.00		119.38806	119.38806	0.00000	119.55216	119.55216		2.24	0.00	0.00	0	9,259.00
I2031	On 04/02/2027	Bond Future	0.00		119.17986	119.17986	0.00000	119.34646	119.34646		2.07	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.48983	121.48983	0.00000	121.65956	121.65956		1.93	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.28660	121.28660	0.00000	121.45761	121.45761		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		147.97403	147.97403	0.00000	148.02253	148.02253		0.00	0.00	191,034,472.73	1,291	20,962.00
I2033	On 05/11/2026	Bond Future	0.00		149.11418	149.11418	0.00000	149.16402	149.16402		0.00	0.00	0.00	0	199.00
I2033	On 04/02/2027	Bond Future	0.00		151.98148	151.98148	0.00000	152.03241	152.03241		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.28439	153.28439	0.00000	153.33563	153.33563		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.26106	156.26106	0.00000	156.31299	156.31299		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		162.43221	162.43221	0.00000	163.35068	163.35068		0.00	0.00	0.00	0	2,616.00
I2038	On 05/11/2026	Bond Future	0.00		165.44761	165.44761	0.00000	166.38359	166.38359		0.00	0.00	0.00	0	1,585.00
I2038	On 04/02/2027	Bond Future	0.00		166.35564	166.35564	0.00000	167.30911	167.30911		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.58016	169.58016	0.00000	170.55191	170.55191		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.54701	170.54701	0.00000	171.53570	171.53570		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		125.55716	125.55716	0.00000	125.52105	125.52105		7.18	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.88811	127.88811	0.00000	127.85160	127.85160		6.75	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.39782	127.39782	0.00000	127.35969	127.35969		6.60	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.86687	129.86687	0.00000	129.82817	129.82817		6.29	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.37033	129.37033	0.00000	129.32842	129.32842		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		146.33881	146.33881	0.00000	146.29764	146.29764		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.69337	146.69337	0.00000	146.65172	146.65172		0.00	0.00	0.00	0	245.00
I2046	On 04/02/2027	Bond Future	0.00		149.51413	149.51413	0.00000	149.47183	149.47183		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.99695	149.99695	0.00000	149.95276	149.95276		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.90926	152.90926	0.00000	152.86380	152.86380		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		146.78663	146.78663	0.00000	147.74308	147.74308		0.00	0.00	0.00	0	17,592.00
I2050	On 05/11/2026	Bond Future	0.00		149.51143	149.51143	0.00000	150.48614	150.48614		0.00	0.00	0.00	0	740.00
I2050	On 04/02/2027	Bond Future	0.00		149.85612	149.85612	0.00000	150.84904	150.84904		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.76073	152.76073	0.00000	153.77288	153.77288		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.13739	153.13739	0.00000	154.16730	154.16730		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		137.12013	137.12013	0.00000	136.72985	136.72985		10.35	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		139.66562	139.66562	0.00000	139.26856	139.26856		9.78	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		139.40187	139.40187	0.00000	138.99628	138.99628		9.58	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		142.10386	142.10386	0.00000	141.69010	141.69010		9.17	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		141.84477	141.84477	0.00000	141.42084	141.42084		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		455.70700	455.70700	0.00000	456.41500	456.41500		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		464.25600	464.25600	0.00000	464.98100	464.98100		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		473.18200	473.18200	0.00000	473.92300	473.92300		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		482.35500	482.35500	0.00000	483.10900	483.10900		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		491.62700	491.62700	0.00000	492.39400	492.39400		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
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		7.30066	100.85730	0.00000	7.23997	100.87871		0.30	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.89113	102.70499	0.00000	6.69830	102.72707		0.10	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		7.50101	104.49137	0.00000	7.45908	104.54156		1.13	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.49638	105.77303	0.00000	7.44427	105.82736		1.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.43790	103.93681	0.00000	7.36983	103.99400		0.86	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.31193	105.92749	0.00000	7.21505	105.98574		0.62	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.99559	102.65297	0.00000	6.83217	102.71217		0.36	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		302.42692	302.42692	0.00000	302.34207	302.34207		0.00	0.00	0.00	0	1,054.00
R202	On 05/11/2026	Bond Future	0.00		308.04106	308.04106	0.00000	307.95552	307.95552		0.00	0.00	0.00	0	272.00
R202	On 04/02/2027	Bond Future	0.00		308.37287	308.37287	0.00000	308.28473	308.28473		0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.34999	314.34999	0.00000	314.25995	314.25995		0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.73165	314.73165	0.00000	314.63603	314.63603		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		7.75154	100.99923	0.00000	7.70077	101.15191		3.79	0.00	0.00	0	67,692.00
R2030	On 06/08/2026	Bond Future	7.21	Call	12.87000	0.01287	0.00000	25.75000	0.02575	12.870	3.49	0.04	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	328.75000	0.32875	0.00000	425.89000	0.42589	328.750	3.75	0.45	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	116.76000	0.11676	0.00000	106.23000	0.10623	116.760	4.17	(0.19)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.76774	102.84969	0.00000	7.71250	103.00546		3.30	0.00	0.00	0	132,224.00
R2030	On 04/02/2027	Bond Future	0.00		7.77019	100.79546	0.00000	7.70966	100.95430		3.08	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.77830	102.72596	0.00000	7.71158	102.88780		2.77	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.79489	100.68776	0.00000	7.72057	100.85255		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		8.04712	103.90919	0.00000	7.99673	104.13556		6.23	0.00	301,024,923.43	2,897	64,637.00
R2032	On 05/11/2026	Bond Future	0.00		8.07824	101.65350	0.00000	8.02489	101.88432		5.62	0.00	293,473,654.50	2,887	157,559.00
R2032	On 04/02/2027	Bond Future	0.00		8.10276	103.58424	0.00000	8.04617	103.81958		5.07	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.12460	101.40764	0.00000	8.06448	101.64743		4.87	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.15227	103.35269	0.00000	8.08823	103.59694		4.51	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		8.13234	113.07354	0.00000	8.08202	113.34315		6.67	0.00	0.00	0	3,076.00

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 05/11/2026	Bond Future	0.00		8.16493	110.10349	0.00000	8.11193	110.37836		6.11	0.00	0.00	0	8,547.00
R2033	On 04/02/2027	Bond Future	0.00		8.19162	112.19479	0.00000	8.13573	112.47497		5.55	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.21604	109.30051	0.00000	8.15703	109.58604		5.42	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.24579	111.39670	0.00000	8.18339	111.68751		5.19	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		8.33206	107.24504	0.00000	8.27174	107.61737		8.27	0.00	918,768,257.68	8,567	17,306.00
R2035	On 06/08/2026	Bond Future	7.70	Call	36.62000	0.03662	0.00000	71.66000	0.07166	36.620	8.13	0.04	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	163.56000	0.16356	0.00000	262.21000	0.26221	163.560	8.04	0.15	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	791.87000	0.79187	0.00000	1,030.47000	1.03047	791.870	8.34	0.46	3,822,123.65	1,000	0.00
R2035	On 06/08/2026	Bond Future	8.34	Put	899.41000	0.89941	0.00000	785.11000	0.78511	899.410	8.42	(0.49)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,533.15000	2.53315	0.00000	2,882.19000	2.88219	2,533.150	9.14	0.83	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	2,945.85000	2.94585	0.00000	3,303.49000	3.30349	2,945.850	9.31	0.87	7,208,931.38	1,000	0.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,809.85000	4.80985	0.00000	5,182.03000	5.18203	4,809.850	10.11	0.96	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	31.10000	0.03110	0.00000	31.74000	0.03174	31.100	10.30	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	5,315.63000	5.31563	0.00000	5,688.67000	5.68867	5,315.630	10.32	0.97	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	14.38000	0.01438	0.00000	15.55000	0.01555	14.380	10.71	(0.01)	(114,863.47)	1,000	0.00
R2035	On 06/08/2026	Bond Future	9.63	Put	5.10000	0.00510	0.00000	6.00000	0.00600	5.100	11.25	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	3.61000	0.00361	0.00000	4.38000	0.00438	3.610	11.43	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	3.46000	0.00346	0.00000	4.21000	0.00421	3.460	11.45	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	0.61000	0.00061	0.00000	0.87000	0.00087	0.610	12.38	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	0.42000	0.00042	0.00000	0.62000	0.00062	0.420	12.58	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.36837	104.70833	0.00000	8.30544	105.08781		7.64	0.00	889,916,096.67	8,499	96,391.00
R2035	On 05/11/2026	Bond Future	7.97	Call	812.40000	0.81240	0.00000	952.25000	0.95225	812.400	7.46	0.30	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,563.32000	1.56332	0.00000	1,426.29000	1.42629	1,563.320	7.92	(0.44)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,496.39000	3.49639	0.00000	3,790.83000	3.79083	3,496.390	8.46	0.71	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	726.62000	0.72662	0.00000	661.24000	0.66124	726.620	8.78	(0.23)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	440.65000	0.44065	0.00000	402.20000	0.40220	440.650	9.38	(0.15)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	211.60000	0.21160	0.00000	194.83000	0.19483	211.600	10.31	(0.08)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.40097	106.69702	0.00000	8.33523	107.08379		6.99	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	742.77000	0.74277	0.00000	850.96000	0.85096	742.770	6.91	0.24	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,694.29000	1.69429	0.00000	1,880.58000	1.88058	1,694.290	6.96	0.43	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,381.29000	2.38129	0.00000	2,605.15000	2.60515	2,381.290	7.18	0.52	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,373.10000	1.37310	0.00000	1,267.11000	1.26711	1,373.100	7.77	(0.33)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,258.15000	1.25815	0.00000	1,160.84000	1.16084	1,258.150	7.90	(0.30)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	737.95000	0.73795	0.00000	681.50000	0.68150	737.950	8.71	(0.19)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.42762	104.23584	0.00000	8.35899	104.62995		6.89	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.45875	106.23542	0.00000	8.38697	106.63700		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		8.60415	99.56246	0.00000	8.54403	99.97111		9.98	0.00	1,363,906,139.54	13,699	184,669.00
R2037	On 06/08/2026	Bond Future	9.30	Put	79.91000	0.07991	0.00000	77.68000	0.07768	79.910	11.92	(0.06)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	9,013.81000	9.01381	0.00000	9,423.38000	9.42338	9,013.810	13.91	1.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.16000	0.00016	0.00000	0.26000	0.00026	0.160	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	0.00000	0.00000		15.22	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.64138	101.38666	0.00000	8.57903	101.80302		8.91	0.00	1,388,895,855.34	13,699	87,091.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,869.10000	5.86910	0.00000	6,233.86000	6.23386	5,869.100	10.71	0.82	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	207.15000	0.20715	0.00000	192.23000	0.19223	207.150	12.37	(0.07)	0.00	0	4,490.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2037	On 05/11/2026	Bond Future	10.83	Put	70.71000	0.07071	0.00000	66.15000	0.06615	70.710	12.95	(0.02)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.67505	99.05420	0.00000	8.61030	99.47862		8.57	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,850.91000	1.85091	0.00000	2,051.55000	2.05155	1,850.910	8.53	0.42	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,296.61000	1.29661	0.00000	1,201.13000	1.20113	1,296.610	9.89	(0.28)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	775.93000	0.77593	0.00000	720.03000	0.72003	775.930	10.88	(0.17)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.71244	100.95134	0.00000	8.64519	101.38387		8.39	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.75529	98.62834	0.00000	8.68534	99.06900		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		8.73004	119.43635	0.00000	8.66992	119.91736		9.68	0.00	0.00	0	2,147.00
R2038	On 05/11/2026	Bond Future	0.00		8.77427	116.14167	0.00000	8.71187	116.63187		9.09	0.00	0.00	0	3,466.00
R2038	On 04/02/2027	Bond Future	0.00		8.81506	118.34772	0.00000	8.75029	118.84726		8.39	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.85488	115.12995	0.00000	8.78762	115.63907		8.37	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.89899	117.33787	0.00000	8.82912	117.85652		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		8.83010	111.45586	0.00000	8.77003	111.93403		10.63	0.00	0.00	0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.87489	108.51915	0.00000	8.81267	109.00647		9.96	0.00	0.00	0	2,858.00
R2039	On 04/02/2027	Bond Future	0.00		8.91651	110.58038	0.00000	8.85206	111.07705		9.19	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.95723	107.71815	0.00000	8.89045	108.22438		9.46	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,577.47000	3.57747	0.00000	3,860.20000	3.86020	3,577.470	9.39	0.51	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	1,983.14000	1.98314	0.00000	1,856.67000	1.85667	1,983.140	10.55	(0.29)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.00198	109.78398	0.00000	8.93277	110.29972		9.00	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,371.10000	3.37110	0.00000	3,631.27000	3.63127	3,371.100	8.84	0.46	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,667.69000	3.66769	0.00000	3,940.41000	3.94041	3,667.690	8.91	0.49	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,674.17000	2.67417	0.00000	2,516.89000	2.51689	2,674.170	9.74	(0.34)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,393.79000	2.39379	0.00000	2,252.55000	2.25255	2,393.790	9.99	(0.31)	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		8.90532	101.02186	0.00000	8.83521	101.57057		11.51	0.00	98,900,400.94	979	71,395.00
R2040	On 06/08/2026	Bond Future	9.20	Put	459.09000	0.45909	0.00000	397.72000	0.39772	459.090	12.58	(0.24)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.94747	102.87279	0.00000	8.87504	103.43180		10.72	0.00	297,199,490.31	2,889	29,868.00
R2040	On 05/11/2026	Bond Future	9.91	Call	7,652.46000	7.65246	0.00000	8,151.27000	8.15127	7,652.460	12.87	0.85	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	223.68000	0.22368	0.00000	204.51000	0.20451	223.680	14.68	(0.06)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	85.03000	0.08503	0.00000	78.34000	0.07834	85.030	15.46	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.98693	100.31807	0.00000	8.91202	100.88788		10.33	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,317.30000	2.31730	0.00000	2,594.15000	2.59415	2,317.300	10.05	0.43	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,503.86000	1.50386	0.00000	1,378.24000	1.37824	1,503.860	11.74	(0.27)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	924.44000	0.92444	0.00000	848.69000	0.84869	924.440	12.90	(0.17)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.02973	102.23938	0.00000	8.95226	102.82009		9.83	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.07769	99.69049	0.00000	8.99748	100.28215		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		9.00023	113.02664	0.00000	8.93010	113.65156		12.13	0.00	0.00	0	4,571.00
R2042	On 05/11/2026	Bond Future	0.00		9.04588	109.99276	0.00000	8.97347	110.62935		11.36	0.00	0.00	0	1,783.00
R2042	On 04/02/2027	Bond Future	0.00		9.08870	112.08191	0.00000	9.01391	112.73074		10.51	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.13066	109.12244	0.00000	9.05341	109.78371		10.50	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.17623	111.21520	0.00000	9.09642	111.88895		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		9.02453	97.88841	0.00000	8.95445	98.49065		13.49	0.00	175,611,807.54	1,794	41,792.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,459.93000	1.45993	0.00000	1,251.13000	1.25113	1,459.930	13.49	(0.52)	0.00	0	7,000.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2044	On 06/08/2026	Bond Future	9.25	Put	657.89000	0.65789	0.00000	568.37000	0.56837	657.890	14.21	(0.29)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	109.19000	0.10919	0.00000	102.53000	0.10253	109.190	16.01	(0.06)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.06491	99.68194	0.00000	8.99275	100.29545		12.12	0.00	178,829,400.36	1,794	97,282.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,467.34000	1.46734	0.00000	1,324.75000	1.32475	1,467.340	13.30	(0.30)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.10288	97.19183	0.00000	9.02852	97.81712		11.74	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.14361	99.05329	0.00000	9.06699	99.69052		11.24	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.18874	96.56859	0.00000	9.10971	97.21789		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		8.98258	101.71477	0.00000	8.91244	102.37007		14.15	0.00	940,556,478.19	9,247	71,438.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,391.67000	1.39167	0.00000	1,190.66000	1.19066	1,391.670	14.15	(0.48)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	730.17000	0.73017	0.00000	629.64000	0.62964	730.170	14.77	(0.29)	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	40.09000	0.04009	0.00000	40.48000	0.04048	40.090	17.80	(0.02)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.02181	99.14014	0.00000	8.94968	99.80775		13.27	0.00	908,718,523.24	9,166	228,977.00
R2048	On 04/02/2027	Bond Future	0.00		9.05908	101.02312	0.00000	8.98488	101.70342		12.32	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.09224	98.51669	0.00000	9.01598	99.20996		12.35	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.12839	100.40656	0.00000	9.04995	101.11303		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		8.90697	131.75100	0.00000	8.83682	132.62964		14.11	0.00	0.00	0	4,687.00
R2053	On 06/08/2026	Bond Future	8.10	Call	29.68000	0.02968	0.00000	68.96000	0.06896	29.680	14.34	0.02	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	3,416.24000	3.41624	0.00000	4,147.05000	4.14705	3,416.240	15.09	0.69	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,049.79000	1.04979	0.00000	901.96000	0.90196	1,049.790	15.09	(0.31)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	174.69000	0.17469	0.00000	162.18000	0.16218	174.690	16.98	(0.07)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.94238	128.30384	0.00000	8.87028	129.19888		13.82	0.00	0.00	0	50,900.00
R2053	On 04/02/2027	Bond Future	0.00		8.97499	130.74077	0.00000	8.90088	131.65301		12.83	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.00645	127.38225	0.00000	8.93029	128.31193		12.85	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.04039	129.82524	0.00000	8.96211	130.77251		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		8.46726	87.86807	0.00000	8.40704	88.22349		10.13	0.00	0.00	0	5,154.00
R209	On 05/11/2026	Bond Future	0.00		8.50209	86.32687	0.00000	8.43963	86.68898		9.29	0.00	0.00	0	41,740.00
R209	On 04/02/2027	Bond Future	0.00		8.53308	87.96649	0.00000	8.46825	88.33557		8.55	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,044.42000	1.04442	0.00000	1,177.50000	1.17750	1,044.420	8.22	0.31	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,413.59000	1.41359	0.00000	1,310.00000	1.31000	1,413.590	9.31	(0.33)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.56267	86.49936	0.00000	8.49535	86.87552		8.37	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,775.92000	1.77592	0.00000	1,945.59000	1.94559	1,775.920	8.15	0.41	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,329.37000	1.32937	0.00000	1,241.63000	1.24163	1,329.370	9.65	(0.27)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.59613	88.15869	0.00000	8.52618	88.54193		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		269.60899	269.60899	0.00000	269.85044	269.85044		0.00	0.00	0.00	0	570.00
R210	On 05/11/2026	Bond Future	0.00		271.03336	271.03336	0.00000	271.27977	271.27977		0.00	0.00	0.00	0	147.00
R210	On 04/02/2027	Bond Future	0.00		276.24512	276.24512	0.00000	276.49652	276.49652		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		277.93839	277.93839	0.00000	278.19288	278.19288		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.33499	283.33499	0.00000	283.59397	283.59397		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		7.90564	99.72587	0.00000	7.85505	99.91244		4.87	0.00	0.00	0	52,525.00

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 05/11/2026	Bond Future	0.00		7.93522	98.00245	0.00000	7.88116	98.19270		4.64	0.00	0.00	0	19,484.00
R213	On 04/02/2027	Bond Future	0.00		7.95758	99.86376	0.00000	7.89957	100.05772		4.19	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		7.96990	98.22339	0.00000	7.90757	98.42104		3.97	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,703.10000	1.70310	0.00000	1,823.63000	1.82363	1,703.100	4.07	0.56	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	445.73000	0.44573	0.00000	417.18000	0.41718	445.730	5.08	(0.18)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		7.98777	100.10797	0.00000	7.92046	100.30926		3.62	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,425.70000	1.42570	0.00000	1,533.29000	1.53329	1,425.700	3.60	0.50	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	912.99000	0.91299	0.00000	854.41000	0.85441	912.990	4.02	(0.33)	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		8.94350	83.23476	0.00000	8.86831	83.75724		12.91	0.00	0.00	0	9,862.00
R214	On 05/11/2026	Bond Future	0.00		8.98575	81.46284	0.00000	8.90828	81.99512		12.02	0.00	8,553,598.20	105	19,288.00
R214	On 04/02/2027	Bond Future	0.00		9.02601	83.01006	0.00000	8.94614	83.55250		11.13	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.06202	81.30065	0.00000	8.97974	81.85345		11.07	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.10154	82.86038	0.00000	9.01670	83.42372		10.62	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 :												11,037,351,700.23		80,729	1,856,867.00
Grand Total:												11,037,351,700.23		80,729	1,856,867.00