INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/07/2026

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
Derivatives															
AL37	On 06/08/2026	Index Future	0.00		1,298.40500	1,298.40500	0.00000	1,297.99000	1,297.99000	0.00	0.00	0.00		0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,322.43600	1,322.43600	0.00000	1,322.01700	1,322.01700	0.00	0.00	0.00		0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,347.54500	1,347.54500	0.00000	1,347.12000	1,347.12000	0.00	0.00	0.00		0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,373.35900	1,373.35900	0.00000	1,372.92500	1,372.92500	0.00	0.00	0.00		0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,399.46100	1,399.46100	0.00000	1,399.01700	1,399.01700	0.00	0.00	0.00		0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,694.59200	1,694.59200	0.00000	1,693.73800	1,693.73800	0.00	0.00	0.00		0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,725.95500	1,725.95500	0.00000	1,725.09000	1,725.09000	0.00	0.00	0.00		0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,758.72600	1,758.72600	0.00000	1,757.84600	1,757.84600	0.00	0.00	0.00		0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,792.41700	1,792.41700	0.00000	1,791.52000	1,791.52000	0.00	0.00	0.00		0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,826.48400	1,826.48400	0.00000	1,825.56700	1,825.56700	0.00	0.00	0.00		0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,431.06800	1,431.06800	0.00000	1,430.14600	1,430.14600	0.00	0.00	0.00		0	73.00
ALBI	On 05/11/2026	Index Future	0.00		1,457.55500	1,457.55500	0.00000	1,456.61900	1,456.61900	0.00	0.00	0.00		0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,485.23000	1,485.23000	0.00000	1,484.27800	1,484.27800	0.00	0.00	0.00		0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,513.68100	1,513.68100	0.00000	1,512.71100	1,512.71100	0.00	0.00	0.00		0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,542.45000	1,542.45000	0.00000	1,541.45900	1,541.45900	0.00	0.00	0.00		0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.83093	96.13890	0.00000	8.84317	96.07818	0.00	0.00	0.00		0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.88965	94.12943	0.00000	8.90231	94.06837	0.00	0.00	0.00		0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.94740	95.93927	0.00000	8.96065	95.87725	0.00	0.00	0.00		0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.00172	94.00325	0.00000	9.01566	93.93994	0.00	0.00	0.00		0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.06243	95.82792	0.00000	9.07723	95.76285	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		9.38466	95.31455	0.00000	9.40173	95.18321	0.00	0.00	0.00		0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.43771	92.81890	0.00000	9.45522	92.68593	0.00	0.00	0.00		0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.48817	94.60369	0.00000	9.50621	94.46840	0.00	0.00	0.00		0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.53922	92.17291	0.00000	9.55787	92.03487	0.00	0.00	0.00		0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.59324	93.96117	0.00000	9.61257	93.81997	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		1,404.33600	1,404.33600	0.00000	1,403.38600	1,403.38600	0.00	0.00	0.00		0	614.00
GOVI	On 05/11/2026	GOVI	0.00		1,430.32700	1,430.32700	0.00000	1,429.36400	1,429.36400	0.00	0.00	0.00		0	119.00
GOVI	On 04/02/2027	GOVI	0.00		1,457.48500	1,457.48500	0.00000	1,456.50500	1,456.50500	0.00	0.00	0.00		0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,485.40600	1,485.40600	0.00000	1,484.40600	1,484.40600	0.00	0.00	0.00		0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,513.63700	1,513.63700	0.00000	1,512.61700	1,512.61700	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		151.86009	151.86009	0.00000	152.21229	152.21229	0.00	0.00	404,099,699.49		2,661	5,449.00
I2029	On 05/11/2026	Bond Future	0.00		153.17451	153.17451	0.00000	153.53443	153.53443	0.00	0.00	407,597,371.11		2,661	7,709.00
I2029	On 04/02/2027	Bond Future	0.00		156.11938	156.11938	0.00000	156.48660	156.48660	0.00	0.00	0.00		0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.60924	157.60924	0.00000	157.98314	157.98314	0.00	0.00	0.00		0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.67074	160.67074	0.00000	161.05116	161.05116	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		117.10086	117.10086	0.00000	117.24437	117.24437	2.39	0.00	286,780,006.14		2,449	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		119.27349	119.27349	0.00000	119.42066	119.42066		2.24	0.00	292,100,777.01	2,449	11,708.00
I2031	On 04/02/2027	Bond Future	0.00		119.06350	119.06350	0.00000	119.21345	119.21345		2.07	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.37136	121.37136	0.00000	121.52409	121.52409		1.93	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.16848	121.16848	0.00000	121.32290	121.32290		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		147.29027	147.29027	0.00000	148.28433	148.28433		0.00	0.00	1,973,984,198.54	13,402	11,444.00
I2033	On 05/11/2026	Bond Future	0.00		148.41619	148.41619	0.00000	149.42988	149.42988		0.00	0.00	1,947,220,412.80	13,120	13,095.00
I2033	On 04/02/2027	Bond Future	0.00		151.26964	151.26964	0.00000	152.30313	152.30313		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.55953	152.55953	0.00000	153.61268	153.61268		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.52303	155.52303	0.00000	156.59593	156.59593		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		161.34172	161.34172	0.00000	161.99871	161.99871		0.00	0.00	0.00	0	2,616.00
I2038	On 05/11/2026	Bond Future	0.00		164.33525	164.33525	0.00000	165.00559	165.00559		0.00	0.00	0.00	0	1,585.00
I2038	On 04/02/2027	Bond Future	0.00		165.22214	165.22214	0.00000	165.90551	165.90551		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.42468	168.42468	0.00000	169.12125	169.12125		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.37205	169.37205	0.00000	170.08049	170.08049		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		125.70157	125.70157	0.00000	125.59328	125.59328		7.18	0.00	429,396,563.12	3,416	3,116.00
I2043	On 05/11/2026	Bond Future	0.00		128.03389	128.03389	0.00000	127.92453	127.92453		6.75	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.54679	127.54679	0.00000	127.43532	127.43532		6.60	0.00	435,699,834.64	3,416	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		130.01906	130.01906	0.00000	129.90527	129.90527		6.29	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.52846	129.52846	0.00000	129.41106	129.41106		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		144.17595	144.17595	0.00000	145.52859	145.52859		0.00	0.00	2,056,958,278.65	14,267	4,329.00
I2046	On 05/11/2026	Bond Future	0.00		144.48919	144.48919	0.00000	145.86788	145.86788		0.00	0.00	2,061,427,273.73	14,267	14,512.00
I2046	On 04/02/2027	Bond Future	0.00		147.26706	147.26706	0.00000	148.67260	148.67260		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		147.70752	147.70752	0.00000	149.13978	149.13978		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		150.57614	150.57614	0.00000	152.03548	152.03548		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		145.71568	145.71568	0.00000	147.57561	147.57561		0.00	0.00	2,278,556,088.16	15,637	1,955.00
I2050	On 05/11/2026	Bond Future	0.00		148.41908	148.41908	0.00000	150.31463	150.31463		0.00	0.00	2,320,829,153.96	15,637	16,377.00
I2050	On 04/02/2027	Bond Future	0.00		148.74300	148.74300	0.00000	150.67520	150.67520		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		151.62621	151.62621	0.00000	153.59564	153.59564		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		151.98326	151.98326	0.00000	153.98953	153.98953		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		137.03943	137.03943	0.00000	136.80680	136.80680		10.35	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		139.58221	139.58221	0.00000	139.34623	139.34623		9.78	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		139.31718	139.31718	0.00000	139.07679	139.07679		9.58	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		142.01755	142.01755	0.00000	141.77222	141.77222		9.17	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		141.75992	141.75992	0.00000	141.50850	141.50850		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		452.81300	452.81300	0.00000	455.71300	455.71300		0.00	0.00	0.00	0	250.00

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
IGOV	On 05/11/2026	Index Future	0.00		461.30600	461.30600	0.00000	464.26100	464.26100		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		470.17400	470.17400	0.00000	473.18700	473.18700		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		479.28900	479.28900	0.00000	482.36000	482.36000		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		488.50400	488.50400	0.00000	491.63300	491.63300		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
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		7.30202	100.85682	0.00000	7.30100	100.85718		0.30	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.90508	102.70339	0.00000	6.89462	102.70459		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		7.49924	104.49349	0.00000	7.50056	104.49191		1.13	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.49526	105.77420	0.00000	7.49610	105.77333		1.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.43690	103.93765	0.00000	7.43764	103.93703		0.86	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.31030	105.92847	0.00000	7.31151	105.92774		0.62	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.99107	102.65460	0.00000	6.99445	102.65338		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		301.79823	301.79823	0.00000	302.51159	302.51159		0.00	0.00	220,010,909.67	729	594.00
R202	On 05/11/2026	Bond Future	0.00		307.39768	307.39768	0.00000	308.12645	308.12645		0.00	0.00	224,092,908.72	729	732.00
R202	On 04/02/2027	Bond Future	0.00		307.71717	307.71717	0.00000	308.46051	308.46051		0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		313.68205	313.68205	0.00000	314.43938	314.43938		0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.05541	314.05541	0.00000	314.82469	314.82469		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		7.80058	100.85202	0.00000	7.82270	100.78570		3.79	0.00	313,448,078.16	3,108	47,159.00
R2030	On 06/08/2026	Bond Future	7.21	Call	6.39000	0.00639	0.00000	6.01000	0.00601	6.390	3.49	0.02	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	250.92000	0.25092	0.00000	233.99000	0.23399	250.920	3.75	0.39	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	134.31000	0.13431	0.00000	157.15000	0.15715	134.310	4.17	(0.22)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.82141	102.69864	0.00000	7.84513	102.63196		3.30	0.00	179,722,620.00	1,750	135,786.00
R2030	On 04/02/2027	Bond Future	0.00		7.82910	100.64116	0.00000	7.85496	100.57352		3.08	0.00	0.00	0	22,702.00
R2030	On 06/05/2027	Bond Future	0.00		7.84320	102.56885	0.00000	7.87176	102.49981		2.77	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.86698	100.52825	0.00000	7.89904	100.45741		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		8.11628	103.59952	0.00000	8.11778	103.59282		6.23	0.00	537,785,108.32	5,191	64,683.00
R2032	On 05/11/2026	Bond Future	0.00		8.15163	101.33703	0.00000	8.15302	101.33104		5.62	0.00	713,919,376.35	7,045	162,904.00
R2032	On 04/02/2027	Bond Future	0.00		8.18065	103.26144	0.00000	8.18206	103.25560		5.07	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 06/05/2027	Bond Future	0.00		8.20735	101.07874	0.00000	8.20887	101.07271		4.87	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.24030	103.01812	0.00000	8.24205	103.01149		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		8.19631	112.73200	0.00000	8.19275	112.75098		6.67	0.00	0.00	0	3,076.00
R2033	On 05/11/2026	Bond Future	0.00		8.23248	109.75444	0.00000	8.22855	109.77470		6.11	0.00	0.00	0	8,897.00
R2033	On 04/02/2027	Bond Future	0.00		8.26292	111.83868	0.00000	8.25871	111.85967		5.55	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.29130	108.93772	0.00000	8.28688	108.95898		5.42	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.32529	111.02761	0.00000	8.32072	111.04878		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		8.38583	106.91459	0.00000	8.39739	106.84373		8.27	0.00	33,998,839.62	318	17,056.00
R2035	On 06/08/2026	Bond Future	7.70	Call	19.25000	0.01925	0.00000	20.26000	0.02026	19.250	8.13	0.02	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	103.43000	0.10343	0.00000	104.63000	0.10463	103.430	8.04	0.10	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,030.88000	1.03088	0.00000	1,089.64000	1.08964	1,030.880	8.42	(0.55)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	2,235.96000	2.23596	0.00000	2,195.25000	2.19525	2,235.960	9.14	0.80	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.13	Call	4,482.52000	4.48252	0.00000	4,420.62000	4.42062	4,482.520	10.11	0.96	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	32.78000	0.03278	0.00000	39.65000	0.03965	32.780	10.30	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	4,986.73000	4.98673	0.00000	4,922.51000	4.92251	4,986.730	10.32	0.97	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	4.85000	0.00485	0.00000	6.35000	0.00635	4.850	11.25	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	3.36000	0.00336	0.00000	4.47000	0.00447	3.360	11.43	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	3.21000	0.00321	0.00000	4.28000	0.00428	3.210	11.45	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	0.50000	0.00050	0.00000	0.72000	0.00072	0.500	12.38	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	0.34000	0.00034	0.00000	0.49000	0.00049	0.340	12.58	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.42461	104.37072	0.00000	8.43652	104.29940		7.64	0.00	84,540,283.20	810	97,201.00
R2035	On 05/11/2026	Bond Future	7.97	Call	703.29000	0.70329	0.00000	690.44000	0.69044	703.290	7.46	0.27	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,700.28000	1.70028	0.00000	1,741.93000	1.74193	1,700.280	7.92	(0.47)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,246.38000	3.24638	0.00000	3,205.53000	3.20553	3,246.380	8.46	0.68	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	794.99000	0.79499	0.00000	820.53000	0.82053	794.990	8.78	(0.25)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	482.05000	0.48205	0.00000	499.82000	0.49982	482.050	9.38	(0.16)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	230.55000	0.23055	0.00000	240.60000	0.24060	230.550	10.31	(0.08)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.45978	106.35260	0.00000	8.47217	106.28022		6.99	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	657.17000	0.65717	0.00000	645.62000	0.64562	657.170	6.91	0.22	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,541.13000	1.54113	0.00000	1,517.45000	1.51745	1,541.130	6.96	0.40	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,194.28000	2.19428	0.00000	2,163.95000	2.16395	2,194.280	7.18	0.50	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,477.76000	1.47776	0.00000	1,508.54000	1.50854	1,477.760	7.77	(0.35)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,354.59000	1.35459	0.00000	1,383.51000	1.38351	1,354.590	7.90	(0.32)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	795.17000	0.79517	0.00000	814.49000	0.81449	795.170	8.71	(0.20)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.48902	103.88488	0.00000	8.50197	103.81106		6.89	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		8.52287	105.87840	0.00000	8.53650	105.80271		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		8.65740	99.20237	0.00000	8.66422	99.15638		9.98	0.00	566,842,342.18	5,714	178,489.00
R2037	On 06/08/2026	Bond Future	9.30	Put	86.69000	0.08669	0.00000	98.73000	0.09873	86.690	11.92	(0.07)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	8,653.39000	8.65339	0.00000	8,608.48000	8.60848	8,653.390	13.91	1.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.12000	0.00012	0.00000	0.18000	0.00018	0.120	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		8.69676	101.01877	0.00000	8.70369	100.97286		8.91	0.00	50,509,385.00	500	162,577.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,555.69000	5.55569	0.00000	5,526.10000	5.52610	5,555.690	10.71	0.81	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	224.15000	0.22415	0.00000	231.63000	0.23163	224.150	12.37	(0.07)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	76.34000	0.07634	0.00000	79.61000	0.07961	76.340	12.95	(0.03)	0.00	0	4,490.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2037	On 04/02/2027	Bond Future	0.00		8.73260	98.67897	0.00000	8.73976	98.63242		8.57	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,687.06000	1.68706	0.00000	1,674.74000	1.67474	1,687.060	8.53	0.39	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,390.84000	1.39084	0.00000	1,410.63000	1.41063	1,390.840	9.89	(0.29)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	832.32000	0.83232	0.00000	846.12000	0.84612	832.320	10.88	(0.18)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.77221	100.56901	0.00000	8.77966	100.52149		8.39	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.81738	98.23935	0.00000	8.82521	98.19044		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		8.78835	118.97247	0.00000	8.79517	118.91838		9.68	0.00	0.00	0	2,147.00
R2038	On 05/11/2026	Bond Future	0.00		8.83491	115.66805	0.00000	8.84186	115.61394		9.09	0.00	0.00	0	3,466.00
R2038	On 04/02/2027	Bond Future	0.00		8.87807	117.86462	0.00000	8.88524	117.80983		8.39	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.92030	114.63774	0.00000	8.92776	114.58180		8.37	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		8.96689	116.83693	0.00000	8.97472	116.77935		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		8.88837	110.99483	0.00000	8.89014	110.98087		10.63	0.00	0.00	0	4,283.00
R2039	On 05/11/2026	Bond Future	0.00		8.93536	108.04847	0.00000	8.93707	108.03521		9.96	0.00	0.00	0	2,858.00
R2039	On 04/02/2027	Bond Future	0.00		8.97920	110.10034	0.00000	8.98093	110.08713		9.19	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.02216	107.22912	0.00000	9.02397	107.21554		9.46	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,320.47000	3.32047	0.00000	3,319.94000	3.31994	3,320.470	9.39	0.49	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,118.11000	2.11811	0.00000	2,128.37000	2.12837	2,118.110	10.55	(0.31)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.06922	109.28622	0.00000	9.07117	109.27183		9.00	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,134.79000	3.13479	0.00000	3,133.49000	3.13349	3,134.790	8.84	0.44	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,419.21000	3.41921	0.00000	3,417.63000	3.41763	3,419.210	8.91	0.47	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,838.67000	2.83867	0.00000	2,849.15000	2.84915	2,838.670	9.74	(0.36)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,542.13000	2.54213	0.00000	2,552.08000	2.55208	2,542.130	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		8.94827	100.68778	0.00000	8.96528	100.55590		11.51	0.00	100,687,780.00	1,000	53,937.00
R2040	On 06/08/2026	Bond Future	9.20	Put	498.19000	0.49819	0.00000	556.86000	0.55686	498.190	12.58	(0.26)	0.00	0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		8.99198	102.53142	0.00000	9.00944	102.39795		10.72	0.00	55,366,966.80	540	30,339.00
R2040	On 05/11/2026	Bond Future	9.91	Call	7,349.76000	7.34976	0.00000	7,246.65000	7.24665	7,349.760	12.87	0.84	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	235.61000	0.23561	0.00000	248.81000	0.24881	235.610	14.68	(0.06)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	89.04000	0.08904	0.00000	94.97000	0.09497	89.040	15.46	(0.03)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.03300	99.96987	0.00000	9.05102	99.83413		10.33	0.00	689,792,103.00	6,900	51,829.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,155.52000	2.15552	0.00000	2,106.94000	2.10694	2,155.520	10.05	0.41	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,584.54000	1.58454	0.00000	1,630.02000	1.63002	1,584.540	11.74	(0.28)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	972.94000	0.97294	0.00000	1,003.61000	1.00361	972.940	12.90	(0.18)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.07737	101.88460	0.00000	9.09602	101.74618		9.83	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.12695	99.32953	0.00000	9.14633	99.18802		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		9.04836	112.60078	0.00000	9.06526	112.45183		12.13	0.00	128,815,292.32	1,144	4,569.00
R2042	On 05/11/2026	Bond Future	0.00		9.09571	109.55782	0.00000	9.11305	109.40707		11.36	0.00	128,730,438.50	1,175	2,958.00
R2042	On 04/02/2027	Bond Future	0.00		9.14020	111.63841	0.00000	9.15808	111.48505		10.51	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.18385	108.67054	0.00000	9.20233	108.51417		10.50	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.23113	110.75528	0.00000	9.25030	110.59536		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		9.06757	97.52127	0.00000	9.07943	97.42047		13.49	0.00	0.00	0	41,792.00
R2044	On 06/08/2026	Bond Future	9.00	Put	1,601.38000	1.60138	0.00000	1,687.28000	1.68728	1,601.380	13.49	(0.56)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	716.35000	0.71635	0.00000	776.68000	0.77668	716.350	14.21	(0.32)	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	9.75	Put	111.24000	0.11124	0.00000	129.68000	0.12968	111.240	16.01	(0.07)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.10936	99.30687	0.00000	9.12146	99.20514		12.12	0.00	49,653,435.00	500	97,266.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,559.76000	1.55976	0.00000	1,603.71000	1.60371	1,559.760	13.30	(0.32)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.14872	96.80933	0.00000	9.16116	96.70591		11.74	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.19084	98.66357	0.00000	9.20367	98.55810		11.24	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.23740	96.17200	0.00000	9.25070	96.06402		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		9.02602	101.31238	0.00000	9.03756	101.20592		14.15	0.00	3,039,371,400.00	30,000	71,438.00
R2048	On 06/08/2026	Bond Future	9.00	Put	1,529.32000	1.52932	0.00000	1,616.77000	1.61677	1,529.320	14.15	(0.52)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	797.04000	0.79704	0.00000	862.36000	0.86236	797.040	14.77	(0.33)	0.00	0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	38.59000	0.03859	0.00000	47.03000	0.04703	38.590	17.80	(0.02)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.06659	98.72927	0.00000	9.07836	98.62173		13.27	0.00	3,052,709,028.40	30,920	259,897.00
R2048	On 04/02/2027	Bond Future	0.00		9.10519	100.60410	0.00000	9.11727	100.49480		12.32	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.13963	98.08976	0.00000	9.15206	97.97827		12.35	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.17709	99.97197	0.00000	9.18993	99.85790		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		8.95050	131.21083	0.00000	8.96196	131.06926		14.11	0.00	0.00	0	4,687.00
R2053	On 06/08/2026	Bond Future	8.10	Call	15.43000	0.01543	0.00000	16.80000	0.01680	15.430	14.34	0.01	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,975.44000	2.97544	0.00000	2,924.34000	2.92434	2,975.440	15.09	0.65	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,149.16000	1.14916	0.00000	1,239.63000	1.23963	1,149.160	15.09	(0.35)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	179.82000	0.17982	0.00000	208.35000	0.20835	179.820	16.98	(0.07)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		8.98723	127.75234	0.00000	8.99893	127.60914		13.82	0.00	0.00	0	50,900.00
R2053	On 04/02/2027	Bond Future	0.00		9.02112	130.17843	0.00000	9.03312	130.03283		12.83	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.05386	126.80923	0.00000	9.06620	126.66079		12.85	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.08908	129.24197	0.00000	9.10182	129.09010		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		8.52597	87.52336	0.00000	8.53752	87.45576		10.13	0.00	0.00	0	5,154.00
R209	On 05/11/2026	Bond Future	0.00		8.56313	85.97485	0.00000	8.57498	85.90672		9.29	0.00	0.00	0	42,091.00
R209	On 04/02/2027	Bond Future	0.00		8.59648	87.60748	0.00000	8.60874	87.53828		8.55	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	928.52000	0.92852	0.00000	913.36000	0.91336	928.520	8.22	0.29	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,526.43000	1.52643	0.00000	1,556.76000	1.55676	1,526.430	9.31	(0.36)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.62848	86.13363	0.00000	8.64123	86.06300		8.37	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,623.36000	1.62336	0.00000	1,600.51000	1.60051	1,623.360	8.15	0.38	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,423.98000	1.42398	0.00000	1,448.94000	1.44894	1,423.980	9.65	(0.29)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.66445	87.78645	0.00000	8.67778	87.71405		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		269.57765	269.57765	0.00000	269.50143	269.50143		0.00	0.00	157,972,502.90	586	284.00
R210	On 05/11/2026	Bond Future	0.00		270.99881	270.99881	0.00000	270.92322	270.92322		0.00	0.00	0.00	0	147.00
R210	On 04/02/2027	Bond Future	0.00		276.20903	276.20903	0.00000	276.13265	276.13265		0.00	0.00	161,858,491.58	586	300.00
R210	On 06/05/2027	Bond Future	0.00		277.90332	277.90332	0.00000	277.82452	277.82452		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.30102	283.30102	0.00000	283.21936	283.21936		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		7.95992	99.52617	0.00000	7.97653	99.46516		4.87	0.00	0.00	0	19,068.00
R213	On 05/11/2026	Bond Future	0.00		7.99346	97.79801	0.00000	8.01096	97.73668		4.64	0.00	0.00	0	19,484.00
R213	On 04/02/2027	Bond Future	0.00		8.02015	99.65507	0.00000	8.03883	99.59288		4.19	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.03711	98.01082	0.00000	8.05721	97.94736		3.97	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,581.07000	1.58107	0.00000	1,549.45000	1.54945	1,581.070	4.07	0.54	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	480.98000	0.48098	0.00000	495.30000	0.49530	480.980	5.08	(0.19)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.06020	99.89194	0.00000	8.08209	99.82676		3.62	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,317.40000	1.31740	0.00000	1,288.77000	1.28877	1,317.400	3.60	0.47	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	981.92000	0.98192	0.00000	1,006.68000	1.00668	981.920	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		8.98178	82.97056	0.00000	8.99846	82.85582		12.91	0.00	0.00	0	9,862.00
R214	On 05/11/2026	Bond Future	0.00		9.02531	81.19290	0.00000	9.04240	81.07668		12.02	0.00	0.00	0	19,393.00
R214	On 04/02/2027	Bond Future	0.00		9.06685	82.73463	0.00000	9.08443	82.61647		11.13	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.10408	81.02008	0.00000	9.12221	80.89956		11.07	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.14484	82.57495	0.00000	9.16360	82.45172		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 :												25,384,476,947.07		202,627	2,016,758.00
Grand Total:												25,384,476,947.07		202,627	2,016,758.00