

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/08/2026

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		1,302.33900		1,302.33900	0.00000	1,304.22900	1,304.22900		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,327.33800		1,327.33800	0.00000	1,328.06500	1,328.06500		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,352.07300		1,352.07300	0.00000	1,352.81300	1,352.81300		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,378.52300		1,378.52300	0.00000	1,379.28000	1,379.28000		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,404.58900		1,404.58900	0.00000	1,405.35900	1,405.35900		0.00		0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,700.72700		1,700.72700	0.00000	1,702.31600	1,702.31600		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,731.98600		1,731.98600	0.00000	1,733.42700	1,733.42700		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,764.26000		1,764.26000	0.00000	1,765.72900	1,765.72900		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,798.77400		1,798.77400	0.00000	1,800.27500	1,800.27500		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,832.78700		1,832.78700	0.00000	1,834.31300	1,834.31300		0.00		0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,433.81500		1,433.81500	0.00000	1,435.34300	1,435.34300		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,462.33900		1,462.33900	0.00000	1,461.57500	1,461.57500		0.00		0.00	0	75.00
ALBI	On 04/02/2027	Index Future	0.00		1,489.58900		1,489.58900	0.00000	1,488.81100	1,488.81100		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,518.72900		1,518.72900	0.00000	1,517.93900	1,517.93900		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,547.44700		1,547.44700	0.00000	1,546.63900	1,546.63900		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.77000		96.44190	0.00000	8.75568	96.51329		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.88801		94.13734	0.00000	8.81534	94.48882		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.95276		95.91417	0.00000	8.87645	96.27226		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.99868		94.01706	0.00000	8.91846	94.38246		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.06121		95.83329	0.00000	8.97679	96.20557		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		9.37500		95.38899	0.00000	9.36564	95.46121		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.49774		92.36419	0.00000	9.42097	92.94628		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.55451		94.10760	0.00000	9.47526	94.70069		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.60243		91.70627	0.00000	9.52057	92.31125		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.65972		93.47686	0.00000	9.57518	94.09339		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		1,407.08200		1,407.08200	0.00000	1,408.61700	1,408.61700		0.00		0.00 605,045,260.00	43	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,430.51200		1,430.51200	0.00000	1,434.36000	1,434.36000		0.00		0.00	0	664.00
GOVI	On 04/02/2027	GOVI	0.00		1,457.16900		1,457.16900	0.00000	1,461.08900	1,461.08900		0.00		0.00	0	60.00
GOVI	On 06/05/2027	GOVI	0.00		1,485.67500		1,485.67500	0.00000	1,489.67500	1,489.67500		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,513.76800		1,513.76800	0.00000	1,517.84000	1,517.84000		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		152.36758		152.36758	0.00000	152.38914	152.38914		0.00		0.00 567,721,603.08	3,726	0.00
I2029	On 05/11/2026	Bond Future	0.00		153.61046		153.61046	0.00000	153.67181	153.67181		0.00		0.00	0	13,269.00
I2029	On 04/02/2027	Bond Future	0.00		156.50984		156.50984	0.00000	156.57232	156.57232		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		158.06642		158.06642	0.00000	158.13031	158.13031		0.00		0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		161.12210		161.12210	0.00000	161.18692	161.18692		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		117.37499		117.37499	0.00000	117.29020	117.29020		2.29		0.00 514,102,456.20	4,380	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2031	On 05/11/2026	Bond Future	0.00		119.45284		119.45284	0.00000	119.43905	119.43905		2.11	0.00	0.00	0	16,323.00
I2031	On 04/02/2027	Bond Future	0.00		119.19700		119.19700	0.00000	119.18281	119.18281		1.99	0.00	0.00	0	681.00
I2031	On 06/05/2027	Bond Future	0.00		121.55697		121.55697	0.00000	121.54277	121.54277		1.80	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.33708		121.33708	0.00000	121.32182	121.32182		1.70	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		148.29799		148.29799	0.00000	148.32382	148.32382		0.00	0.00	1,128,547,703.90	7,610	0.00
I2033	On 05/11/2026	Bond Future	0.00		149.40815		149.40815	0.00000	149.43479	149.43479		0.00	0.00	0.00	0	15,149.00
I2033	On 04/02/2027	Bond Future	0.00		152.22814		152.22814	0.00000	152.25532	152.25532		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.59385		153.59385	0.00000	153.62174	153.62174		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.56322		156.56322	0.00000	156.59129	156.59129		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		162.52317		162.52317	0.00000	162.42282	162.42282		0.00	0.00	259,386,979.32	1,596	0.00
I2038	On 05/11/2026	Bond Future	0.00		165.41946		165.41946	0.00000	165.39869	165.39869		0.00	0.00	0.00	0	4,119.00
I2038	On 04/02/2027	Bond Future	0.00		166.26251		166.26251	0.00000	166.24116	166.24116		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.55386		169.55386	0.00000	169.53245	169.53245		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.49881		170.49881	0.00000	170.47619	170.47619		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		125.23240		125.23240	0.00000	124.29611	124.29611		6.97	0.00	390,224,158.40	3,116	0.00
I2043	On 05/11/2026	Bond Future	0.00		127.52653		127.52653	0.00000	126.57335	126.57335		6.60	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.97635		126.97635	0.00000	126.00495	126.00495		6.39	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.49046		129.49046	0.00000	128.50009	128.50009		6.06	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.96644		128.96644	0.00000	127.95607	127.95607		5.97	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		145.39484		145.39484	0.00000	145.69246	145.69246		0.00	0.00	629,414,262.36	4,329	0.00
I2046	On 05/11/2026	Bond Future	0.00		145.79408		145.79408	0.00000	145.99002	145.99002		0.00	0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		148.54591		148.54591	0.00000	148.74561	148.74561		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.06431		149.06431	0.00000	149.26799	149.26799		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.94545		151.94545	0.00000	152.15296	152.15296		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		146.90622		146.90622	0.00000	147.13486	147.13486		0.00	0.00	287,201,660.10	1,955	0.00
I2050	On 05/11/2026	Bond Future	0.00		149.59736		149.59736	0.00000	149.83074	149.83074		0.00	0.00	0.00	0	18,702.00
I2050	On 04/02/2027	Bond Future	0.00		149.88366		149.88366	0.00000	150.12112	150.12112		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.85079		152.85079	0.00000	153.09321	153.09321		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.20800		153.20800	0.00000	153.45442	153.45442		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		133.65779		133.65779	0.00000	133.08067	133.08067		10.08	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.99187		135.99187	0.00000	135.51875	135.51875		9.56	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.60153		135.60153	0.00000	135.11923	135.11923		9.28	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		138.28630		138.28630	0.00000	137.79484	137.79484		8.85	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.93225		137.93225	0.00000	137.43067	137.43067		8.74	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		455.70600		455.70600	0.00000	455.90100	455.90100		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		466.53100		466.53100	0.00000	464.34600	464.34600		0.00	0.00	0.00	0	258.00
IGOV	On 04/02/2027	Index Future	0.00		475.33700		475.33700	0.00000	473.11100	473.11100		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		484.74500		484.74500	0.00000	482.47600	482.47600		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		494.01900		494.01900	0.00000	491.70600	491.70600		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000			0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000			0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000			0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000			0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000			0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000			0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000			0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000	102.10931	0.00000	8.57000	102.10931			0.29	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000	104.29868	0.00000	8.12000	104.29868			0.11	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		7.19000	100.89635	0.00000	7.18911	100.89666			0.37	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.79293	102.71623	0.00000	6.75697	102.72035			0.13	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		7.39000	104.62432	0.00000	7.38023	104.63603			1.38	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.38333	105.89094	0.00000	7.37105	105.90376			1.20	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.33509	104.02321	0.00000	7.31905	104.03670			0.91	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.09264	106.05942	0.00000	7.06944	106.07340			0.62	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.65024	102.77816	0.00000	6.61154	102.79221			0.38	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		303.32971	303.32971	0.00000	303.57992	303.57992			0.00	0.00	66,732,536.20	220	0.00
R202	On 05/11/2026	Bond Future	0.00		308.98433	308.98433	0.00000	309.14177	309.14177			0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		309.20727	309.20727	0.00000	309.36752	309.36752			0.00	0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		315.32825	315.32825	0.00000	315.49222	315.49222			0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.68437	315.68437	0.00000	315.85012	315.85012			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		7.73000	101.06397	0.00000	7.68532	101.19843			4.25	0.00	2,380,865,005.26	23,558	0.00
R2030	On 05/11/2026	Bond Future	0.00		7.80214	102.75284	0.00000	7.70467	103.02756			3.90	0.00	10,891,801.04	106	152,800.00
R2030	On 04/02/2027	Bond Future	0.00		7.82182	100.66021	0.00000	7.71508	100.94007			3.48	0.00	300,873,367.69	2,989	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		7.81766	102.63064	0.00000	7.69988	102.91621			3.12	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.84289	100.58152	0.00000	7.71165	100.87235			2.99	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		8.03000	103.98603	0.00000	7.99544	104.14136			6.54	0.00	3,484,779,837.36	33,512	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.11888	101.47810	0.00000	8.02941	101.86474			6.47	0.00	767,580,348.40	7,564	198,659.00
R2032	On 04/02/2027	Bond Future	0.00		8.15463	103.36913	0.00000	8.05977	103.76296			5.66	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58 Call		646.05000	0.64605	0.00000	765.11000	0.76511	646.050		5.32	0.28	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08 Call		1,408.75000	1.40875	0.00000	1,608.39000	1.60839	1,408.750		5.35	0.48	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36 Put		1,217.93000	1.21793	0.00000	1,068.40000	1.06840	1,217.930		5.54	(0.41)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.16903	101.23089	0.00000	8.06818	101.63266			5.41	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58 Call		871.57000	0.87157	0.00000	1,005.10000	1.00510	871.570		5.14	0.31	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	7.94	Call	1,373.80	0000	1.37380	0.00000	1,556.15	0000	1,373.800	5.12	0.43	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	1,629.29	0000	1.62929	0.00000	1,831.60	0000	1,629.290	5.15	0.48	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	2,447.96	0000	2.44796	0.00000	2,698.66	0000	2,447.960	5.37	0.60	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,336.60	0000	1.33660	0.00000	1,189.22	0000	1,336.600	5.39	(0.39)	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	857.66	0000	0.85766	0.00000	757.78	0000	857.660	5.82	(0.27)	0.00		0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.20	199	103.16356	0.00000	8.09455	103.57281		4.94	0.00	0.00		0	0.00
R2032	On 05/08/2027	Bond Future	7.94	Call	1,492.00	0000	1.49200	0.00000	1,676.66	0000	1,492.000	4.73	0.43	0.00		0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	2,489.01	0000	2.48901	0.00000	2,735.68	0000	2,489.010	4.91	0.58	0.00		0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	928.23	0000	0.92823	0.00000	826.48	0000	928.230	5.40	(0.27)	0.00		0	500.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00		0	0.00
R2033	On 06/08/2026	Bond Future	0.00		8.13	0000	113.08606	0.00000	8.09546	113.27106		7.30	0.00	321,842,926.76		2,846	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.22	566	109.78961	0.00000	8.13140	110.27728		6.99	0.00	47,648,690.74		434	8,693.00
R2033	On 04/02/2027	Bond Future	0.00		8.26	356	111.83549	0.00000	8.16417	112.33229		6.15	0.00	0.00		0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.28	243	108.98039	0.00000	8.17745	109.48712		5.97	0.00	0.00		0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.31	814	111.06074	0.00000	8.20709	111.57694		5.52	0.00	0.00		0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000		0.00	0.00	0.00		0	0.00
R2035	On 06/08/2026	Bond Future	0.00		8.31	500	107.35017	0.00000	8.29545	107.47081		8.63	0.00	1,056,110,972.46		9,838	0.00
R2035	On 05/11/2026	Bond Future	0.00		8.41	222	104.44497	0.00000	8.33446	104.91259		8.72	0.00	0.00		0	102,045.00
R2035	On 05/11/2026	Bond Future	7.97	Call	715.61	0000	0.71561	0.00000	861.38	0000	715.610	8.27	0.28	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,572.45	0000	1.57245	0.00000	1,376.56	0000	1,572.450	8.38	(0.46)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,182.40	0000	3.18240	0.00000	3,526.53	0000	3,182.400	8.80	0.70	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	661.37	0000	0.66137	0.00000	566.30	0000	661.370	9.07	(0.23)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	372.17	0000	0.37217	0.00000	316.28	0000	372.170	9.65	(0.14)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	158.50	0000	0.15850	0.00000	134.07	0000	158.500	10.57	(0.06)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.45	317	106.39123	0.00000	8.37194	106.86758		7.74	0.00	0.00		0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	715.59	0000	0.71559	0.00000	833.70	0000	715.590	7.54	0.22	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	919.31	0000	0.91931	0.00000	1,062.48	0000	919.310	7.43	0.27	0.00		0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,548.61	0000	1.54861	0.00000	1,755.05	0000	1,548.610	7.34	0.40	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,959.50	0000	1.95950	0.00000	2,198.24	0000	1,959.500	7.40	0.47	0.00		0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,163.30	0000	2.16330	0.00000	2,416.05	0000	2,163.300	7.44	0.50	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	1,707.13	0000	1.70713	0.00000	1,528.97	0000	1,707.130	7.66	(0.40)	0.00		0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,367.39	0000	1.36739	0.00000	1,219.14	0000	1,367.390	7.88	(0.34)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,240.52	0000	1.24052	0.00000	1,104.22	0000	1,240.520	7.99	(0.31)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	693.09	0000	0.69309	0.00000	613.27	0000	693.090	8.77	(0.19)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.47	451	103.96768	0.00000	8.38967	104.45353		7.58	0.00	0.00		0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	1,258.10	0000	1.25810	0.00000	1,418.35	0000	1,258.100	7.34	0.31	0.00		0	500.00
R2035	On 06/05/2027	Bond Future	8.14	Call	1,776.96	0000	1.77696	0.00000	1,981.46	0000	1,776.960	7.27	0.40	5,999,594.57		1,800	900.00
R2035	On 06/05/2027	Bond Future	8.25	Call	2,017.36	0000	2.01736	0.00000	2,240.16	0000	2,017.360	7.24	0.43	0.00		0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	2,306.92	0000	2.30692	0.00000	2,548.59	0000	2,306.920	7.29	0.47	0.00		0	500.00
R2035	On 06/05/2027	Bond Future	8.64	Put	2,226.79	0000	2.22679	0.00000	2,028.81	0000	2,226.790	7.48	(0.43)	(3,262,128.35)		900	900.00
R2035	On 06/05/2027	Bond Future	8.75	Call	3,548.10	0000	3.54810	0.00000	3,852.77	0000	3,548.100	7.58	0.60	0.00		0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	1,932.71	0000	1.93271	0.00000	1,755.92	0000	1,932.710	7.62	(0.39)	0.00		0	500.00
R2035	On 06/05/2027	Bond Future	9.14	Put	1,361.12	0000	1.36112	0.00000	1,230.56	0000	1,361.120	8.06	(0.29)	(4,369,664.39)		1,800	900.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,204.71	0000	1.20471	0.00000	1,087.89	0000	1,204.710	8.24	(0.26)	0.00		0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.50	945	105.95299	0.00000	8.42072	106.44793		7.10	0.00	0.00		0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	2,236.37	0000	2.23637	0.00000	2,461.92	0000	2,236.370	6.84	0.43	0.00		0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	3,687.76	0000	3.68776	0.00000	3,987.29	0000	3,687.760	7.10	0.58	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
R2035	On 05/08/2027	Bond Future	9.42	Put	1,350.21	000	1.35021	0.00000	1,230.14	000	1.23014	1,350.210	7.83	(0.26)	0.00	0	500.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00		0	0.00
R2037	On 06/08/2026	Bond Future	0.00		8.61	000	99.52282	0.00000	8.60	050	99.58721		10.82	0.00	13,532,217,358.22	135,971	0.00
R2037	On 05/11/2026	Bond Future	0.00		8.71	338	100.90871	0.00000	8.64	129	101.38726		10.10	0.00	74,975,171.53	743	224,068.00
R2037	On 05/11/2026	Bond Future	9.46	Call	5,334.55	000	5.33455	0.00000	5,739.49	000	5.73949	5,334.550	10.96	0.82	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	156.60	000	0.15660	0.00000	135.06	000	0.13506	156.600	12.60	(0.06)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	60.81	000	0.06081	0.00000	52.55	000	0.05255	60.810	13.81	(0.02)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.75	533	98.53129	0.00000	8.68	047	99.01878		9.42	0.00	0.00	0	1,550.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,632.08	000	1.63208	0.00000	1,833.38	000	1.83338	1,632.080	9.04	0.38	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,301.86	000	1.30186	0.00000	1,172.57	000	1.17257	1,301.860	9.92	(0.29)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	742.88	000	0.74288	0.00000	666.31	000	0.66631	742.880	10.88	(0.18)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.78	928	100.46018	0.00000	8.71	150	100.95737		8.91	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.83	667	98.11891	0.00000	8.75	575	98.62545		8.78	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00		0	0.00
R2038	On 06/08/2026	Bond Future	0.00		8.76	000	119.19768	0.00000	8.74	058	119.35231		10.37	0.00	241,017,708.96	2,022	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.86	611	115.42541	0.00000	8.78	888	116.02731		10.23	0.00	62,445,146.81	541	4,343.00
R2038	On 04/02/2027	Bond Future	0.00		8.91	585	117.57631	0.00000	8.83	566	118.18947		8.96	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.95	307	114.39228	0.00000	8.86	977	115.01766		8.97	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.00	245	116.57578	0.00000	8.91	588	117.21297		8.58	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00		0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.87	000	111.13987	0.00000	8.85	558	111.25392		11.46	0.00	426,999,380.54	3,842	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.97	661	107.72905	0.00000	8.90	472	108.28660		11.25	0.00	0.00	0	15,682.00
R2039	On 04/02/2027	Bond Future	0.00		9.02	697	109.73655	0.00000	8.95	249	110.30450		10.06	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.06	563	106.90346	0.00000	8.98	843	107.48278		10.00	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	3,154.83	000	3.15483	0.00000	3,444.13	000	3.44413	3,154.830	9.74	0.48	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,095.30	000	2.09530	0.00000	1,924.90	000	1.92490	2,095.300	10.59	(0.32)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.11	569	108.94409	0.00000	9.03	565	109.53433		9.49	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	3,061.56	000	3.06156	0.00000	3,329.25	000	3.32925	3,061.560	9.28	0.43	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	3,314.15	000	3.31415	0.00000	3,595.66	000	3.59566	3,314.150	9.30	0.46	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,870.10	000	2.87010	0.00000	2,663.45	000	2.66345	2,870.100	9.80	(0.37)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,545.63	000	2.54563	0.00000	2,359.29	000	2.35929	2,545.630	10.01	(0.33)	0.00	0	180.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00		0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	100.00000		0.00	0.00		0	0.00
R2040	On 06/08/2026	Bond Future	0.00		8.95	500	100.63558	0.00000	8.93	555	100.78656		12.37	0.00	5,303,495,066.00	52,700	0.00
R2040	On 05/11/2026	Bond Future	0.00		9.06	404	101.98219	0.00000	8.98	194	102.60828		11.65	0.00	467,792,305.53	4,587	32,153.00
R2040	On 05/11/2026	Bond Future	8.85	Call	1,573.86	000	1.57386	0.00000	1,849.25	000	1.84925	1,573.860	11.25	0.40	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	9.91	Call	6,730.75	000	6.73075	0.00000	7,270.27	000	7.27027	6,730.750	13.08	0.84	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	184.02	000	0.18402	0.00000	156.30	000	0.15630	184.020	14.96	(0.06)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	78.07	000	0.07807	0.00000	66.49	000	0.06649	78.070	16.40	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.11	232	99.37432	0.00000	9.02	741	100.01203		10.92	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,899.67	000	1.89967	0.00000	2,161.99	000	2.16199	1,899.670	10.57	0.38	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,577.62	000	1.57762	0.00000	1,406.77	000	1.40677	1,577.620	11.69	(0.29)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	923.25	000	0.92325	0.00000	819.66	000	0.81966	923.250	12.81	(0.18)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.15	371	101.31973	0.00000	9.06	586	101.97015		10.73	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.20	736	98.74422	0.00000	9.11	637	99.40690		10.63	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00		0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2042	On 06/08/2026	Bond Future	0.00		9.02500		112.80717	0.00000	9.01058	112.93486			12.49	0.00	514,400,695.20	4,560	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.14172		109.15849	0.00000	9.05969	109.87196			12.83	0.00	0.00	0	4,116.00
R2042	On 04/02/2027	Bond Future	0.00		9.19227		111.19268	0.00000	9.10754	111.91936			11.50	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.23222		108.26197	0.00000	9.14467	109.00314			11.44	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.28238		110.32851	0.00000	9.19190	111.08364			10.86	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		9.06000		97.58569	0.00000	9.05052	97.66646			13.86	0.00	3,394,810,983.72	34,788	0.00
R2044	On 05/11/2026	Bond Future	0.00		9.17124		98.78831	0.00000	9.09453	99.43176			13.62	0.00	6,223,663.53	63	126,019.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,514.18000		1.51418	0.00000	1,325.53000	1.32553	1,514.180		13.62	(0.33)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.21671		96.24613	0.00000	9.13764	96.90158			12.81	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.25593		98.13028	0.00000	9.17441	98.79888			12.19	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.30573		95.61916	0.00000	9.22162	96.30035			12.15	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		9.03500		101.22952	0.00000	9.02549	101.31727			14.46	0.00	6,060,611,362.40	59,870	0.00
R2048	On 05/11/2026	Bond Future	0.00		9.14008		98.06087	0.00000	9.06857	98.71117			14.34	0.00	980,608.70	10	286,157.00
R2048	On 05/11/2026	Bond Future	9.50	Put	1,550.66000		1.55066	0.00000	1,369.04000	1.36904	1,550.660		14.89	(0.32)	0.00	0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.18470		99.88822	0.00000	9.11110	100.55060			13.38	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.21679		97.40093	0.00000	9.14111	98.07647			13.36	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.25754		99.26074	0.00000	9.17967	99.94904			12.74	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		8.94500		131.27887	0.00000	8.94547	131.27305			14.98	0.00	644,973,088.31	4,913	0.00
R2053	On 05/11/2026	Bond Future	0.00		9.05603		126.91410	0.00000	8.98453	127.78543			14.85	0.00	0.00	0	56,222.00
R2053	On 05/11/2026	Bond Future	8.38	Call	952.23000		0.95223	0.00000	1,146.68000	1.14668	952.230		14.61	0.19	918,463.14	530	530.00
R2053	On 05/11/2026	Bond Future	8.85	Call	2,523.74000		2.52374	0.00000	2,912.35000	2.91235	2,523.740		14.31	0.40	1,929,440.22	530	530.00
R2053	On 05/11/2026	Bond Future	9.35	Put	2,276.20000		2.27620	0.00000	2,011.00000	2.01100	2,276.200		15.09	(0.34)	(1,631,869.60)	530	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.09561		129.27915	0.00000	9.02208	130.16678			13.39	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.12599		125.94572	0.00000	9.05039	126.85102			13.42	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.16428		128.34996	0.00000	9.08654	129.27229			13.21	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		8.47000		87.85195	0.00000	8.45546	87.93757			10.53	0.00	319,693,246.05	3,639	0.00
R209	On 05/11/2026	Bond Future	0.00		8.56568		85.96018	0.00000	8.49355	86.37627			10.18	0.00	601,721.26	7	44,674.00
R209	On 04/02/2027	Bond Future	0.00		8.60453		87.56203	0.00000	8.52967	87.98586			9.11	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	963.36000		0.96336	0.00000	1,096.50000	1.09650	963.360		8.93	0.29	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,442.55000		1.44255	0.00000	1,304.29000	1.30429	1,442.550		9.42	(0.35)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.63037		86.12316	0.00000	8.55261	86.55544			9.24	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,695.64000		1.69564	0.00000	1,873.12000	1.87312	1,695.640		8.74	0.39	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,351.91000		1.35191	0.00000	1,237.08000	1.23708	1,351.910		9.74	(0.29)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.66793		87.76754	0.00000	8.58711	88.20799			8.68	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		270.50543		270.50543	0.00000	270.51947	270.51947			0.00	0.00	47,067,944.82	174	0.00
R210	On 05/11/2026	Bond Future	0.00		271.77926		271.77926	0.00000	271.88050	271.88050			0.00	0.00	0.00	0	307.00
R210	On 04/02/2027	Bond Future	0.00		276.90905		276.90905	0.00000	277.01222	277.01222			0.00	0.00	0.00	0	300.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R210	On 06/05/2027	Bond Future	0.00		278.71887	278.71887	0.00000	278.82419	278.82419			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.10646	284.10646	0.00000	284.21333	284.21333			0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		7.88000	99.82037	0.00000	7.84037	99.96666			5.59	0.00	1,875,425,111.56	18,788	0.00
R213	On 05/11/2026	Bond Future	0.00		7.96276	97.90571	0.00000	7.87238	98.22364			5.29	0.00	17,035,593.54	174	30,991.00
R213	On 04/02/2027	Bond Future	0.00		7.99762	99.73015	0.00000	7.90068	100.05401			4.60	0.00	89,757,135.00	900	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.00005	98.12797	0.00000	7.89581	98.45839			4.36	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,661.18000	1.66118	0.00000	1,852.19000	1.85219	1,661.180	4.28	0.55	0.00	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	449.87000	0.44987	0.00000	394.90000	0.39490	449.870	5.24	(0.18)	0.00	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.02327	100.00201	0.00000	7.91068	100.33855			3.95	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,414.96000	1.41496	0.00000	1,586.10000	1.58610	1,414.960	3.82	0.48	0.00	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	953.88000	0.95388	0.00000	847.18000	0.84718	953.880	4.17	(0.34)	0.00	0.00	0	1,200.00
R213	On 28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	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		8.97500	83.01727	0.00000	8.96552	83.08263			13.28	0.00	817,720,109.50	9,850	0.00
R214	On 05/11/2026	Bond Future	0.00		9.08810	80.76704	0.00000	9.01135	81.28801			13.07	0.00	0.00	0	23,956.00
R214	On 04/02/2027	Bond Future	0.00		9.13588	82.27206	0.00000	9.05673	82.80276			11.76	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.17013	80.58221	0.00000	9.08856	81.12345			12.09	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.21415	82.12096	0.00000	9.13002	82.67249			11.49	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 :												46,716,796,806.03			452,054	1,642,610.00
Grand Total:												46,716,796,806.03			452,054	1,642,610.00