

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/07/2026

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		1,290.27000		1,290.27000	0.00000	1,282.93300	1,282.93300		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,313.94000		1,313.94000	0.00000	1,306.47600	1,306.47600		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,339.12200		1,339.12200	0.00000	1,331.52500	1,331.52500		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,365.34600		1,365.34600	0.00000	1,357.60400	1,357.60400		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,391.32600		1,391.32600	0.00000	1,383.43000	1,383.43000		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,673.69000		1,673.69000	0.00000	1,658.01000	1,658.01000		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,704.39500		1,704.39500	0.00000	1,688.43700	1,688.43700		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,737.06000		1,737.06000	0.00000	1,720.80900	1,720.80900		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,771.07600		1,771.07600	0.00000	1,754.51200	1,754.51200		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,804.77700		1,804.77700	0.00000	1,787.88800	1,787.88800		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,411.83500		1,411.83500	0.00000	1,398.38700	1,398.38700		0.00		0.00	0	61.00
ALBI	On 05/11/2026	Index Future	0.00		1,437.73600		1,437.73600	0.00000	1,424.04900	1,424.04900		0.00		0.00	0	12.00
ALBI	On 04/02/2027	Index Future	0.00		1,465.29000		1,465.29000	0.00000	1,451.35200	1,451.35200		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,493.98400		1,493.98400	0.00000	1,479.77800	1,479.77800		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,522.41300		1,522.41300	0.00000	1,507.92800	1,507.92800		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.02539		95.18006	0.00000	9.17729	94.43966		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.09650		93.13807	0.00000	9.25566	92.38423		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.16088		94.94622	0.00000	9.32800	94.17802		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.21699		93.03160	0.00000	9.39262	92.24820		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.28874		94.83903	0.00000	9.47376	94.04023		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	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	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.63449		93.41918	0.00000	9.79100	92.26064		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.69758		90.87382	0.00000	9.85922	89.69410		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.75408		92.63847	0.00000	9.92098	91.43613		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.80835		90.20976	0.00000	9.98083	88.98363		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.87111		91.96129	0.00000	10.04943	90.71116		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	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	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	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,385.01000		1,385.01000	0.00000	1,371.44400	1,371.44400		0.00		0.00 263,151,900.00	19	319.00
GOVI	On 05/11/2026	GOVI	0.00		1,410.41900		1,410.41900	0.00000	1,396.61200	1,396.61200		0.00		0.00 267,979,610.00	19	409.00
GOVI	On 04/02/2027	GOVI	0.00		1,437.45000		1,437.45000	0.00000	1,423.38800	1,423.38800		0.00		0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,465.59900		1,465.59900	0.00000	1,451.26600	1,451.26600		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,493.48700		1,493.48700	0.00000	1,478.87400	1,478.87400		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	0.00
I2029	On 06/08/2026	Bond Future	0.00		152.25849		152.25849	0.00000	152.21859	152.21859		0.00		0.00	0	5,396.00
I2029	On 05/11/2026	Bond Future	0.00		153.55005		153.55005	0.00000	153.50966	153.50966		0.00		0.00 727,980,787.05	4,741	13,032.00
I2029	On 04/02/2027	Bond Future	0.00		156.53053		156.53053	0.00000	156.48975	156.48975		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		158.08948		158.08948	0.00000	158.04773	158.04773		0.00		0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		161.16351		161.16351	0.00000	161.12064	161.12064		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	0.00
I2031	On 06/08/2026	Bond Future	0.00		117.61577		117.61577	0.00000	117.58418	117.58418		2.24		0.00	0	4,380.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
I2031	On 05/11/2026	Bond Future	0.00		119.77940		119.77940	0.00000	119.74742	119.74742		2.05	0.00	583,565,236.80	4,872	16,577.00
I2031	On 04/02/2027	Bond Future	0.00		119.59175		119.59175	0.00000	119.55913	119.55913		1.92	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.96182		121.96182	0.00000	121.92867	121.92867		1.74	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.76227		121.76227	0.00000	121.72735	121.72735		1.65	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		147.96801		147.96801	0.00000	147.70446	147.70446		0.00	0.00	0.00	0	8,870.00
I2033	On 05/11/2026	Bond Future	0.00		149.08335		149.08335	0.00000	148.81522	148.81522		0.00	0.00	122,248,347.00	820	15,057.00
I2033	On 04/02/2027	Bond Future	0.00		151.97704		151.97704	0.00000	151.70404	151.70404		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.33951		153.33951	0.00000	153.06101	153.06101		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.32129		156.32129	0.00000	156.03701	156.03701		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		161.01399		161.01399	0.00000	161.12625	161.12625		0.00	0.00	0.00	0	2,616.00
I2038	On 05/11/2026	Bond Future	0.00		163.97597		163.97597	0.00000	164.09057	164.09057		0.00	0.00	0.00	0	3,141.00
I2038	On 04/02/2027	Bond Future	0.00		164.87751		164.87751	0.00000	164.99445	164.99445		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.14484		168.14484	0.00000	168.26418	168.26418		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.08037		169.08037	0.00000	169.20107	169.20107		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		124.49090		124.49090	0.00000	124.45575	124.45575		6.81	0.00	0.00	0	3,116.00
I2043	On 05/11/2026	Bond Future	0.00		126.78091		126.78091	0.00000	126.74541	126.74541		6.43	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.28217		126.28217	0.00000	126.24577	126.24577		6.24	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		128.78485		128.78485	0.00000	128.74787	128.74787		6.01	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.26022		128.26022	0.00000	128.22138	128.22138		5.94	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		143.64319		143.64319	0.00000	143.29097	143.29097		0.00	0.00	0.00	0	4,329.00
I2046	On 05/11/2026	Bond Future	0.00		143.91400		143.91400	0.00000	143.55555	143.55555		0.00	0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		146.70746		146.70746	0.00000	146.34259	146.34259		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		147.19054		147.19054	0.00000	146.81786	146.81786		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		150.05198		150.05198	0.00000	149.67184	149.67184		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		145.14487		145.14487	0.00000	144.13193	144.13193		0.00	0.00	0.00	0	1,955.00
I2050	On 05/11/2026	Bond Future	0.00		147.81484		147.81484	0.00000	146.78346	146.78346		0.00	0.00	82,332,865.88	557	18,702.00
I2050	On 04/02/2027	Bond Future	0.00		148.14454		148.14454	0.00000	147.09338	147.09338		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		151.08023		151.08023	0.00000	150.00852	150.00852		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		151.41899		151.41899	0.00000	150.32521	150.32521		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		133.62744		133.62744	0.00000	132.35843	132.35843		9.80	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		136.08544		136.08544	0.00000	134.79343	134.79343		9.27	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.76730		135.76730	0.00000	134.44997	134.44997		9.01	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		138.45795		138.45795	0.00000	137.11473	137.11473		8.73	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		138.12139		138.12139	0.00000	136.75078	136.75078		8.65	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		452.68600		452.68600	0.00000	451.54000	451.54000		0.00	0.00	0.00	0	250.00
IGOV	On 05/11/2026	Index Future	0.00		461.10300		461.10300	0.00000	459.93800	459.93800		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		470.05000		470.05000	0.00000	468.86600	468.86600		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		479.36300		479.36300	0.00000	478.15700	478.15700		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		488.59100		488.59100	0.00000	487.35800	487.35800		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	0.00	
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000			0.00	0.00	0	0.00	
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000			0.00	0.00	0	0.00	
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000			0.00	0.00	0	0.00	
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000			0.00	0.00	0	0.00	
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000			0.00	0.00	0	0.00	
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000			0.00	0.00	0	0.00	
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000			0.00	0.00	0	0.00	
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0	0.00	
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00		0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000		102.10931	0.00000	8.57000	102.10931			0.29	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000		104.29868	0.00000	8.12000	104.29868			0.11	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		7.24115		100.87830	0.00000	7.22945	100.88242			0.36	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.85379		102.70926	0.00000	6.81542	102.71366			0.12	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		7.50571		104.48574	0.00000	7.44439	104.55915			1.35	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.51880		105.74967	0.00000	7.44279	105.82891			1.18	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.44432		103.93142	0.00000	7.34491	104.01495			0.96	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.24508		105.96768	0.00000	7.10338	106.05295			0.69	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.87645		102.69612	0.00000	6.63736	102.78284			0.41	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		302.06495		302.06495	0.00000	301.98041	301.98041			0.00	0.00	0.00	0	594.00
R202	On 05/11/2026	Bond Future	0.00		307.62159		307.62159	0.00000	307.53598	307.53598			0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.97976		307.97976	0.00000	307.89259	307.89259			0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		314.08272		314.08272	0.00000	313.99431	313.99431			0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.44648		314.44648	0.00000	314.35399	314.35399			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		7.94706		100.41388	0.00000	8.09452	99.97519			4.38	0.00	662,028,710.84	6,593	31,601.00
R2030	On 06/08/2026	Bond Future	7.21	Call	0.11000		0.00011	0.00000	0.07000	0.00007	0.110		4.10	0.00	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	47.84000		0.04784	0.00000	20.77000	0.02077	47.840		3.97	0.14	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	140.60000		0.14060	0.00000	368.83000	0.36883	140.600		4.18	(0.31)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.98625		102.23644	0.00000	8.14638	101.78996			3.99	0.00	710,134,312.24	6,946	143,996.00
R2030	On 04/02/2027	Bond Future	0.00		8.00245		100.18883	0.00000	8.17772	99.73407			3.56	0.00	0.00	0	22,702.00
R2030	On 06/05/2027	Bond Future	0.00		8.01610		102.15179	0.00000	8.20935	101.68820			3.19	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.05895		100.10503	0.00000	8.27458	99.63234			3.05	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		8.29288		102.81409	0.00000	8.44478	102.14456			6.73	0.00	3,188,573,373.17	31,013	46,052.00
R2032	On 05/11/2026	Bond Future	0.00		8.34216		100.52114	0.00000	8.50279	99.83963			6.34	0.00	3,117,462,114.82	31,013	191,604.00
R2032	On 04/02/2027	Bond Future	0.00		8.37810		102.44882	0.00000	8.54839	101.75449			5.80	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	538.26000		0.53826	0.00000	407.07000	0.40707	538.260		5.69	0.22	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	1,088.48000		1.08848	0.00000	851.90000	0.85190	1,088.480		5.47	0.39	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,670.27000		1.67027	0.00000	2,052.85000	2.05285	1,670.270		5.51	(0.50)	0.00	0	500.00

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		8.40602		100.29448	0.00000	8.58699	99.58666			5.53	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	744.34000		0.74434	0.00000	584.32000	0.58432	744.340		5.51	0.26	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	1,104.72000		1.10472	0.00000	880.55000	0.88055	1,104.720		5.31	0.36	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	1,299.31000		1.29931	0.00000	1,045.17000	1.04517	1,299.310		5.29	0.40	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	1,945.99000		1.94599	0.00000	1,608.51000	1.60851	1,945.990		5.34	0.52	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,758.85000		1.75885	0.00000	2,122.16000	2.12216	1,758.850		5.35	(0.47)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	1,132.88000		1.13288	0.00000	1,396.71000	1.39671	1,132.880		5.70	(0.33)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.45165		102.22044	0.00000	8.64466	101.49880			5.06	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	7.94	Call	1,229.73000		1.22973	0.00000	994.19000	0.99419	1,229.730		4.94	0.36	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	2,007.74000		2.00774	0.00000	1,670.67000	1.67067	2,007.740		4.92	0.51	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	1,194.63000		1.19463	0.00000	1,454.26000	1.45426	1,194.630		5.30	(0.32)	0.00	0	500.00
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		8.38788		111.71729	0.00000	8.54976	110.86917			7.26	0.00	0.00	0	2,853.00
R2033	On 05/11/2026	Bond Future	0.00		8.43749		108.70371	0.00000	8.60784	107.84041			7.19	0.00	0.00	0	9,120.00
R2033	On 04/02/2027	Bond Future	0.00		8.47495		110.78837	0.00000	8.65454	109.90881			6.35	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.50523		107.91480	0.00000	8.69490	107.01810			6.15	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.55134		109.98678	0.00000	8.75219	109.07260			5.69	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		8.57735		105.74865	0.00000	8.72890	104.83812			8.88	0.00	47,269,646.55	447	12,732.00
R2035	On 06/08/2026	Bond Future	7.70	Call	0.19000		0.00019	0.00000	0.15000	0.00015	0.190		9.19	0.00	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	3.59000		0.00359	0.00000	2.07000	0.00207	3.590		8.86	0.01	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.34	Put	1,583.71000		1.58371	0.00000	2,424.47000	2.42447	1,583.710		8.57	(0.83)	0.00	0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,094.07000		1.09407	0.00000	642.86000	0.64286	1,094.070		8.84	0.70	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.13	Call	3,284.78000		3.28478	0.00000	2,452.81000	2.45281	3,284.780		9.59	0.98	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	7.64000		0.00764	0.00000	58.20000	0.05820	7.640		9.76	(0.01)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,796.46000		3.79646	0.00000	2,933.70000	2.93370	3,796.460		9.78	0.99	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.63	Put	0.19000		0.00019	0.00000	3.93000	0.00393	0.190		10.71	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	0.09000		0.00009	0.00000	2.29000	0.00229	0.090		10.90	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	0.08000		0.00008	0.00000	2.13000	0.00213	0.080		10.92	0.00	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	0.00000		0.00000	0.00000	0.12000	0.00012			11.84	0.00	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	0.00000		0.00000	0.00000	0.06000	0.00006			12.04	0.00	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.62707		103.16706	0.00000	8.78509	102.24022			8.57	0.00	172,082,656.08	1,668	101,093.00
R2035	On 05/11/2026	Bond Future	7.97	Call	527.42000		0.52742	0.00000	377.33000	0.37733	527.420		8.54	0.21	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,320.72000		2.32072	0.00000	2,912.57000	2.91257	2,320.720		8.35	(0.57)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,411.01000		2.41101	0.00000	1,923.05000	1.92305	2,411.010		8.64	0.59	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,065.41000		1.06541	0.00000	1,430.71000	1.43071	1,065.410		8.86	(0.33)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	630.58000		0.63058	0.00000	877.79000	0.87779	630.580		9.40	(0.21)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	291.26000		0.29126	0.00000	422.84000	0.42284	291.260		10.33	(0.11)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.66797		105.14518	0.00000	8.83305	104.20077			7.93	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	620.32000		0.62032	0.00000	472.13000	0.47213	620.320		8.08	0.19	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	753.23000		0.75323	0.00000	574.70000	0.57470	753.230		7.83	0.22	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,213.02000		1.21302	0.00000	944.00000	0.94400	1,213.020		7.57	0.33	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,523.84000		1.52384	0.00000	1,201.90000	1.20190	1,523.840		7.53	0.39	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,675.88000		1.67588	0.00000	1,329.51000	1.32951	1,675.880		7.52	0.42	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	2,308.65000		2.30865	0.00000	2,818.10000	2.81810	2,308.650		7.61	(0.49)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,867.43000		1.86743	0.00000	2,311.02000	2.31102	1,867.430		7.77	(0.42)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,699.67000		1.69967	0.00000	2,115.17000	2.11517	1,699.670		7.85	(0.39)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	965.19000		0.96519	0.00000	1,233.62000	1.23362	965.190		8.56	(0.24)	0.00	0	1,050.00

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	
R2035	On 06/05/2027	Bond Future	0.00		8.69850		102.69902	0.00000	8.87090	101.73625			7.75	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	1,059.20000		1.05920	0.00000	840.94000	0.84094	1,059.200		7.73	0.26	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.25	Call	1,636.58000		1.63658	0.00000	1,321.87000	1.32187	1,636.580		7.47	0.37	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,855.67000		1.85567	0.00000	1,508.89000	1.50889	1,855.670		7.44	0.40	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.75	Call	2,859.11000		2.85911	0.00000	2,390.10000	2.39010	2,859.110		7.53	0.53	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,497.52000		2.49752	0.00000	2,981.82000	2.98182	2,497.520		7.56	(0.46)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,565.76000		1.56576	0.00000	1,909.55000	1.90955	1,565.760		8.08	(0.32)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.74175		104.67155	0.00000	8.92224	103.69008			7.26	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	1,854.96000		1.85496	0.00000	1,523.86000	1.52386	1,854.960		7.08	0.37	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	3,018.26000		3.01826	0.00000	2,548.59000	2.54859	3,018.260		7.09	0.52	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,702.43000		1.70243	0.00000	2,041.49000	2.04149	1,702.430		7.69	(0.31)	0.00	0	500.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00		0	0.00
R2037	On 06/08/2026	Bond Future	0.00		8.86771		97.79704	0.00000	9.01920	96.80120			10.68	0.00	1,323,682,936.40	13,535	142,673.00
R2037	On 06/08/2026	Bond Future	9.30	Put	46.26000		0.04626	0.00000	210.65000	0.21065	46.260		11.29	(0.06)	0.00	0	8,000.00
R2037	On 06/08/2026	Bond Future	10.02	Call	7,244.42000		7.24442	0.00000	6,251.15000	6.25115	7,244.420		13.21	1.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	0.00000		0.00000	0.00000	0.03000	0.00003			15.05	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			15.86	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.91722		99.57207	0.00000	9.07431	98.55835			10.32	0.00	1,749,879,558.18	17,574	203,871.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,335.83000		4.33583	0.00000	3,642.50000	3.64250	4,335.830		10.71	0.74	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	283.68000		0.28368	0.00000	409.82000	0.40982	283.680		12.36	(0.09)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	116.35000		0.11635	0.00000	174.91000	0.17491	116.350		13.50	(0.04)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.95869		97.22295	0.00000	9.12183	96.18998			9.66	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,303.89000		1.30389	0.00000	1,020.38000	1.02038	1,303.890		9.30	0.32	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,751.53000		1.75153	0.00000	2,173.15000	2.17315	1,751.530		9.76	(0.36)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,016.89000		1.01689	0.00000	1,290.89000	1.29089	1,016.890		10.66	(0.23)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.00029		99.12783	0.00000	9.16979	98.07480			9.11	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.05450		96.77223	0.00000	9.23102	95.69874			8.97	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		9.00376		117.28102	0.00000	9.15531	116.11170			10.68	0.00	29,085,692.96	248	2,023.00
R2038	On 05/11/2026	Bond Future	0.00		9.06081		113.92727	0.00000	9.21808	112.73696			10.42	0.00	14,126,981.48	124	3,957.00
R2038	On 04/02/2027	Bond Future	0.00		9.10977		116.11218	0.00000	9.27308	114.89930			9.12	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.15421		112.90155	0.00000	9.32387	111.66508			9.09	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.20984		115.06915	0.00000	9.38634	113.80864			8.70	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		9.10371		109.31483	0.00000	9.26023	108.11679			11.30	0.00	0.00	0	8,543.00
R2039	On 05/11/2026	Bond Future	0.00		9.16056		106.32070	0.00000	9.32267	105.10106			11.47	0.00	38,062,810.60	358	6,804.00
R2039	On 04/02/2027	Bond Future	0.00		9.20986		108.35963	0.00000	9.37783	107.11689			10.29	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.25490		105.50154	0.00000	9.42901	104.23462			10.21	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,634.13000		2.63413	0.00000	2,158.13000	2.15813	2,634.130		9.85	0.42	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,581.12000		2.58112	0.00000	3,099.30000	3.09930	2,581.120		10.42	(0.37)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.31039		107.52716	0.00000	9.49109	106.23563			9.67	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,624.64000		2.62464	0.00000	2,174.97000	2.17497	2,624.640		9.49	0.38	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,823.27000		2.82327	0.00000	2,347.12000	2.34712	2,823.270		9.45	0.40	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,445.40000		3.44540	0.00000	4,037.41000	4.03741	3,445.400		9.71	(0.42)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,057.55000		3.05755	0.00000	3,599.57000	3.59957	3,057.550		9.89	(0.38)	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

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
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		9.19829	98.77373	0.00000	9.35477	97.60194			12.73	0.00	68,351,421.16		692	53,437.00
R2040	On 06/08/2026	Bond Future	9.20	Put	787.27000	0.78727	0.00000	1,595.28000	1.59528	787.270	12.17	(0.49)	0.00			0	13,500.00
R2040	On 05/11/2026	Bond Future	0.00		9.25239	100.56650	0.00000	9.41409	99.37365			11.86	0.00	36,304,506.50		361	27,181.00
R2040	On 05/11/2026	Bond Future	8.85	Call	1,211.62000	1.21162	0.00000	899.75000	0.89975	1,211.620	11.40	0.32	0.00			0	14,000.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,635.57000	5.63557	0.00000	4,778.83000	4.77883	5,635.570	12.73	0.77	0.00			0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	310.65000	0.31065	0.00000	449.10000	0.44910	310.650	14.60	(0.09)	0.00			0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	139.81000	0.13981	0.00000	208.60000	0.20860	139.810	16.03	(0.04)	0.00			0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.29985	97.98600	0.00000	9.46713	96.77053			11.16	0.00	0.00		0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,565.42000	1.56542	0.00000	1,225.30000	1.22530	1,565.420	10.87	0.32	0.00			0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,047.32000	2.04732	0.00000	2,537.19000	2.53719	2,047.320	11.46	(0.35)	0.00			0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,216.19000	1.21619	0.00000	1,539.25000	1.53925	1,216.190	12.53	(0.23)	0.00			0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.34749	99.90587	0.00000	9.52059	98.66671			10.60	0.00	0.00		0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.40659	97.31460	0.00000	9.58607	96.05139			10.84	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		9.28371	110.55316	0.00000	9.44018	109.22315			12.80	0.00	1,989,956.88		18	4,560.00
R2042	On 05/11/2026	Bond Future	0.00		9.34078	107.45549	0.00000	9.50243	106.10150			12.54	0.00	86,394,213.96		804	3,639.00
R2042	On 04/02/2027	Bond Future	0.00		9.39099	109.51620	0.00000	9.55802	108.13661			11.30	0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.43730	106.55470	0.00000	9.60995	105.14814			11.64	0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.49300	108.60042	0.00000	9.67163	107.16667			11.04	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		9.30275	95.55127	0.00000	9.45911	94.27455			14.23	0.00	19,110,254.00		200	27,960.00
R2044	On 06/08/2026	Bond Future	9.00	Put	2,677.94000	2.67794	0.00000	3,888.85000	3.88885	2,677.940	13.61	(0.88)	0.00			0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	1,105.84000	1.10584	0.00000	2,070.13000	2.07013	1,105.840	13.76	(0.57)	0.00			0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	61.12000	0.06112	0.00000	274.03000	0.27403	61.120	14.94	(0.06)	0.00			0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.35342	97.28552	0.00000	9.51450	95.98587			13.35	0.00	9,728,552.00		100	123,877.00
R2044	On 05/11/2026	Bond Future	9.50	Put	2,157.56000	2.15756	0.00000	2,788.20000	2.78820	2,157.560	13.35	(0.42)	0.00			0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.39810	94.76733	0.00000	9.56419	93.44296			12.62	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.44270	96.62424	0.00000	9.61398	95.27396			12.43	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.49718	94.09515	0.00000	9.67411	92.71873			12.36	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		9.26727	99.12458	0.00000	9.42354	97.74881			14.80	0.00	80,092,660.64		808	62,479.00
R2048	On 06/08/2026	Bond Future	9.00	Put	2,609.42000	2.60942	0.00000	3,893.74000	3.89374	2,609.420	14.08	(0.85)	0.00			0	1,762.00
R2048	On 06/08/2026	Bond Future	9.20	Put	1,266.14000	1.26614	0.00000	2,328.24000	2.32824	1,266.140	14.23	(0.60)	0.00			0	100.00
R2048	On 06/08/2026	Bond Future	10.00	Put	7.75000	0.00775	0.00000	64.23000	0.06423	7.750	16.42	(0.01)	0.00			0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.31645	96.48615	0.00000	9.47726	95.08564			14.53	0.00	397,136,993.40		4,116	283,506.00
R2048	On 04/02/2027	Bond Future	0.00		9.36034	98.33616	0.00000	9.52593	96.90900			13.14	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.39722	95.82010	0.00000	9.56757	94.36511			13.16	0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.44205	97.66046	0.00000	9.61755	96.17726			12.92	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		9.19196	128.28298	0.00000	9.34820	126.44852			15.32	0.00	38,998,025.92		304	4,687.00
R2053	On 06/08/2026	Bond Future	8.10	Call	0.05000	0.00005	0.00000	0.06000	0.00006	0.050	16.42	0.00	0.00			0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	762.12000	0.76212	0.00000	394.33000	0.39433	762.120	14.52	0.37	0.00			0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	1,863.69000	1.86369	0.00000	3,330.36000	3.33036	1,863.690	14.52	(0.63)	0.00			0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	109.47000	0.10947	0.00000	463.56000	0.46356	109.470	15.65	(0.07)	0.00			0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.23720	124.75080	0.00000	9.39795	122.88330			15.02	0.00	136,976,378.40		1,098	56,094.00
R2053	On 04/02/2027	Bond Future	0.00		9.27618	127.14328	0.00000	9.44156	125.24033			13.58	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.31146	123.77041	0.00000	9.48160	121.83036			13.59	0.00	0.00		0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
											Option						
R2053	On 05/08/2027	Bond Future	0.00		9.35394		126.14685	0.00000	9.52916	124.16911		12.98		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		8.72228		86.38348	0.00000	8.87370	85.51748		10.85		0.00	188,747,903.80	2,185	4,608.00
R209	On 05/11/2026	Bond Future	0.00		8.76909		84.80051	0.00000	8.92610	83.91902		10.39		0.00	151,453,710.86	1,786	44,694.00
R209	On 04/02/2027	Bond Future	0.00		8.80740		86.42669	0.00000	8.97037	85.52845		9.33		0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	780.47000		0.78047	0.00000	600.52000	0.60052	780.470	9.25		0.24	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,914.25000		1.91425	0.00000	2,344.99000	2.34499	1,914.250	9.29		(0.43)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.84075		84.96726	0.00000	9.01002	84.05149		9.13		0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,396.26000		1.39626	0.00000	1,128.56000	1.12856	1,396.260	8.99		0.33	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,715.31000		1.71531	0.00000	2,065.41000	2.06541	1,715.310	9.57		(0.34)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.88488		86.59911	0.00000	9.06094	85.66561		8.87		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		270.27040		270.27040	0.00000	270.33133	270.33133		0.00		0.00	0.00	0	284.00
R210	On 05/11/2026	Bond Future	0.00		271.64694		271.64694	0.00000	271.70943	271.70943		0.00		0.00	0.00	0	147.00
R210	On 04/02/2027	Bond Future	0.00		276.91989		276.91989	0.00000	276.98429	276.98429		0.00		0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.73241		278.73241	0.00000	278.79758	278.79758		0.00		0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.15176		284.15176	0.00000	284.21763	284.21763		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		8.13230		98.89529	0.00000	8.28437	98.34290		5.44		0.00	0.00	0	18,951.00
R213	On 05/11/2026	Bond Future	0.00		8.18186		97.14023	0.00000	8.34414	96.57801		5.40		0.00	3,982,749.43	41	19,579.00
R213	On 04/02/2027	Bond Future	0.00		8.21681		99.00272	0.00000	8.39083	98.42994		4.71		0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.23504		97.38810	0.00000	8.42204	96.80424		4.46		0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,304.85000		1.30485	0.00000	1,055.38000	1.05538	1,304.850	4.27		0.47	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	592.19000		0.59219	0.00000	745.07000	0.74507	592.190	5.11		(0.23)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.27355		99.25899	0.00000	8.47578	98.66370		4.05		0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,136.43000		1.13643	0.00000	914.86000	0.91486	1,136.430	3.90		0.41	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,224.19000		1.22419	0.00000	1,488.67000	1.48867	1,224.190	4.10		(0.41)	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		9.23280		81.26773	0.00000	9.38914	80.23265		13.79		0.00	0.00	0	9,850.00
R214	On 05/11/2026	Bond Future	0.00		9.28584		79.44630	0.00000	9.44697	78.39257		13.41		0.00	0.00	0	23,868.00
R214	On 04/02/2027	Bond Future	0.00		9.33328		80.96958	0.00000	9.49948	79.89586		12.10		0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.37335		79.25559	0.00000	9.54467	78.16092		12.02		0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.42242		80.77798	0.00000	9.59927	79.66209		11.77		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 :													14,318,914,867.00		133,060 2,114,474.00		
Grand Total:													14,318,914,867.00		133,060 2,114,474.00		