

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/02/2026

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	05/02/2026			Index Future	0.00	1,273.43600	1,273.43600	0.00000	1,273.43600	1,273.43600		0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026			Index Future	0.00	1,300.73000	1,300.73000	0.00000	1,300.53500	1,300.53500		0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026			Index Future	0.00	1,323.75900	1,323.75900	0.00000	1,323.56000	1,323.56000		0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026			Index Future	0.00	1,346.84300	1,346.84300	0.00000	1,346.63800	1,346.63800		0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027			Index Future	0.00	1,370.15400	1,370.15400	0.00000	1,369.94200	1,369.94200		0.00	0.00	0.00	0	0.00
AL37	On	06/05/2027			Index Future	0.00	1,393.15200	1,393.15200	0.00000	1,392.93200	1,392.93200		0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026			Index Future	0.00	1,655.66900	1,655.66900	0.00000	1,655.66900	1,655.66900		0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026			Index Future	0.00	1,700.23600	1,700.23600	0.00000	1,700.01100	1,700.01100		0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026			Index Future	0.00	1,730.33800	1,730.33800	0.00000	1,730.10900	1,730.10900		0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026			Index Future	0.00	1,760.51300	1,760.51300	0.00000	1,760.27500	1,760.27500		0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027			Index Future	0.00	1,790.98300	1,790.98300	0.00000	1,790.73800	1,790.73800		0.00	0.00	0.00	0	0.00
AL7T	On	06/05/2027			Index Future	0.00	1,821.04400	1,821.04400	0.00000	1,820.78900	1,820.78900		0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026			Index Future	0.00	1,397.70700	1,397.70700	0.00000	1,397.70700	1,397.70700		0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026			Index Future	0.00	1,439.15400	1,439.15400	0.00000	1,439.01000	1,439.01000		0.00	0.00	0.00	0	75.00
ALBI	On	06/08/2026			Index Future	0.00	1,464.63400	1,464.63400	0.00000	1,464.48700	1,464.48700		0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026			Index Future	0.00	1,490.17500	1,490.17500	0.00000	1,490.02200	1,490.02200		0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027			Index Future	0.00	1,515.96700	1,515.96700	0.00000	1,515.80700	1,515.80700		0.00	0.00	0.00	0	0.00
ALBI	On	06/05/2027			Index Future	0.00	1,541.41200	1,541.41200	0.00000	1,541.24500	1,541.24500		0.00	0.00	0.00	0	0.00
ES26A	On	02/04/2026			Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026			Bond Future	0.00	8.47477	95.91650	0.00000	8.45461	96.02156		0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026			Bond Future	0.00	8.52822	97.65644	0.00000	8.50713	97.76331		0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026			Bond Future	0.00	8.59369	95.57111	0.00000	8.57164	95.67963		0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027			Bond Future	0.00	8.67107	97.24455	0.00000	8.64797	97.35469		0.00	0.00	0.00	0	0.00
ES33	On	06/05/2027			Bond Future	0.00	8.76159	95.10216	0.00000	8.73738	95.21385		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	07/05/2026			Bond Future	0.00	8.93622	96.71569	0.00000	8.93680	96.71093		0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026			Bond Future	0.00	8.98487	98.46997	0.00000	8.98548	98.46503		0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026			Bond Future	0.00	9.03864	95.92664	0.00000	9.03930	95.92138		0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027			Bond Future	0.00	9.09758	97.60514	0.00000	9.09829	97.59956		0.00	0.00	0.00	0	0.00
ES42	On	06/05/2027			Bond Future	0.00	9.16643	94.99651	0.00000	9.16721	94.99047		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	05/02/2026			GOVI	0.00	1,371.68300	1,371.68300	0.00000	1,371.68300	1,371.68300		0.00	0.00	0.00	0	0.00
GOVI	On	07/05/2026			GOVI	0.00	1,412.74100	1,412.74100	0.00000	1,412.57200	1,412.57200		0.00	0.00	14,127,410.00	1	642.00
GOVI	On	06/08/2026			GOVI	0.00	1,437.75300	1,437.75300	0.00000	1,437.58100	1,437.58100		0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026			GOVI	0.00	1,462.82500	1,462.82500	0.00000	1,462.64700	1,462.64700		0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027			GOVI	0.00	1,488.14400	1,488.14400	0.00000	1,487.95900	1,487.95900		0.00	0.00	0.00	0	0.00
GOVI	On	06/05/2027			GOVI	0.00	1,513.12200	1,513.12200	0.00000	1,512.92900	1,512.92900		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	07/05/2026			Bond Future	0.00	147.45860	147.45860	0.00000	147.05870	147.05870		0.00	0.00	0.00	0	4,593.00
I2029	On	06/08/2026			Bond Future	0.00	150.13363	150.13363	0.00000	149.72634	149.72634		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
I2029	On 05/11/2026	Bond Future	0.00		151.27938		151.27938	0.00000	150.86540	150.86540		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		153.93073		153.93073	0.00000	153.50913	153.50913		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		155.04667		155.04667	0.00000	154.61896	154.61896		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 07/05/2026	Bond Future	0.00		116.45331		116.45331	0.00000	115.64475	115.64475		1.60	0.00	0.00	0	1,580.00
I2031	On 06/08/2026	Bond Future	0.00		116.15113		116.15113	0.00000	115.32860	115.32860		1.60	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		118.18007		118.18007	0.00000	117.34293	117.34293		1.52	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		117.79940		117.79940	0.00000	116.94941	116.94941		1.51	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		119.79809		119.79809	0.00000	118.93324	118.93324		1.42	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 07/05/2026	Bond Future	0.00		146.69348		146.69348	0.00000	145.29552	145.29552		0.00	0.00	0.00	0	7,871.00
I2033	On 06/08/2026	Bond Future	0.00		149.35462		149.35462	0.00000	147.93123	147.93123		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		150.38455		150.38455	0.00000	148.93659	148.93659		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		153.02038		153.02038	0.00000	151.54673	151.54673		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		154.01604		154.01604	0.00000	152.51840	152.51840		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 07/05/2026	Bond Future	0.00		165.79210		165.79210	0.00000	163.88240	163.88240		0.00	0.00	331,584.20	2	6,223.00
I2038	On 06/08/2026	Bond Future	0.00		166.60727		166.60727	0.00000	164.66359	164.66359		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		169.51821		169.51821	0.00000	167.54018	167.54018		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		170.26363		170.26363	0.00000	168.25233	168.25233		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		173.15462		173.15462	0.00000	171.10869	171.10869		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 07/05/2026	Bond Future	0.00		129.12800		129.12800	0.00000	127.71729	127.71729		4.04	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		128.62596		128.62596	0.00000	127.19062	127.19062		4.23	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		130.87269		130.87269	0.00000	129.41204	129.41204		4.24	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		130.27815		130.27815	0.00000	128.79397	128.79397		4.34	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		132.48813		132.48813	0.00000	130.97841	130.97841		4.34	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 07/05/2026	Bond Future	0.00		148.86731		148.86731	0.00000	145.00540	145.00540		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00		151.56787		151.56787	0.00000	147.63566	147.63566		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		151.89410		151.89410	0.00000	147.89416	147.89416		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		154.55575		154.55575	0.00000	150.48537	150.48537		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		154.82472		154.82472	0.00000	150.68692	150.68692		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 07/05/2026	Bond Future	0.00		153.84859		153.84859	0.00000	150.84261	150.84261		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00		154.19772		154.19772	0.00000	151.13750	151.13750		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		156.89161		156.89161	0.00000	153.77796	153.77796		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		157.16146		157.16146	0.00000	153.99436	153.99436		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		159.82963		159.82963	0.00000	156.60844	156.60844		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 07/05/2026	Bond Future	0.00		137.45994		137.45994	0.00000	135.36860	135.36860		6.07	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		137.10915		137.10915	0.00000	134.98058	134.98058		6.40	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		139.50408		139.50408	0.00000	137.33820	137.33820		6.47	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		139.06072		139.06072	0.00000	136.85915	136.85915		6.68	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		141.42028		141.42028	0.00000	139.18050	139.18050		6.74	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 05/02/2026	Index Future	0.00		438.77400		438.77400	0.00000	438.77400	438.77400		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
IGOV	On 07/05/2026	Index Future	0.00		456.63000		456.63000	0.00000	450.78000	450.78000			0.00	0.00	0.00	0	248.00
IGOV	On 06/08/2026	Index Future	0.00		464.82500		464.82500	0.00000	458.87000	458.87000			0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		473.03900		473.03900	0.00000	466.97800	466.97800			0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		481.33300		481.33300	0.00000	475.16400	475.16400			0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		489.51600		489.51600	0.00000	483.24100	483.24100			0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000		76.82000	0.00000	76.82000	76.82000			0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000		75.24000	0.00000	75.24000	75.24000			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
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200		91.62800	0.00000	8.37200	91.62800			0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000		91.60000	0.00000	8.40000	91.60000			0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.69000		105.12997	0.00000	8.69000	105.12997		0.43		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 07/05/2026	Bond Future	0.00		6.71338		103.07941	0.00000	6.69776	103.08827		0.29		0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.34397		101.19589	0.00000	6.35692	101.19130		0.22		0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		4.84605		102.93965	0.00000	4.88893	102.93471		0.06		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 07/05/2026	Bond Future	0.00		6.78032		106.46501	0.00000	6.77996	106.46556		0.85		0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.70370		105.45125	0.00000	6.70332	105.45171		0.88		0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.61721		106.69478	0.00000	6.61697	106.69504		0.76		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 07/05/2026	Bond Future	0.00		305.98740		305.98740	0.00000	303.56859	303.56859		0.00		0.00	0.00	0	772.00
R202	On 06/08/2026	Bond Future	0.00		306.13983		306.13983	0.00000	303.67807	303.67807		0.00		0.00	0.00	0	253.00
R202	On 05/11/2026	Bond Future	0.00		311.48867		311.48867	0.00000	308.98307	308.98307		0.00		0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		311.46342		311.46342	0.00000	308.91699	308.91699		0.00		0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		316.75162		316.75162	0.00000	314.16102	314.16102		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 07/05/2026	Bond Future	0.00		7.13158		105.00966	0.00000	7.13171	105.00924		2.36		0.00	52,504,830.00	500	153,179.00
R2030	On 07/05/2026	Bond Future	7.21	Call	605.50000		0.60550	0.00000	607.95000	0.60795	605.500	2.32		0.59	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,938.93000		1.93893	0.00000	1,940.02000	1.94002	1,938.930	2.89		0.90	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	32.66000		0.03266	0.00000	33.64000	0.03364	32.660	3.11		(0.05)	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.13276		102.87968	0.00000	7.13293	102.87916		2.47		0.00	0.00	0	49,211.00
R2030	On 06/08/2026	Bond Future	7.21	Call	814.79000		0.81479	0.00000	816.45000	0.81645	814.790	2.43		0.56	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,983.79000		1.98379	0.00000	1,985.01000	1.98501	1,983.790	2.93		0.80	0.00	0	1,000.00

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	
R2030	On 06/08/2026	Bond Future	8.06	Put	121.02	0000	0.12102	0.00000	122.30	0000	0.12230	121.020	3.25	(0.11)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.13479		104.65244	0.00000	7.13506		104.65166		2.36	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.14356		102.45505	0.00000	7.14394		102.45404		2.36	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.18845		104.16804	0.00000	7.18901		104.16666		2.20	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		7.58838		104.02741	0.00000	7.59396		104.00081		3.82	0.00	13,835,645.53	133	167,667.00
R2032	On 06/08/2026	Bond Future	0.00		7.61106		105.88903	0.00000	7.61697		105.86188		3.77	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00		7.64280		103.55667	0.00000	7.64911		103.52878		3.80	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.68293		105.34636	0.00000	7.68968		105.31773		3.67	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		7.74031		102.95257	0.00000	7.74756		102.92316		3.71	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		7.69116		113.29650	0.00000	7.69675		113.26481		5.73	0.00	8,610,534.00	76	9,512.00
R2033	On 06/08/2026	Bond Future	0.00		7.71706		115.32402	0.00000	7.72295		115.29169		6.01	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00		7.75128		112.27221	0.00000	7.75753		112.23904		5.95	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		7.79319		114.21221	0.00000	7.79983		114.17821		6.13	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		7.85073		111.08347	0.00000	7.85783		111.04846		6.06	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	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		7.97479		107.35635	0.00000	7.98042		107.31995		5.03	0.00	4,401,610.35	41	106,120.00
R2035	On 07/05/2026	Bond Future	8.29	Call	2,428.96	0000	2.42896	0.00000	2,406.76	0000	2.40676	2,428.960	5.67	0.76	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	195.13	0000	0.19513	0.00000	203.51	0000	0.20351	195.130	6.23	(0.12)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	5,202.44	0000	5.20244	0.00000	5,171.01	0000	5.17101	5,202.440	6.73	0.94	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	30.10	0000	0.03010	0.00000	32.05	0000	0.03205	30.100	7.53	(0.02)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	10,100.3200		10.10032	0.00000	10,064.62	0000	10.06462	10,100.320	8.32	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	10,213.24000		10.21324	0.00000	10,177.51	0000	10.17751	10,213.240	8.35	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	10,494.91000		10.49491	0.00000	10,459.11	0000	10.45911	10,494.910	8.44	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	1.83	0000	0.00183	0.00000	2.01	0000	0.00201	1.830	8.96	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1.66	0000	0.00166	0.00000	1.83	0000	0.00183	1.660	8.96	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	1.30	0000	0.00130	0.00000	1.44	0000	0.00144	1.300	8.96	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	0.14	0000	0.00014	0.00000	0.16	0000	0.00016	0.140	8.96	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	0.13	0000	0.00013	0.00000	0.14	0000	0.00014	0.130	8.96	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	0.10	0000	0.00010	0.00000	0.11	0000	0.00011	0.100	8.96	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.00612		109.27770	0.00000	8.01200		109.24058		5.10	0.00	0.00	0	156.00
R2035	On 06/08/2026	Bond Future	8.29	Call	2,593.92	0000	2.59392	0.00000	2,572.65	0000	2.57265	2,593.920	5.17	0.68	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	4,705.41	0000	4.70541	0.00000	4,677.30	0000	4.67730	4,705.410	5.94	0.84	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	5,132.30	0000	5.13230	0.00000	5,103.27	0000	5.10327	5,132.300	6.08	0.86	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	6,981.12	0000	6.98112	0.00000	6,949.07	0000	6.94907	6,981.120	6.66	0.92	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	159.49	0000	0.15949	0.00000	164.04	0000	0.16404	159.490	6.80	(0.07)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	7,475.47	0000	7.47547	0.00000	7,442.84	0000	7.44284	7,475.470	6.82	0.93	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	117.06	0000	0.11706	0.00000	120.61	0000	0.12061	117.060	7.08	(0.05)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	78.13	0000	0.07813	0.00000	80.66	0000	0.08066	78.130	7.44	(0.03)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	68.56	0000	0.06856	0.00000	70.83	0000	0.07083	68.560	7.56	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	67.45	0000	0.06745	0.00000	69.70	0000	0.06970	67.450	7.58	(0.03)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	35.75	0000	0.03575	0.00000	37.06	0000	0.03706	35.750	8.19	(0.02)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	31.33	0000	0.03133	0.00000	32.50	0000	0.03250	31.330	8.33	(0.01)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.04737		106.66293	0.00000	8.05355		106.62485		5.25	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,534.28	0000	1.53428	0.00000	1,519.92	0000	1.51992	1,534.280	4.84	0.47	0.00	0	600.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark	Price	Spot	Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest		
R2035	On 05/11/2026	Bond Future	8.47	Put	980.28	000	0.98	028	0.00	0000	994.95	000	0.99	495	980.280	5.59		(0.30)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	5,130.53	000	5.13	053	0.00	0000	5,102.87	000	5.10	287	5,130.530	6.10		0.80	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	492.74	000	0.49	274	0.00	0000	501.44	000	0.50	144	492.740	6.36		(0.16)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	318.74	000	0.31	874	0.00	0000	324.88	000	0.32	488	318.740	6.84		(0.10)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	165.31	000	0.16	531	0.00	0000	168.89	000	0.16	889	165.310	7.49		(0.06)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.09	605	108.50	681	0.00	0000	8.10	254	108.46	786		5.19		0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	0.00		8.15	300	105.82	453	0.00	0000	8.15	984	105.78	458		5.35		0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	000	0.00	000	0.00	0000	100.00	000	0.00	000		0.00		0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	0.00		8.25	882	104.04	424	0.00	0000	8.25	931	104.04	076		5.79		0.00	0.00	0	191,278.00
R2037	On 07/05/2026	Bond Future	9.00	Call	5,193.34	000	5.19	334	0.00	0000	5,192.81	000	5.19	281	5,193.340	7.04		0.93	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	8,293.71	000	8.29	371	0.00	0000	8,291.33	000	8.29	133	8,293.710	8.22		0.98	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	5.23	000	0.00	523	0.00	0000	5.55	000	0.00	555	5.230	9.41		0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	16,940.51	000	16.94	051	0.00	0000	16,937.05	000	16.93	705	16,940.510	10.32		1.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00	000	0.00	000	0.00	0000	0.00	000	0.00	000		10.32		0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.30	094	101.64	639	0.00	0000	8.30	146	101.64	277		6.16		0.00	0.00	0	2,639.00
R2037	On 06/08/2026	Bond Future	10.02	Call	11,181.80	000	11.18	180	0.00	0000	11,179.70	000	11.17	970	11,181.800	9.28		0.97	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	26.01	000	0.02	601	0.00	0000	26.62	000	0.02	662	26.010	10.16		(0.01)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	4.54	000	0.00	454	0.00	0000	4.69	000	0.00	469	4.540	10.16		0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.34	337	103.39	779	0.00	0000	8.34	394	103.39	390		6.17		0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	7,757.36	000	7.75	736	0.00	0000	7,756.84	000	7.75	684	7,757.360	7.95		0.87	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	195.71	000	0.19	571	0.00	0000	197.63	000	0.19	763	195.710	9.18		(0.06)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	76.49	000	0.07	649	0.00	0000	77.47	000	0.07	747	76.490	9.61		(0.02)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.39	188	100.92	818	0.00	0000	8.39	251	100.92	395		6.41		0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,676.80	000	2.67	680	0.00	0000	2,678.06	000	2.67	806	2,676.800	6.32		0.53	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	921.63	000	0.92	163	0.00	0000	925.57	000	0.92	557	921.630	7.75		(0.20)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	554.16	000	0.55	416	0.00	0000	557.16	000	0.55	716	554.160	8.51		(0.13)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.45	585	102.61	506	0.00	0000	8.45	655	102.61	047		6.38		0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	000	0.00	000	0.00	0000	100.00	000	0.00	000		0.00		0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		8.35	980	119.94	824	0.00	0000	8.36	044	119.94	287		5.94		0.00	0.00	0	3,814.00
R2038	On 06/08/2026	Bond Future	0.00		8.40	202	122.09	483	0.00	0000	8.40	270	122.08	923		6.11		0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.45	026	118.71	872	0.00	0000	8.45	099	118.71	282		6.22		0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.50	455	120.77	004	0.00	0000	8.50	535	120.76	371		6.24		0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.56	961	117.31	087	0.00	0000	8.57	063	117.30	297		6.26		0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	000	0.00	000	0.00	0000	100.00	000	0.00	000		0.00		0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.48	102	111.91	525	0.00	0000	8.47	639	111.95	381		6.33		0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.52	468	113.91	810	0.00	0000	8.51	990	113.95	726		6.47		0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.57	394	110.90	507	0.00	0000	8.56	903	110.94	460		6.79		0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.62	894	112.82	136	0.00	0000	8.62	388	112.86	137		6.79		0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.69	396	109.73	328	0.00	0000	8.68	876	109.77	361		7.11		0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	000	0.00	000	0.00	0000	100.00	000	0.00	000		0.00		0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00	000	0.00	0000	100.00	000	0.00	000		0.00		0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		8.52	693	106.27	160	0.00	0000	8.52	745	106.26	733		6.57		0.00	0.00	0	57,661.00
R2040	On 07/05/2026	Bond Future	8.65	Call	1,844.52	000	1.84	452	0.00	0000	1,849.08	000	1.84	908	1,844.520	6.33		0.63	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	15,878.99	000	15.87	899	0.00	0000	15,874.92	000	15.87	492	15,878.990	11.61		1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.02	000	0.00	002	0.00	0000	0.02	000	0.00	002	0.020	11.73		0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.00	000	0.00	000	0.00	0000	0.00	000	0.00	000		11.73		0.00	0.00	0	1,460.00

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 06/08/2026	Bond Future	0.00		8.57267		103.66303	0.00000	8.57322	103.65859			7.03	0.00	0.00	0	41,462.00
R2040	On 05/11/2026	Bond Future	0.00		8.61826		105.44908	0.00000	8.61885	105.44438			7.07	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	10,083.65000		10.08365	0.00000	10,082.51000	10.08251	10,083.650		9.48	0.89	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	204.60000		0.20460	0.00000	206.68000	0.20668	204.600		10.88	(0.05)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	69.34000		0.06934	0.00000	70.28000	0.07028	69.340		11.03	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.66944		102.76448	0.00000	8.67009	102.75939			7.40	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	3,282.41000		3.28241	0.00000	3,283.48000	3.28348	3,282.410		7.01	0.56	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	891.65000		0.89165	0.00000	895.80000	0.89580	891.650		8.68	(0.18)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	538.44000		0.53844	0.00000	541.57000	0.54157	538.440		9.59	(0.11)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.73398		104.48180	0.00000	8.73470	104.47625			7.41	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 07/05/2026	Bond Future	0.00		8.62614		113.97615	0.00000	8.62667	113.97119			6.98	0.00	0.00	0	2,761.00
R2042	On 06/08/2026	Bond Future	0.00		8.66998		116.01579	0.00000	8.67053	116.01071			7.16	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.71871		112.91290	0.00000	8.71931	112.90744			7.54	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		8.77252		114.86397	0.00000	8.77317	114.85815			7.56	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		8.83516		111.68409	0.00000	8.83588	111.67774			7.94	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 07/05/2026	Bond Future	0.00		8.72209		102.66775	0.00000	8.71747	102.70916			7.47	0.00	1,602,951,580.75	15,613	122,265.00
R2044	On 07/05/2026	Bond Future	10.00	Put	30.28000		0.03028	0.00000	30.86000	0.03086	30.280		10.64	(0.02)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.76803		100.11994	0.00000	8.76327	100.16207			8.02	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		8.81345		101.84503	0.00000	8.80859	101.88753			8.08	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		8.86386		99.22322	0.00000	8.85888	99.26622			8.49	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		8.92578		100.88133	0.00000	8.92068	100.92474			8.54	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 07/05/2026	Bond Future	0.00		8.69537		102.24352	0.00000	8.70098	102.18888			8.10	0.00	49,588,107.20	485	284,492.00
R2048	On 07/05/2026	Bond Future	8.30	Call	232.00000		0.23200	0.00000	229.14000	0.22914	232.000		7.08	0.13	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	1,443.68000		1.44368	0.00000	1,424.30000	1.42430	1,443.680		7.26	0.51	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	9.19	Put	284.65000		0.28465	0.00000	297.30000	0.29730	284.650		8.76	(0.13)	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.73351		104.07342	0.00000	8.73930	104.01758			8.34	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		8.77735		101.43218	0.00000	8.78332	101.37520			8.80	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		8.82599		103.18558	0.00000	8.83216	103.12737			8.86	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		8.87872		100.47750	0.00000	8.88511	100.41792			9.33	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 07/05/2026	Bond Future	0.00		8.58329		133.05028	0.00000	8.57859	133.11225			8.33	0.00	37,520,178.96	282	75,280.00
R2053	On 06/08/2026	Bond Future	0.00		8.61838		135.43136	0.00000	8.61356	135.49433			8.58	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.65714		131.90718	0.00000	8.65221	131.97094			9.06	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.69961		134.18650	0.00000	8.69457	134.25101			9.14	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.74877		130.57426	0.00000	8.74362	130.63942			9.63	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 07/05/2026	Bond Future	0.00		8.12739		88.11637	0.00000	8.12782	88.11372			5.89	0.00	5,903,796.79	67	45,227.00
R209	On 06/08/2026	Bond Future	0.00		8.16132		89.69327	0.00000	8.16177	89.69055			6.01	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.20112		88.08970	0.00000	8.20162	88.08673			6.21	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.24665		89.61236	0.00000	8.24721	89.60911			6.16	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,399.79000		1.39979	0.00000	1,401.13000	1.40113	1,399.790		5.54	0.41	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	883.30000		0.88330	0.00000	886.71000	0.88671	883.300		6.87	(0.24)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.30270		87.96348	0.00000	8.30333	87.95989			6.34	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	Contracts	Traded	Open Interest
											Option						
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 07/05/2026	Bond Future	0.00		260.92761		260.92761	0.00000	260.42790	260.42790			0.00	0.00	0.00	0	1,191.00
R210	On 06/08/2026	Bond Future	0.00		265.66100		265.66100	0.00000	265.15198	265.15198			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.78309		266.78309	0.00000	266.26637	266.26637			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		271.45818		271.45818	0.00000	270.93173	270.93173			0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		272.49766		272.49766	0.00000	271.96510	271.96510			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 07/05/2026	Bond Future	0.00		7.38843		99.82692	0.00000	7.39399	99.80499		3.23	0.00	0.00	0.00	0	69,591.00
R213	On 06/08/2026	Bond Future	0.00		7.39920		101.61348	0.00000	7.40514	101.59108		3.16	0.00	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.42475		99.81710	0.00000	7.43116	99.79406		3.16	0.00	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.45999		101.54299	0.00000	7.46693	101.51932		3.07	0.00	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		7.50939		99.69530	0.00000	7.51696	99.67089		3.05	0.00	0.00	0.00	0	0.00
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	0.00	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	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		8.52452		84.42669	0.00000	8.52500	84.42318		7.32	0.00	0.00	0.00	0	39,563.00
R214	On 06/08/2026	Bond Future	0.00		8.56165		85.93766	0.00000	8.56215	85.93404		7.53	0.00	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		8.60529		84.12442	0.00000	8.60584	84.12049		7.90	0.00	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		8.65420		85.57885	0.00000	8.65480	85.57461		7.94	0.00	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		8.70798		83.71692	0.00000	8.70864	83.71233		8.31	0.00	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	0.00	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	0.00	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	0.00	0	0.00
Total for Derivatives :													1,789,775,277.78		17,200	1,644,890.00	
Grand Total:													1,789,775,277.78		17,200	1,644,890.00	