

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/03/2026

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
Derivatives														
AL37	On 07/05/2026		Index Future	0.00	1,285.04500	1,285.04500	0.00000	1,293.17700	1,293.17700	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,307.70000	1,307.70000	0.00000	1,315.97500	1,315.97500	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,330.57600	1,330.57600	0.00000	1,338.99200	1,338.99200	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,353.49500	1,353.49500	0.00000	1,362.05300	1,362.05300	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,376.27700	1,376.27700	0.00000	1,384.97500	1,384.97500	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,666.08100	1,666.08100	0.00000	1,681.51600	1,681.51600	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,695.45400	1,695.45400	0.00000	1,711.16000	1,711.16000	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,725.11200	1,725.11200	0.00000	1,741.09000	1,741.09000	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,754.82700	1,754.82700	0.00000	1,771.07600	1,771.07600	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,784.36500	1,784.36500	0.00000	1,800.88100	1,800.88100	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,412.24200	1,412.24200	0.00000	1,426.07700	1,426.07700	0.00	0.00	0.00	0	76.00
ALBI	On 06/08/2026		Index Future	0.00	1,437.14000	1,437.14000	0.00000	1,451.21800	1,451.21800	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,462.28000	1,462.28000	0.00000	1,476.60100	1,476.60100	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,487.46700	1,487.46700	0.00000	1,502.03100	1,502.03100	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,512.50500	1,512.50500	0.00000	1,527.30900	1,527.30900	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	8.75332	94.47967	0.00000	8.60427	95.24509	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	8.82133	96.18656	0.00000	8.66525	96.96569	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	8.89970	94.08095	0.00000	8.73618	94.87356	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	8.99422	95.72034	0.00000	8.82248	96.52655	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	9.10024	93.55699	0.00000	8.91974	94.37662	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	9.22397	94.40015	0.00000	9.06597	95.66138	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.28261	96.10544	0.00000	9.11960	97.38935	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.34520	93.52608	0.00000	9.17698	94.83236	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.41511	95.15457	0.00000	9.24145	96.48332	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.49398	92.50902	0.00000	9.31450	93.86016	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 07/05/2026		GOVI	0.00	1,385.65000	1,385.65000	0.00000	1,399.60000	1,399.60000	0.00	0.00	13,856,500.00	1	602.00
GOVI	On 06/08/2026		GOVI	0.00	1,410.07900	1,410.07900	0.00000	1,424.27400	1,424.27400	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,434.74600	1,434.74600	0.00000	1,449.18600	1,449.18600	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,459.45900	1,459.45900	0.00000	1,474.14400	1,474.14400	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,484.02500	1,484.02500	0.00000	1,498.95300	1,498.95300	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	147.44224	147.44224	0.00000	147.51184	147.51184	0.00	0.00	0.00	0	4,443.00
I2029	On 06/08/2026		Bond Future	0.00	150.10593	150.10593	0.00000	150.17666	150.17666	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	151.26003	151.26003	0.00000	151.33200	151.33200	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.89805	153.89805	0.00000	153.97085	153.97085	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	155.01966	155.01966	0.00000	155.09367	155.09367	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

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					
I2031	On 07/05/2026	Bond Future	0.00	116.46292	116.46292	0.00000	116.31282	116.31282		1.46	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	116.15418	116.15418	0.00000	116.00119	116.00119		1.45	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	118.18947	118.18947	0.00000	118.03357	118.03357		1.39	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.79810	117.79810	0.00000	117.64039	117.64039		1.38	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.80221	119.80221	0.00000	119.64149	119.64149		1.30	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	146.72852	146.72852	0.00000	146.82684	146.82684		0.00	0.00	0.00	0	7,827.00
I2033	On 06/08/2026	Bond Future	0.00	149.37935	149.37935	0.00000	149.47938	149.47938		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	150.41890	150.41890	0.00000	150.52047	150.52047		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	153.04238	153.04238	0.00000	153.14534	153.14534		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	154.04464	154.04464	0.00000	154.14960	154.14960		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	165.51978	165.51978	0.00000	165.85980	165.85980		0.00	0.00	0.00	0	4,928.00
I2038	On 06/08/2026	Bond Future	0.00	166.31950	166.31950	0.00000	166.66551	166.66551		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	169.23423	169.23423	0.00000	169.58601	169.58601		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	169.95931	169.95931	0.00000	170.31798	170.31798		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	172.85287	172.85287	0.00000	173.21705	173.21705		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	128.69029	128.69029	0.00000	129.59746	129.59746		3.70	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	128.17300	128.17300	0.00000	129.09648	129.09648		3.86	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	130.41901	130.41901	0.00000	131.35824	131.35824		3.92	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	129.80434	129.80434	0.00000	130.76107	130.76107		4.03	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	132.01235	132.01235	0.00000	132.98512	132.98512		4.03	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	149.74399	149.74399	0.00000	149.18356	149.18356		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	152.44915	152.44915	0.00000	151.87851	151.87851		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	152.80057	152.80057	0.00000	152.21980	152.21980		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	155.46478	155.46478	0.00000	154.87376	154.87376		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	155.75521	155.75521	0.00000	155.15430	155.15430		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	154.66098	154.66098	0.00000	154.39771	154.39771		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	155.01494	155.01494	0.00000	154.74676	154.74676		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	157.73168	157.73168	0.00000	157.45839	157.45839		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	158.00237	158.00237	0.00000	157.72493	157.72493		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	160.69217	160.69217	0.00000	160.40961	160.40961		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	140.34878	140.34878	0.00000	139.86672	139.86672		5.60	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	140.04201	140.04201	0.00000	139.55121	139.55121		5.87	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	142.49592	142.49592	0.00000	141.99632	141.99632		6.02	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	142.09204	142.09204	0.00000	141.58469	141.58469		6.24	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	144.50959	144.50959	0.00000	143.99320	143.99320		6.30	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 07/05/2026	Index Future	0.00	457.19900	457.19900	0.00000	457.12200	457.12200		0.00	0.00	13,715,970.00	3	251.00
IGOV	On 06/08/2026	Index Future	0.00	465.37100	465.37100	0.00000	465.29200	465.29200		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	473.62100	473.62100	0.00000	473.54000	473.54000		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	481.88600	481.88600	0.00000	481.80300	481.80300		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	490.10300	490.10300	0.00000	490.01600	490.01600		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	Contracts Traded	Open Interest	
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	6.88575	102.98180	0.00000	6.81283	103.02308	0.24		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.65839	101.08436	0.00000	6.53481	101.12817	0.19		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	5.78512	102.83176	0.00000	5.39874	102.87612	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	6.90938	106.26802	0.00000	6.84724	106.36281	0.74		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	6.86468	105.25651	0.00000	6.79019	105.34656	0.78		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	6.81080	106.49087	0.00000	6.71893	106.58757	0.69		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	305.47880	305.47880	0.00000	306.09898	306.09898	0.00		0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	305.60263	305.60263	0.00000	306.23354	306.23354	0.00		0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	310.95865	310.95865	0.00000	311.59997	311.59997	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	310.89772	310.89772	0.00000	311.55172	311.55172	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	316.19068	316.19068	0.00000	316.85476	316.85476	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	7.45937	103.94280	0.00000	7.30102	104.45648	2.15		0.00	82,842,411.60	797	152,932.00
R2030	On 07/05/2026		Bond Future	7.21 Call	133.85000	0.13385	0.00000	292.85000	0.29285	133.850	2.39	0.22	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	1,017.18000	1.01718	0.00000	1,427.47000	1.42747	1,017.180	2.97	0.74	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	103.56000	0.10356	0.00000	50.09000	0.05009	103.560	3.20	(0.14)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.49100	101.78579	0.00000	7.31921	102.30855	2.24		0.00	0.00	0	48,508.00
R2030	On 06/08/2026		Bond Future	7.21 Call	314.04000	0.31404	0.00000	505.44000	0.50544	314.040	2.46	0.30	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	1,153.86000	1.15386	0.00000	1,513.79000	1.51379	1,153.860	2.94	0.64	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	260.69000	0.26069	0.00000	169.33000	0.16933	260.690	3.26	(0.21)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.52188	103.54526	0.00000	7.33538	104.07684	2.18		0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	7.57088	101.31967	0.00000	7.36672	101.86016	2.17		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	7.65778	103.01853	0.00000	7.43269	103.56781	2.04		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

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
R2032	On 07/05/2026	Bond Future	0.00	7.90130	102.54887	0.00000	7.73019	103.35408		3.55	0.00	922,939.83	9	168,924.00
R2032	On 06/08/2026	Bond Future	0.00	7.94330	104.37627	0.00000	7.76257	105.19575		3.48	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	7.99282	102.02339	0.00000	7.80176	102.85681		3.54	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	8.05622	103.77773	0.00000	7.85366	104.62523		3.44	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.13589	101.36269	0.00000	7.92061	102.22412		3.48	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00	8.00752	111.52106	0.00000	7.84733	112.41555		5.35	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00	8.05127	113.50832	0.00000	7.88283	114.41870		5.56	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	8.10173	110.43135	0.00000	7.92454	111.35724		5.55	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.16464	112.32993	0.00000	7.97783	113.27148		5.74	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.24181	109.17611	0.00000	8.04452	110.13308		5.71	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 07/05/2026	Bond Future	0.00	8.29312	105.32372	0.00000	8.14940	106.23509		4.66	0.00	225,498,084.52	2,141	104,944.00
R2035	On 07/05/2026	Bond Future	8.29 Call	1,032.35000	1.03235	0.00000	1,559.95000	1.55995	1,032.350	5.88	0.50	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	996.83000	0.99683	0.00000	629.59000	0.62959	996.830	5.92	(0.48)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	507.05000	0.50705	0.00000	302.01000	0.30201	507.050	6.44	(0.28)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	3,320.92000	3.32092	0.00000	4,125.66000	4.12566	3,320.920	6.94	0.85	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	67.82000	0.06782	0.00000	36.68000	0.03668	67.820	7.70	(0.05)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	8,075.88000	8.07588	0.00000	8,979.20000	8.97920	8,075.880	8.52	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	8,188.25000	8.18825	0.00000	9,092.05000	9.09205	8,188.250	8.55	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	8,468.69000	8.46869	0.00000	9,373.54000	9.37354	8,468.690	8.65	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	1.66000	0.00166	0.00000	0.79000	0.00079	1.660	8.72	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	1.49000	0.00149	0.00000	0.71000	0.00071	1.490	8.72	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	1.12000	0.00112	0.00000	0.53000	0.00053	1.120	8.72	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.08000	0.00008	0.00000	0.03000	0.00003	0.080	8.72	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.07000	0.00007	0.00000	0.03000	0.00003	0.070	8.72	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.05000	0.00005	0.00000	0.02000	0.00002	0.050	8.72	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.33927	107.20065	0.00000	8.18944	108.12817		4.71	0.00	0.00	0	156.00
R2035	On 06/08/2026	Bond Future	7.70 Call	125.54000	0.12554	0.00000	240.89000	0.24089	125.540	4.21	0.09	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	435.26000	0.43526	0.00000	698.82000	0.69882	435.260	4.62	0.23	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	1,327.41000	1.32741	0.00000	1,818.08000	1.81808	1,327.410	5.27	0.47	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	1,496.26000	1.49626	0.00000	1,089.34000	1.08934	1,496.260	5.36	(0.49)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	3,030.52000	3.03052	0.00000	3,727.38000	3.72738	3,030.520	6.04	0.71	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	3,405.02000	3.40502	0.00000	4,129.77000	4.12977	3,405.020	6.18	0.74	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	5,093.48000	5.09348	0.00000	5,905.44000	5.90544	5,093.480	6.76	0.85	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	321.30000	0.32130	0.00000	220.52000	0.22052	321.300	6.88	(0.13)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	5,556.96000	5.55696	0.00000	6,385.41000	6.38541	5,556.960	6.89	0.87	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	232.65000	0.23265	0.00000	158.56000	0.15856	232.650	7.15	(0.10)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	152.72000	0.15272	0.00000	103.42000	0.10342	152.720	7.52	(0.07)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	133.06000	0.13306	0.00000	89.97000	0.08997	133.060	7.64	(0.06)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	130.79000	0.13079	0.00000	88.42000	0.08842	130.790	7.65	(0.06)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	57.65000	0.05765	0.00000	38.24000	0.03824	57.650	8.08	(0.03)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	44.81000	0.04481	0.00000	29.39000	0.02939	44.810	8.08	(0.02)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.39375	104.55580	0.00000	8.23756	105.49915		4.91	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	701.88000	0.70188	0.00000	1,003.75000	1.00375	701.880	4.86	0.28	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	1,725.15000	1.72515	0.00000	1,336.79000	1.33679	1,725.150	5.68	(0.45)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	3,516.17000	3.51617	0.00000	4,194.59000	4.19459	3,516.170	6.19	0.69	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97 Put	891.10000	0.89110	0.00000	674.97000	0.67497	891.100	6.45	(0.26)	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	9.30	Put	569.75000	0.56975	0.00000	426.50000	0.42650	569.750	6.90	(0.17)	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.80	Put	294.63000	0.29463	0.00000	218.18000	0.21818	294.630	7.56	(0.09)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00		8.45951	106.35417	0.00000	8.29634	107.31347		4.84	0.00	0.00	0	0.00	
R2035	On 06/05/2027	Bond Future	0.00		8.53186	103.64092	0.00000	8.36140	104.61608		4.99	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2037	On 07/05/2026	Bond Future	0.00		8.59047	101.72377	0.00000	8.44211	102.75300		5.36	0.00	142,413,278.00	1,400	204,820.00	
R2037	On 07/05/2026	Bond Future	9.00	Call	3,080.58000	3.08058	0.00000	3,968.22000	3.96822	3,080.580	7.29	0.82	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	9.49	Call	6,012.62000	6.01262	0.00000	7,010.24000	7.01024	6,012.620	8.42	0.96	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.06	Put	10.54000	0.01054	0.00000	5.25000	0.00525	10.540	9.63	(0.01)	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.95	Call	14,619.9700	14.61997	0.00000	15,649.13000	15.64913	14,619.970	10.03	1.00	0.00	0	142.00	
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.03	0.00	0.00	0	142.00	
R2037	On 06/08/2026	Bond Future	0.00		8.64640	99.27661	0.00000	8.49235	100.32418		5.67	0.00	0.00	0	2,559.00	
R2037	On 06/08/2026	Bond Future	10.02	Call	8,895.79000	8.89579	0.00000	9,889.11000	9.88911	8,895.790	9.40	0.94	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70	Put	36.40000	0.03640	0.00000	23.56000	0.02356	36.400	9.84	(0.02)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30	Put	5.78000	0.00578	0.00000	3.47000	0.00347	5.780	9.84	0.00	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00		8.70071	100.99260	0.00000	8.54101	102.05805		5.76	0.00	0.00	0	0.00	
R2037	On 05/11/2026	Bond Future	9.46	Call	5,720.94000	5.72094	0.00000	6,582.02000	6.58202	5,720.940	8.03	0.78	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23	Put	343.07000	0.34307	0.00000	258.24000	0.25824	343.070	9.30	(0.09)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83	Put	110.13000	0.11013	0.00000	79.05000	0.07905	110.130	9.33	(0.03)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00		8.76439	98.47251	0.00000	8.59852	99.55610		6.01	0.00	0.00	0	0.00	
R2037	On 04/02/2027	Bond Future	8.44	Call	1,502.31000	1.50231	0.00000	1,948.72000	1.94872	1,502.310	6.34	0.37	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31	Put	1,493.12000	1.49312	0.00000	1,194.21000	1.19421	1,493.120	7.81	(0.30)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81	Put	895.55000	0.89555	0.00000	708.92000	0.70892	895.550	8.55	(0.19)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00		8.84230	100.12314	0.00000	8.66991	101.22459		5.99	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 07/05/2026	Bond Future	0.00		8.69597	117.17442	0.00000	8.54767	118.38686		5.53	0.00	0.00	0	4,043.00	
R2038	On 06/08/2026	Bond Future	0.00		8.75187	119.26238	0.00000	8.59800	120.49643		5.66	0.00	0.00	0	0.00	
R2038	On 05/11/2026	Bond Future	0.00		8.81235	115.84393	0.00000	8.65274	117.09905		5.83	0.00	0.00	0	0.00	
R2038	On 04/02/2027	Bond Future	0.00		8.88189	117.83543	0.00000	8.71614	119.11185		5.87	0.00	0.00	0	0.00	
R2038	On 06/05/2027	Bond Future	0.00		8.96101	114.33291	0.00000	8.78876	115.63041		5.90	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 07/05/2026	Bond Future	0.00		8.78567	109.41865	0.00000	8.63757	110.62238		5.85	0.00	0.00	0	0.00	
R2039	On 06/08/2026	Bond Future	0.00		8.84112	111.36846	0.00000	8.68779	112.59349		5.95	0.00	0.00	0	0.00	
R2039	On 05/11/2026	Bond Future	0.00		8.90075	108.31751	0.00000	8.74203	109.56348		6.32	0.00	0.00	0	0.00	
R2039	On 04/02/2027	Bond Future	0.00		8.96881	110.17969	0.00000	8.80434	111.44685		6.35	0.00	0.00	0	0.00	
R2039	On 06/05/2027	Bond Future	0.00		9.04568	107.05275	0.00000	8.87515	108.34083		6.65	0.00	0.00	0	0.00	
R2039	On 31/03/2039	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R2040	On 07/05/2026	Bond Future	0.00		8.83140	103.81290	0.00000	8.67318	105.08022		6.08	0.00	12,976,612.50	125	59,985.00	
R2040	On 07/05/2026	Bond Future	8.65	Call	563.44000	0.56344	0.00000	1,071.54000	1.07154	563.440	6.52	0.31	0.00	0	27,500.00	
R2040	On 07/05/2026	Bond Future	10.70	Call	13,420.0900	13.42009	0.00000	14,685.92000	14.68592	13,420.090	11.39	1.00	0.00	0	1,460.00	
R2040	On 07/05/2026	Bond Future	11.72	Put	0.01000	0.00001	0.00000	0.00000	0.00000	0.010	11.39	0.00	0.00	0	1,460.00	
R2040	On 07/05/2026	Bond Future	12.22	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.39	0.00	0.00	0	1,460.00	
R2040	On 06/08/2026	Bond Future	0.00		8.88859	101.15242	0.00000	8.72493	102.44220		6.46	0.00	0.00	0	41,162.00	
R2040	On 05/11/2026	Bond Future	0.00		8.94383	102.90078	0.00000	8.77480	104.21266		6.58	0.00	0.00	0	0.00	
R2040	On 05/11/2026	Bond Future	9.91	Call	7,841.77000	7.84177	0.00000	8,955.80000	8.95580	7,841.770	9.58	0.83	0.00	0	2,300.00	

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	
R2040	On 05/11/2026	Bond Future	10.67	Put	294.04000	0.29404	0.00000	215.13000	0.21513	294.040	10.69	(0.07)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	91.34000	0.09134	0.00000	63.50000	0.06350	91.340	10.69	(0.03)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.00741	100.16307	0.00000	8.83256	101.49727		6.91	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	2,109.42000	2.10942	0.00000	2,721.73000	2.72173	2,109.420	7.47	0.42	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,552.07000	1.55207	0.00000	1,224.34000	1.22434	1,552.070	9.18	(0.27)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	944.23000	0.94423	0.00000	738.41000	0.73841	944.230	10.04	(0.17)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.08315	101.84167	0.00000	8.90217	103.19807		6.94	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		8.91478	111.32126	0.00000	8.75160	112.81075		6.47	0.00	101,302,346.60	910	4,216.00
R2042	On 06/08/2026	Bond Future	0.00		8.96892	113.30500	0.00000	8.80043	114.82092		6.60	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.02663	110.16146	0.00000	8.85268	111.70347		7.03	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.09177	112.05540	0.00000	8.91205	113.62357		7.08	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.16459	108.83385	0.00000	8.97879	110.42807		7.44	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		8.98490	100.35394	0.00000	8.82701	101.73432		6.92	0.00	0.00	0	130,199.00
R2044	On 07/05/2026	Bond Future	10.00	Put	77.39000	0.07739	0.00000	39.82000	0.03982	77.390	11.62	(0.04)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.03990	97.75706	0.00000	8.87708	99.16200		7.39	0.00	0.00	0	7,516.00
R2044	On 06/08/2026	Bond Future	9.00	Put	2,445.35000	2.44535	0.00000	1,801.48000	1.80148	2,445.350	8.89	(0.51)	(64,256,098.41)	14,000	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	1,645.08000	1.64508	0.00000	1,185.78000	1.18578	1,645.080	9.61	(0.37)	(46,871,957.79)	14,000	7,000.00
R2044	On 05/11/2026	Bond Future	0.00		9.09275	99.44677	0.00000	8.92511	100.87577		7.55	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		9.15287	96.77481	0.00000	8.98002	98.22819		7.96	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.22335	98.39666	0.00000	9.04505	99.87413		8.02	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		8.94825	99.82591	0.00000	8.80588	101.17558		7.53	0.00	199,651.82	2	288,882.00
R2048	On 07/05/2026	Bond Future	8.30	Call	18.06000	0.01806	0.00000	62.38000	0.06238	18.060	6.91	0.02	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	526.46000	0.52646	0.00000	972.41000	0.97241	526.460	8.27	0.26	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.99442	101.60484	0.00000	8.84797	102.97851		7.72	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	2,435.30000	2.43530	0.00000	1,837.66000	1.83766	2,435.300	9.29	(0.48)	(2,032,585.98)	489	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	501.77000	0.50177	0.00000	360.57000	0.36057	501.770	12.12	(0.12)	(512,542.76)	489	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.04505	98.92657	0.00000	8.89445	100.32381		8.25	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		9.10255	100.62801	0.00000	8.94749	102.04907		8.35	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.16282	97.88192	0.00000	9.00324	99.32653		8.79	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		8.84707	129.64846	0.00000	8.69448	131.59819		7.79	0.00	0.00	0	76,855.00
R2053	On 06/08/2026	Bond Future	0.00		8.89031	131.95876	0.00000	8.73343	133.94317		7.99	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.93606	128.38188	0.00000	8.77481	130.40032		8.54	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.98740	130.58908	0.00000	8.82153	132.64195		8.66	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.04443	126.92286	0.00000	8.87373	129.00976		9.13	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		8.43930	86.22257	0.00000	8.29098	87.11654		5.46	0.00	1,465,783.69	17	45,556.00
R209	On 06/08/2026	Bond Future	0.00		8.48580	87.75903	0.00000	8.33202	88.66888		5.54	0.00	0.00	0	3,553.00
R209	On 05/11/2026	Bond Future	0.00		8.53675	86.12676	0.00000	8.37731	87.05222		5.79	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.59639	87.60799	0.00000	8.43090	88.54912		5.77	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	664.82000	0.66482	0.00000	934.14000	0.93414	664.820	5.44	0.25	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,429.38000	1.42938	0.00000	1,129.93000	1.12993	1,429.380	6.92	(0.35)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.66534	85.92964	0.00000	8.49343	86.88628		5.95	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

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
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	261.00694	261.00694	0.00000	261.01439	261.01439	0.00	0.00	0.00	0	1,191.00
R210	On 06/08/2026		Bond Future	0.00	265.72225	265.72225	0.00000	265.72959	265.72959	0.00	0.00	0.00	0	0.00
R210	On 05/11/2026		Bond Future	0.00	266.86160	266.86160	0.00000	266.86923	266.86923	0.00	0.00	0.00	0	0.00
R210	On 04/02/2027		Bond Future	0.00	271.51517	271.51517	0.00000	271.52221	271.52221	0.00	0.00	0.00	0	0.00
R210	On 06/05/2027		Bond Future	0.00	272.56634	272.56634	0.00000	272.57373	272.57373	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	7.69933	98.60935	0.00000	7.53770	99.24005	2.98	0.00	3,352,717.90	34	82,402.00
R213	On 06/08/2026		Bond Future	0.00	7.73239	100.36663	0.00000	7.56023	101.00847	2.90	0.00	0.00	0	0.00
R213	On 05/11/2026		Bond Future	0.00	7.77883	98.55405	0.00000	7.59514	99.20683	2.94	0.00	0.00	0	0.00
R213	On 04/02/2027		Bond Future	0.00	7.84234	100.24954	0.00000	7.64536	100.91331	2.85	0.00	0.00	0	0.00
R213	On 06/05/2027		Bond Future	0.00	7.91897	98.38486	0.00000	7.70728	99.05948	2.84	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	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 07/05/2026		Bond Future	0.00	8.81364	82.34525	0.00000	8.65579	83.47256	6.76	0.00	1,646,905.00	20	39,547.00
R214	On 06/08/2026		Bond Future	0.00	8.86037	83.81269	0.00000	8.69775	84.96003	6.92	0.00	0.00	0	0.00
R214	On 05/11/2026		Bond Future	0.00	8.91232	81.96724	0.00000	8.74483	83.13428	7.35	0.00	0.00	0	0.00
R214	On 04/02/2027		Bond Future	0.00	8.97187	83.37720	0.00000	8.79915	84.56411	7.42	0.00	0.00	0	0.00
R214	On 06/05/2027		Bond Future	0.00	9.03489	81.48235	0.00000	8.85684	82.68896	7.76	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 :											486,520,016.52		34,437	1,733,526.00
Grand Total:											486,520,016.52		34,437	1,733,526.00