INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/07/2026

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		1,297.99000	1,297.99000	0.00000	1,301.38000	1,301.38000	0.00	0.00	0.00		0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,322.01700	1,322.01700	0.00000	1,325.47300	1,325.47300	0.00	0.00	0.00		0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,347.12000	1,347.12000	0.00000	1,350.64300	1,350.64300	0.00	0.00	0.00		0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,372.92500	1,372.92500	0.00000	1,376.51500	1,376.51500	0.00	0.00	0.00		0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,399.01700	1,399.01700	0.00000	1,402.67400	1,402.67400	0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,693.73800	1,693.73800	0.00000	1,700.45000	1,700.45000	0.00	0.00	0.00		0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,725.09000	1,725.09000	0.00000	1,731.93100	1,731.93100	0.00	0.00	0.00		0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,757.84600	1,757.84600	0.00000	1,764.81800	1,764.81800	0.00	0.00	0.00		0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,791.52000	1,791.52000	0.00000	1,798.62500	1,798.62500	0.00	0.00	0.00		0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,825.56700	1,825.56700	0.00000	1,832.80500	1,832.80500	0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,430.14600	1,430.14600	0.00000	1,435.57900	1,435.57900	0.00	0.00	0.00		0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,456.61900	1,456.61900	0.00000	1,462.15600	1,462.15600	0.00	0.00	0.00		0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,484.27800	1,484.27800	0.00000	1,489.92100	1,489.92100	0.00	0.00	0.00		0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,512.71100	1,512.71100	0.00000	1,518.46200	1,518.46200	0.00	0.00	0.00		0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,541.45900	1,541.45900	0.00000	1,547.31800	1,547.31800	0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.84317	96.07818	0.00000	8.77291	96.42740	0.00	0.00	0.00		0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.90231	94.06837	0.00000	8.82865	94.42432	0.00	0.00	0.00		0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.96065	95.87725	0.00000	8.88328	96.24014	0.00	0.00	0.00		0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.01566	93.93994	0.00000	8.93438	94.30980	0.00	0.00	0.00		0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.07723	95.76285	0.00000	8.99168	96.13977	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		9.40173	95.18321	0.00000	9.34687	95.60628	0.00	0.00	0.00		0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.45522	92.68593	0.00000	9.39857	93.11714	0.00	0.00	0.00		0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.50621	94.46840	0.00000	9.44773	94.90802	0.00	0.00	0.00		0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.55787	92.03487	0.00000	9.49748	92.48295	0.00	0.00	0.00		0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.61257	93.81997	0.00000	9.55021	94.27664	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		1,403.38600	1,403.38600	0.00000	1,408.86000	1,408.86000	0.00	0.00	140,338,600.00		10	614.00
GOVI	On 05/11/2026	GOVI	0.00		1,429.36400	1,429.36400	0.00000	1,434.94300	1,434.94300	0.00	0.00	142,936,400.00		10	119.00
GOVI	On 04/02/2027	GOVI	0.00		1,456.50500	1,456.50500	0.00000	1,462.19100	1,462.19100	0.00	0.00	0.00		0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,484.40600	1,484.40600	0.00000	1,490.20000	1,490.20000	0.00	0.00	0.00		0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,512.61700	1,512.61700	0.00000	1,518.51900	1,518.51900	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		152.21229	152.21229	0.00000	152.09371	152.09371	0.00	0.00	0.00		0	5,519.00
I2029	On 05/11/2026	Bond Future	0.00		153.53443	153.53443	0.00000	153.41397	153.41397	0.00	0.00	0.00		0	5,118.00
I2029	On 04/02/2027	Bond Future	0.00		156.48660	156.48660	0.00000	156.36395	156.36395	0.00	0.00	0.00		0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.98314	157.98314	0.00000	157.85778	157.85778	0.00	0.00	0.00		0	0.00
I2029	On 05/08/2027	Bond Future	0.00		161.05116	161.05116	0.00000	160.92311	160.92311	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		117.24437	117.24437	0.00000	117.21204	117.21204	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		119.42066	119.42066	0.00000	119.38806	119.38806		2.24	0.00	0.00	0	9,259.00
I2031	On 04/02/2027	Bond Future	0.00		119.21345	119.21345	0.00000	119.17986	119.17986		2.07	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.52409	121.52409	0.00000	121.48983	121.48983		1.93	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.32290	121.32290	0.00000	121.28660	121.28660		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		148.28433	148.28433	0.00000	147.97403	147.97403		0.00	0.00	302,500,033.20	2,040	20,962.00
I2033	On 05/11/2026	Bond Future	0.00		149.42988	149.42988	0.00000	149.11418	149.11418		0.00	0.00	0.00	0	199.00
I2033	On 04/02/2027	Bond Future	0.00		152.30313	152.30313	0.00000	151.98148	151.98148		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.61268	153.61268	0.00000	153.28439	153.28439		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.59593	156.59593	0.00000	156.26106	156.26106		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		161.99871	161.99871	0.00000	162.43221	162.43221		0.00	0.00	0.00	0	2,616.00
I2038	On 05/11/2026	Bond Future	0.00		165.00559	165.00559	0.00000	165.44761	165.44761		0.00	0.00	0.00	0	1,585.00
I2038	On 04/02/2027	Bond Future	0.00		165.90551	165.90551	0.00000	166.35564	166.35564		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.12125	169.12125	0.00000	169.58016	169.58016		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.08049	170.08049	0.00000	170.54701	170.54701		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		125.59328	125.59328	0.00000	125.55716	125.55716		7.18	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.92453	127.92453	0.00000	127.88811	127.88811		6.75	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.43532	127.43532	0.00000	127.39782	127.39782		6.60	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.90527	129.90527	0.00000	129.86687	129.86687		6.29	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.41106	129.41106	0.00000	129.37033	129.37033		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		145.52859	145.52859	0.00000	146.33881	146.33881		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		145.86788	145.86788	0.00000	146.69337	146.69337		0.00	0.00	0.00	0	245.00
I2046	On 04/02/2027	Bond Future	0.00		148.67260	148.67260	0.00000	149.51413	149.51413		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.13978	149.13978	0.00000	149.99695	149.99695		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.03548	152.03548	0.00000	152.90926	152.90926		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		147.57561	147.57561	0.00000	146.78663	146.78663		0.00	0.00	0.00	0	17,592.00
I2050	On 05/11/2026	Bond Future	0.00		150.31463	150.31463	0.00000	149.51143	149.51143		0.00	0.00	0.00	0	740.00
I2050	On 04/02/2027	Bond Future	0.00		150.67520	150.67520	0.00000	149.85612	149.85612		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.59564	153.59564	0.00000	152.76073	152.76073		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.98953	153.98953	0.00000	153.13739	153.13739		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		136.80680	136.80680	0.00000	137.12013	137.12013		10.35	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		139.34623	139.34623	0.00000	139.66562	139.66562		9.78	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		139.07679	139.07679	0.00000	139.40187	139.40187		9.58	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		141.77222	141.77222	0.00000	142.10386	142.10386		9.17	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		141.50850	141.50850	0.00000	141.84477	141.84477		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		455.71300	455.71300	0.00000	455.70700	455.70700		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		464.26100	464.26100	0.00000	464.25600	464.25600		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		473.18700	473.18700	0.00000	473.18200	473.18200		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		482.36000	482.36000	0.00000	482.35500	482.35500		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		491.63300	491.63300	0.00000	491.62700	491.62700		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	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		7.30100	100.85718	0.00000	7.30066	100.85730		0.30	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.89462	102.70459	0.00000	6.89113	102.70499		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		7.50056	104.49191	0.00000	7.50101	104.49137		1.13	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.49610	105.77333	0.00000	7.49638	105.77303		1.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.43764	103.93703	0.00000	7.43790	103.93681		0.86	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.31151	105.92774	0.00000	7.31193	105.92749		0.62	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.99445	102.65338	0.00000	6.99559	102.65297		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		302.51159	302.51159	0.00000	302.42692	302.42692		0.00	0.00	0.00	0	1,054.00
R202	On 05/11/2026	Bond Future	0.00		308.12645	308.12645	0.00000	308.04106	308.04106		0.00	0.00	0.00	0	272.00
R202	On 04/02/2027	Bond Future	0.00		308.46051	308.46051	0.00000	308.37287	308.37287		0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.43938	314.43938	0.00000	314.34999	314.34999		0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.82469	314.82469	0.00000	314.73165	314.73165		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		7.82270	100.78570	0.00000	7.75154	100.99923		3.79	0.00	2,674,751,692.30	26,539	47,159.00
R2030	On 06/08/2026	Bond Future	7.21	Call	6.01000	0.00601	0.00000	12.87000	0.01287	6.010	3.49	0.02	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	233.99000	0.23399	0.00000	328.75000	0.32875	233.990	3.75	0.36	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	157.15000	0.15715	0.00000	116.76000	0.11676	157.150	4.17	(0.25)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.84513	102.63196	0.00000	7.76774	102.84969		3.30	0.00	0.00	0	132,224.00
R2030	On 04/02/2027	Bond Future	0.00		7.85496	100.57352	0.00000	7.77019	100.79546		3.08	0.00	2,669,120,647.28	26,539	22,702.00
R2030	On 06/05/2027	Bond Future	0.00		7.87176	102.49981	0.00000	7.77830	102.72596		2.77	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.89904	100.45741	0.00000	7.79489	100.68776		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		8.11778	103.59282	0.00000	8.04712	103.90919		6.23	0.00	4,765,269.72	46	64,683.00
R2032	On 05/11/2026	Bond Future	0.00		8.15302	101.33104	0.00000	8.07824	101.65350		5.62	0.00	0.00	0	157,559.00
R2032	On 04/02/2027	Bond Future	0.00		8.18206	103.25560	0.00000	8.10276	103.58424		5.07	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.20887	101.07271	0.00000	8.12460	101.40764		4.87	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.24205	103.01149	0.00000	8.15227	103.35269		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

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 06/08/2026	Bond Future	0.00		8.19275	112.75098	0.00000	8.13234	113.07354		6.67	0.00	39,462,843.00	350	3,076.00
R2033	On 05/11/2026	Bond Future	0.00		8.22855	109.77470	0.00000	8.16493	110.10349		6.11	0.00	38,421,145.00	350	8,897.00
R2033	On 04/02/2027	Bond Future	0.00		8.25871	111.85967	0.00000	8.19162	112.19479		5.55	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.28688	108.95898	0.00000	8.21604	109.30051		5.42	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.32072	111.04878	0.00000	8.24579	111.39670		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		8.39739	106.84373	0.00000	8.33206	107.24504		8.27	0.00	26,710,932.50	250	17,306.00
R2035	On 06/08/2026	Bond Future	7.70	Call	20.26000	0.02026	0.00000	36.62000	0.03662	20.260	8.13	0.02	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	104.63000	0.10463	0.00000	163.56000	0.16356	104.630	8.04	0.10	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,089.64000	1.08964	0.00000	899.41000	0.89941	1,089.640	8.42	(0.56)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,195.25000	2.19525	0.00000	2,533.15000	2.53315	2,195.250	9.14	0.79	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,420.62000	4.42062	0.00000	4,809.85000	4.80985	4,420.620	10.11	0.95	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	39.65000	0.03965	0.00000	31.10000	0.03110	39.650	10.30	(0.04)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,922.51000	4.92251	0.00000	5,315.63000	5.31563	4,922.510	10.32	0.97	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	6.35000	0.00635	0.00000	5.10000	0.00510	6.350	11.25	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	4.47000	0.00447	0.00000	3.61000	0.00361	4.470	11.43	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	4.28000	0.00428	0.00000	3.46000	0.00346	4.280	11.45	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	0.72000	0.00072	0.00000	0.61000	0.00061	0.720	12.38	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	0.49000	0.00049	0.00000	0.42000	0.00042	0.490	12.58	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.43652	104.29940	0.00000	8.36837	104.70833		7.64	0.00	0.00	0	96,391.00
R2035	On 05/11/2026	Bond Future	7.97	Call	690.44000	0.69044	0.00000	812.40000	0.81240	690.440	7.46	0.27	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,741.93000	1.74193	0.00000	1,563.32000	1.56332	1,741.930	7.92	(0.47)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,205.53000	3.20553	0.00000	3,496.39000	3.49639	3,205.530	8.46	0.68	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	820.53000	0.82053	0.00000	726.62000	0.72662	820.530	8.78	(0.26)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	499.82000	0.49982	0.00000	440.65000	0.44065	499.820	9.38	(0.17)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	240.60000	0.24060	0.00000	211.60000	0.21160	240.600	10.31	(0.09)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.47217	106.28022	0.00000	8.40097	106.69702		6.99	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	645.62000	0.64562	0.00000	742.77000	0.74277	645.620	6.91	0.21	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,517.45000	1.51745	0.00000	1,694.29000	1.69429	1,517.450	6.96	0.40	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,163.95000	2.16395	0.00000	2,381.29000	2.38129	2,163.950	7.18	0.49	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,508.54000	1.50854	0.00000	1,373.10000	1.37310	1,508.540	7.77	(0.35)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,383.51000	1.38351	0.00000	1,258.15000	1.25815	1,383.510	7.90	(0.33)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	814.49000	0.81449	0.00000	737.95000	0.73795	814.490	8.71	(0.20)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.50197	103.81106	0.00000	8.42762	104.23584		6.89	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.53650	105.80271	0.00000	8.45875	106.23542		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		8.66422	99.15638	0.00000	8.60415	99.56246		9.98	0.00	6,925,180,735.58	69,841	184,203.00
R2037	On 06/08/2026	Bond Future	9.30	Put	98.73000	0.09873	0.00000	79.91000	0.07991	98.730	11.92	(0.07)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,608.48000	8.60848	0.00000	9,013.81000	9.01381	8,608.480	13.91	1.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.18000	0.00018	0.00000	0.16000	0.00016	0.180	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		8.70369	100.97286	0.00000	8.64138	101.38666		8.91	0.00	7,052,045,515.26	69,841	156,466.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,526.10000	5.52610	0.00000	5,869.10000	5.86910	5,526.100	10.71	0.80	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	231.63000	0.23163	0.00000	207.15000	0.20715	231.630	12.37	(0.07)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	79.61000	0.07961	0.00000	70.71000	0.07071	79.610	12.95	(0.03)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.73976	98.63242	0.00000	8.67505	99.05420		8.57	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
R2037	On 04/02/2027	Bond Future	8.44	Call	1,674.74000	1.67474	0.00000	1,850.91000	1.85091	1,674.740	8.53	0.39	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,410.63000	1.41063	0.00000	1,296.61000	1.29661	1,410.630	9.89	(0.29)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	846.12000	0.84612	0.00000	775.93000	0.77593	846.120	10.88	(0.19)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.77966	100.52149	0.00000	8.71244	100.95134		8.39	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.82521	98.19044	0.00000	8.75529	98.62834		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		8.79517	118.91838	0.00000	8.73004	119.43635		9.68	0.00	0.00	0	2,147.00
R2038	On 05/11/2026	Bond Future	0.00		8.84186	115.61394	0.00000	8.77427	116.14167		9.09	0.00	0.00	0	3,466.00
R2038	On 04/02/2027	Bond Future	0.00		8.88524	117.80983	0.00000	8.81506	118.34772		8.39	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.92776	114.58180	0.00000	8.85488	115.12995		8.37	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.97472	116.77935	0.00000	8.89899	117.33787		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		8.89014	110.98087	0.00000	8.83010	111.45586		10.63	0.00	0.00	0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.93707	108.03521	0.00000	8.87489	108.51915		9.96	0.00	0.00	0	2,858.00
R2039	On 04/02/2027	Bond Future	0.00		8.98093	110.08713	0.00000	8.91651	110.58038		9.19	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.02397	107.21554	0.00000	8.95723	107.71815		9.46	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,319.94000	3.31994	0.00000	3,577.47000	3.57747	3,319.940	9.39	0.49	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,128.37000	2.12837	0.00000	1,983.14000	1.98314	2,128.370	10.55	(0.31)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.07117	109.27183	0.00000	9.00198	109.78398		9.00	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,133.49000	3.13349	0.00000	3,371.10000	3.37110	3,133.490	8.84	0.44	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,417.63000	3.41763	0.00000	3,667.69000	3.66769	3,417.630	8.91	0.47	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,849.15000	2.84915	0.00000	2,674.17000	2.67417	2,849.150	9.74	(0.36)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,552.08000	2.55208	0.00000	2,393.79000	2.39379	2,552.080	9.99	(0.33)	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		8.96528	100.55590	0.00000	8.90532	101.02186		11.51	0.00	4,517,876,031.10	44,929	54,937.00
R2040	On 06/08/2026	Bond Future	9.20	Put	556.86000	0.55686	0.00000	459.09000	0.45909	556.860	12.58	(0.28)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		9.00944	102.39795	0.00000	8.94747	102.87279		10.72	0.00	0.00	0	29,868.00
R2040	On 05/11/2026	Bond Future	9.91	Call	7,246.65000	7.24665	0.00000	7,652.46000	7.65246	7,246.650	12.87	0.83	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	248.81000	0.24881	0.00000	223.68000	0.22368	248.810	14.68	(0.07)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	94.97000	0.09497	0.00000	85.03000	0.08503	94.970	15.46	(0.03)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.05102	99.83413	0.00000	8.98693	100.31807		10.33	0.00	4,829,875,375.27	48,379	48,379.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,106.94000	2.10694	0.00000	2,317.30000	2.31730	2,106.940	10.05	0.41	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,630.02000	1.63002	0.00000	1,503.86000	1.50386	1,630.020	11.74	(0.28)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,003.61000	1.00361	0.00000	924.44000	0.92444	1,003.610	12.90	(0.18)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.09602	101.74618	0.00000	9.02973	102.23938		9.83	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.14633	99.18802	0.00000	9.07769	99.69049		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		9.06526	112.45183	0.00000	9.00023	113.02664		12.13	0.00	0.00	0	4,571.00
R2042	On 05/11/2026	Bond Future	0.00		9.11305	109.40707	0.00000	9.04588	109.99276		11.36	0.00	0.00	0	1,783.00
R2042	On 04/02/2027	Bond Future	0.00		9.15808	111.48505	0.00000	9.08870	112.08191		10.51	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.20233	108.51417	0.00000	9.13066	109.12244		10.50	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.25030	110.59536	0.00000	9.17623	111.21520		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		9.07943	97.42047	0.00000	9.02453	97.88841		13.49	0.00	0.00	0	41,792.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,687.28000	1.68728	0.00000	1,459.93000	1.45993	1,687.280	13.49	(0.57)	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	776.68000	0.77668	0.00000	657.89000	0.65789	776.680	14.21	(0.33)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	129.68000	0.12968	0.00000	109.19000	0.10919	129.680	16.01	(0.07)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.12146	99.20514	0.00000	9.06491	99.68194		12.12	0.00	0.00	0	97,282.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,603.71000	1.60371	0.00000	1,467.34000	1.46734	1,603.710	13.30	(0.32)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.16116	96.70591	0.00000	9.10288	97.19183		11.74	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.20367	98.55810	0.00000	9.14361	99.05329		11.24	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.25070	96.06402	0.00000	9.18874	96.56859		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		9.03756	101.20592	0.00000	8.98258	101.71477		14.15	0.00	1,012,059.20	10	71,438.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,616.77000	1.61677	0.00000	1,391.67000	1.39167	1,616.770	14.15	(0.53)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	862.36000	0.86236	0.00000	730.17000	0.73017	862.360	14.77	(0.34)	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	47.03000	0.04703	0.00000	40.09000	0.04009	47.030	17.80	(0.03)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.07836	98.62173	0.00000	9.02181	99.14014		13.27	0.00	0.00	0	228,977.00
R2048	On 04/02/2027	Bond Future	0.00		9.11727	100.49480	0.00000	9.05908	101.02312		12.32	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.15206	97.97827	0.00000	9.09224	98.51669		12.35	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.18993	99.85790	0.00000	9.12839	100.40656		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		8.96196	131.06926	0.00000	8.90697	131.75100		14.11	0.00	0.00	0	4,687.00
R2053	On 06/08/2026	Bond Future	8.10	Call	16.80000	0.01680	0.00000	29.68000	0.02968	16.800	14.34	0.01	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,924.34000	2.92434	0.00000	3,416.24000	3.41624	2,924.340	15.09	0.64	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,239.63000	1.23963	0.00000	1,049.79000	1.04979	1,239.630	15.09	(0.36)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	208.35000	0.20835	0.00000	174.69000	0.17469	208.350	16.98	(0.08)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.99893	127.60914	0.00000	8.94238	128.30384		13.82	0.00	0.00	0	50,900.00
R2053	On 04/02/2027	Bond Future	0.00		9.03312	130.03283	0.00000	8.97499	130.74077		12.83	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.06620	126.66079	0.00000	9.00645	127.38225		12.85	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.10182	129.09010	0.00000	9.04039	129.82524		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		8.53752	87.45576	0.00000	8.46726	87.86807		10.13	0.00	0.00	0	5,154.00
R209	On 05/11/2026	Bond Future	0.00		8.57498	85.90672	0.00000	8.50209	86.32687		9.29	0.00	30,153,258.72	351	42,091.00
R209	On 04/02/2027	Bond Future	0.00		8.60874	87.53828	0.00000	8.53308	87.96649		8.55	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	913.36000	0.91336	0.00000	1,044.42000	1.04442	913.360	8.22	0.28	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,556.76000	1.55676	0.00000	1,413.59000	1.41359	1,556.760	9.31	(0.36)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.64123	86.06300	0.00000	8.56267	86.49936		8.37	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,600.51000	1.60051	0.00000	1,775.92000	1.77592	1,600.510	8.15	0.38	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,448.94000	1.44894	0.00000	1,329.37000	1.32937	1,448.940	9.65	(0.29)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.67778	87.71405	0.00000	8.59613	88.15869		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		269.50143	269.50143	0.00000	269.60899	269.60899		0.00	0.00	0.00	0	570.00
R210	On 05/11/2026	Bond Future	0.00		270.92322	270.92322	0.00000	271.03336	271.03336		0.00	0.00	0.00	0	147.00
R210	On 04/02/2027	Bond Future	0.00		276.13265	276.13265	0.00000	276.24512	276.24512		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		277.82452	277.82452	0.00000	277.93839	277.93839		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.21936	283.21936	0.00000	283.33499	283.33499		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

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R213	On 06/08/2026	Bond Future	0.00		7.97653	99.46516	0.00000	7.90564	99.72587		4.87	0.00	3,352,771,613.28	33,708	19,068.00
R213	On 05/11/2026	Bond Future	0.00		8.01096	97.73668	0.00000	7.93522	98.00245		4.64	0.00	0.00	0	19,484.00
R213	On 04/02/2027	Bond Future	0.00		8.03883	99.59288	0.00000	7.95758	99.86376		4.19	0.00	3,357,076,799.04	33,708	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.05721	97.94736	0.00000	7.96990	98.22339		3.97	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,549.45000	1.54945	0.00000	1,703.10000	1.70310	1,549.450	4.07	0.53	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	495.30000	0.49530	0.00000	445.73000	0.44573	495.300	5.08	(0.20)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.08209	99.82676	0.00000	7.98777	100.10797		3.62	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,288.77000	1.28877	0.00000	1,425.70000	1.42570	1,288.770	3.60	0.47	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,006.68000	1.00668	0.00000	912.99000	0.91299	1,006.680	4.02	(0.35)	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		8.99846	82.85582	0.00000	8.94350	83.23476		12.91	0.00	8,699,861.10	105	9,862.00
R214	On 05/11/2026	Bond Future	0.00		9.04240	81.07668	0.00000	8.98575	81.46284		12.02	0.00	0.00	0	19,393.00
R214	On 04/02/2027	Bond Future	0.00		9.08443	82.61647	0.00000	9.02601	83.01006		11.13	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.12221	80.89956	0.00000	9.06202	81.30065		11.07	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.16360	82.45172	0.00000	9.10154	82.86038		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 :												36,113,698,811.55		357,006	1,960,718.00
Grand Total:												36,113,698,811.55		357,006	1,960,718.00