

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/05/2026

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
Derivatives										Option				
AL37	On 07/05/2026	Index Future	0.00		1,254.68700	1,254.68700	0.00000	1,253.72700	1,253.72700		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,277.32300	1,277.32300	0.00000	1,276.37100	1,276.37100		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,301.40500	1,301.40500	0.00000	1,300.44700	1,300.44700		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,326.55900	1,326.55900	0.00000	1,325.59000	1,325.59000		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,352.31900	1,352.31900	0.00000	1,351.33000	1,351.33000		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,619.77400	1,619.77400	0.00000	1,617.23200	1,617.23200		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,648.99800	1,648.99800	0.00000	1,646.44200	1,646.44200		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,680.08600	1,680.08600	0.00000	1,677.49900	1,677.49900		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,712.56000	1,712.56000	0.00000	1,709.93200	1,709.93200		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,745.81500	1,745.81500	0.00000	1,743.13500	1,743.13500		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,371.62200	1,371.62200	0.00000	1,369.04200	1,369.04200		0.00	0.00	0	21.00
ALBI	On 06/08/2026	Index Future	0.00		1,396.36900	1,396.36900	0.00000	1,393.76900	1,393.76900		0.00	0.00	0	56.00
ALBI	On 05/11/2026	Index Future	0.00		1,422.69400	1,422.69400	0.00000	1,420.06000	1,420.06000		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,450.19300	1,450.19300	0.00000	1,447.51500	1,447.51500		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,478.35300	1,478.35300	0.00000	1,475.62300	1,475.62300		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		9.20986	92.18328	0.00000	9.23590	92.05444		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.29131	93.88878	0.00000	9.31851	93.75798		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.36528	91.86951	0.00000	9.39375	91.73642		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.44009	93.66726	0.00000	9.46997	93.53170		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.51427	91.71043	0.00000	9.54568	91.57222		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 07/05/2026	Bond Future	0.00		9.75914	90.30564	0.00000	9.79504	90.04045		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.82985	91.97643	0.00000	9.86689	91.70670		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.89300	89.45042	0.00000	9.93123	89.17581		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.95399	91.20111	0.00000	9.99346	90.92129		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		10.01732	88.72736	0.00000	10.05813	88.44204		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 07/05/2026	GOVI	0.00		1,345.25700	1,345.25700	0.00000	1,342.72500	1,342.72500		0.00	13,452,570.00	1	28.00
GOVI	On 06/08/2026	GOVI	0.00		1,369.52800	1,369.52800	0.00000	1,366.97700	1,366.97700		0.00	13,695,280.00	1	610.00
GOVI	On 05/11/2026	GOVI	0.00		1,395.34700	1,395.34700	0.00000	1,392.76200	1,392.76200		0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,422.31700	1,422.31700	0.00000	1,419.69000	1,419.69000		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,449.93600	1,449.93600	0.00000	1,447.25700	1,447.25700		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 07/05/2026	Bond Future	0.00		147.81267	147.81267	0.00000	148.01436	148.01436		0.00	0.00	0	1,876.00
I2029	On 06/08/2026	Bond Future	0.00		150.54737	150.54737	0.00000	150.75353	150.75353		0.00	0.00	0	8,601.00
I2029	On 05/11/2026	Bond Future	0.00		151.90676	151.90676	0.00000	152.11747	152.11747		0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		154.87859	154.87859	0.00000	155.09359	155.09359		0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		156.40014	156.40014	0.00000	156.62012	156.62012		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 07/05/2026	Bond Future	0.00		117.04867	117.04867	0.00000	115.86504	115.86504	2.83	0.00	0.00	0	1,034.00

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
I2031	On 06/08/2026	Bond Future	0.00	116.78956	116.78956	0.00000	115.58470	115.58470		2.66	0.00	0.00	0	4,492.00
I2031	On 05/11/2026	Bond Future	0.00	118.99701	118.99701	0.00000	117.76970	117.76970		2.39	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	118.84864	118.84864	0.00000	117.59840	117.59840		2.25	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	121.18260	121.18260	0.00000	119.90780	119.90780		2.01	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	144.48135	144.48135	0.00000	144.47559	144.47559		0.00	0.00	0.00	0	1,708.00
I2033	On 06/08/2026	Bond Future	0.00	147.15438	147.15438	0.00000	147.14920	147.14920		0.00	0.00	0.00	0	15,783.00
I2033	On 05/11/2026	Bond Future	0.00	148.34722	148.34722	0.00000	148.34252	148.34252		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	151.24942	151.24942	0.00000	151.24484	151.24484		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	152.59472	152.59472	0.00000	152.59066	152.59066		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	160.46836	160.46836	0.00000	160.14280	160.14280		0.00	0.00	11,393,253.56	71	1,347.00
I2038	On 06/08/2026	Bond Future	0.00	161.23580	161.23580	0.00000	160.90513	160.90513		0.00	0.00	22,895,483.60	142	3,855.00
I2038	On 05/11/2026	Bond Future	0.00	164.28319	164.28319	0.00000	163.94657	163.94657		0.00	0.00	0.00	0	1,464.00
I2038	On 04/02/2027	Bond Future	0.00	165.24866	165.24866	0.00000	164.90668	164.90668		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	168.49402	168.49402	0.00000	168.14509	168.14509		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	124.28311	124.28311	0.00000	125.77349	125.77349		7.83	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	123.72624	123.72624	0.00000	125.24497	125.24497		7.59	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	126.06501	126.06501	0.00000	127.61268	127.61268		7.16	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	125.61410	125.61410	0.00000	127.19340	127.19340		6.89	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	128.08095	128.08095	0.00000	129.69122	129.69122		6.49	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	142.07898	142.07898	0.00000	141.65371	141.65371		0.00	0.00	0.00	0	10,091.00
I2046	On 06/08/2026	Bond Future	0.00	144.70758	144.70758	0.00000	144.27501	144.27501		0.00	0.00	0.00	0	18,602.00
I2046	On 05/11/2026	Bond Future	0.00	145.10798	145.10798	0.00000	144.66807	144.66807		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	147.94698	147.94698	0.00000	147.49857	147.49857		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	148.46388	148.46388	0.00000	148.00788	148.00788		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	147.03908	147.03908	0.00000	147.78018	147.78018		0.00	0.00	0.00	0	2,461.00
I2050	On 06/08/2026	Bond Future	0.00	147.30787	147.30787	0.00000	148.06329	148.06329		0.00	0.00	0.00	0	17,838.00
I2050	On 05/11/2026	Bond Future	0.00	150.09183	150.09183	0.00000	150.86187	150.86187		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	150.52520	150.52520	0.00000	151.31163	151.31163		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	153.48132	153.48132	0.00000	154.28291	154.28291		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	133.64277	133.64277	0.00000	133.63738	133.63738		11.58	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	133.25909	133.25909	0.00000	133.25435	133.25435		11.25	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	135.77795	135.77795	0.00000	135.77338	135.77338		10.67	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	135.51715	135.51715	0.00000	135.51384	135.51384		10.31	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	138.17842	138.17842	0.00000	138.17501	138.17501		9.76	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	444.66700	444.66700	0.00000	444.75400	444.75400		0.00	0.00	26,680,020.00	6	0.00
IGOV	On 06/08/2026	Index Future	0.00	452.80100	452.80100	0.00000	452.89800	452.89800		0.00	0.00	27,168,060.00	6	255.00
IGOV	On 05/11/2026	Index Future	0.00	461.44600	461.44600	0.00000	461.54900	461.54900		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00	470.47200	470.47200	0.00000	470.57900	470.57900		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	479.71200	479.71200	0.00000	479.82100	479.82100		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

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 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 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	7.37302	102.70665	0.00000	7.40035	102.69125	0.63		0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	7.36198	100.83567	0.00000	7.40693	100.81983	0.39		0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	6.77852	102.71788	0.00000	6.91709	102.70202	0.12		0.00	0.00	0	0.00
R187	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R188	On 07/05/2026		Bond Future	0.00	7.64577	105.15286	0.00000	7.69750	105.07508	1.62		0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	7.71371	104.23725	0.00000	7.77541	104.16368	1.41		0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	7.72546	105.53466	0.00000	7.80148	105.45572	1.14		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	298.83414	298.83414	0.00000	299.01452	299.01452	0.00		0.00	0.00	0	312.00
R202	On 06/08/2026		Bond Future	0.00	298.95556	298.95556	0.00000	299.14084	299.14084	0.00		0.00	0.00	0	1,025.00
R202	On 05/11/2026		Bond Future	0.00	304.60537	304.60537	0.00000	304.79483	304.79483	0.00		0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	305.03373	305.03373	0.00000	305.22896	305.22896	0.00		0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	311.02405	311.02405	0.00000	311.22307	311.22307	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	8.18012	101.64430	0.00000	8.18618	101.62524	4.54		0.00	51,025,438.60	502	57,077.00
R2030	On 07/05/2026		Bond Future	7.21 Call	0.00000	0.00000	0.00000	0.00000	0.00000	4.18		0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	0.00000	0.00000	0.00000	0.79000	0.00079	4.07		0.00	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	824.47000	0.82447	0.00000	861.89000	0.86189	824.470	4.19	(0.98)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	8.25863	99.48973	0.00000	8.26503	99.47086	4.22		0.00	137,992,255.51	1,387	151,565.00
R2030	On 06/08/2026		Bond Future	7.21 Call	53.06000	0.05306	0.00000	57.09000	0.05709	53.060	3.97	0.06	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	225.37000	0.22537	0.00000	233.25000	0.23325	225.370	3.88	0.21	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	1,147.45000	1.14745	0.00000	1,175.52000	1.17552	1,147.450	4.06	(0.61)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	8.30608	101.34712	0.00000	8.31294	101.32816	3.76		0.00	0.00	0	9,863.00
R2030	On 04/02/2027		Bond Future	0.00	8.34625	99.29921	0.00000	8.35371	99.28001	3.50		0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	8.40262	101.22725	0.00000	8.41085	101.20768	3.25		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 07/05/2026		Bond Future	0.00	8.48411	99.86439	0.00000	8.50500	99.76981	7.42		0.00	43,940,331.60	440	37,385.00
R2032	On 06/08/2026		Bond Future	0.00	8.54935	101.68688	0.00000	8.57132	101.59105	6.80		0.00	86,535,534.88	851	127,076.00
R2032	On 05/11/2026		Bond Future	0.00	8.60124	99.42478	0.00000	8.62442	99.32742	6.33		0.00	0.00	0	41,865.00

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 04/02/2027	Bond Future	0.00	8.64888	101.34756	0.00000	8.67343	101.24846			6.03	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	8.69831	99.15434	0.00000	8.72441	99.05331			5.78	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	8.59407	108.32292	0.00000	8.61495	108.21127			7.88	0.00	0.00	0	310.00
R2033	On 06/08/2026	Bond Future	0.00	8.65935	110.29981	0.00000	8.68122	110.18665			7.56	0.00	0.00	0	9,189.00
R2033	On 05/11/2026	Bond Future	0.00	8.71216	107.31607	0.00000	8.73512	107.20111			7.09	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	8.76102	109.39162	0.00000	8.78522	109.27453			6.60	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	8.81143	106.47190	0.00000	8.83699	106.35256			6.42	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	8.76866	102.38071	0.00000	8.78945	102.25454			9.67	0.00	92,142,639.00	900	41,902.00
R2035	On 07/05/2026	Bond Future	8.29 Call	0.08000	0.00008	0.00000	4.79000	0.00479	0.080	9.31	0.00	0.00	0	1,000.00	
R2035	On 07/05/2026	Bond Future	8.31 Put	2,836.79000	2.83679	0.00000	2,969.12000	2.96912	2,836.790	9.32	(1.00)	0.00	0	16,000.00	
R2035	On 07/05/2026	Bond Future	8.55 Put	1,364.30000	1.36430	0.00000	1,560.14000	1.56014	1,364.300	9.44	(0.94)	0.00	0	16,000.00	
R2035	On 07/05/2026	Bond Future	8.79 Call	428.96000	0.42896	0.00000	552.02000	0.55202	428.960	9.74	0.56	0.00	0	1,000.00	
R2035	On 07/05/2026	Bond Future	9.20 Put	1.15000	0.00115	0.00000	29.79000	0.02979	1.150	10.55	0.00	0.00	0	1,000.00	
R2035	On 07/05/2026	Bond Future	9.64 Call	5,115.84000	5.11584	0.00000	4,990.07000	4.99007	5,115.840	11.60	1.00	0.00	0	250.00	
R2035	On 07/05/2026	Bond Future	9.66 Call	5,229.23000	5.22923	0.00000	5,103.39000	5.10339	5,229.230	11.64	1.00	0.00	0	200.00	
R2035	On 07/05/2026	Bond Future	9.71 Call	5,511.93000	5.51193	0.00000	5,385.95000	5.38595	5,511.930	11.76	1.00	0.00	0	350.00	
R2035	On 07/05/2026	Bond Future	10.14 Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.77	0.00	0.00	0	250.00	
R2035	On 07/05/2026	Bond Future	10.16 Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.82	0.00	0.00	0	200.00	
R2035	On 07/05/2026	Bond Future	10.21 Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.94	0.00	0.00	0	350.00	
R2035	On 07/05/2026	Bond Future	10.64 Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.94	0.00	0.00	0	250.00	
R2035	On 07/05/2026	Bond Future	10.66 Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.99	0.00	0.00	0	200.00	
R2035	On 07/05/2026	Bond Future	10.71 Put	0.00000	0.00000	0.00000	0.00000	0.00000		14.11	0.00	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	0.00	8.82789	104.24908	0.00000	8.84949	104.12114			9.05	0.00	110,087,028.48	1,056	79,833.00
R2035	On 06/08/2026	Bond Future	7.70 Call	194.07000	0.19407	0.00000	199.28000	0.19928	194.070	9.26	0.09	0.00	0	4,899.00	
R2035	On 06/08/2026	Bond Future	7.95 Call	336.18000	0.33618	0.00000	340.62000	0.34062	336.180	9.02	0.14	0.00	0	4,899.00	
R2035	On 06/08/2026	Bond Future	8.29 Call	688.25000	0.68825	0.00000	687.35000	0.68735	688.250	8.80	0.25	0.00	0	1,000.00	
R2035	On 06/08/2026	Bond Future	8.34 Put	3,713.75000	3.71375	0.00000	3,839.46000	3.83946	3,713.750	8.81	(0.73)	0.00	0	4,899.00	
R2035	On 06/08/2026	Bond Future	8.71 Call	1,578.62000	1.57862	0.00000	1,561.20000	1.56120	1,578.620	9.02	0.45	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	8.79 Call	1,812.78000	1.81278	0.00000	1,791.04000	1.79104	1,812.780	9.10	0.49	0.00	0	1,000.00	
R2035	On 06/08/2026	Bond Future	9.13 Call	3,015.40000	3.01540	0.00000	2,973.35000	2.97335	3,015.400	9.59	0.65	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	9.21 Put	1,106.36000	1.10636	0.00000	1,187.35000	1.18735	1,106.360	9.73	(0.32)	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	9.22 Call	3,379.83000	3.37983	0.00000	3,332.27000	3.33227	3,379.830	9.74	0.68	0.00	0	250.00	
R2035	On 06/08/2026	Bond Future	9.39 Put	849.31000	0.84931	0.00000	919.67000	0.91967	849.310	10.05	(0.26)	0.00	0	1,000.00	
R2035	On 06/08/2026	Bond Future	9.63 Put	596.40000	0.59640	0.00000	653.72000	0.65372	596.400	10.49	(0.19)	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	9.71 Put	530.04000	0.53004	0.00000	583.37000	0.58337	530.040	10.64	(0.17)	0.00	0	350.00	
R2035	On 06/08/2026	Bond Future	9.72 Put	522.37000	0.52237	0.00000	575.22000	0.57522	522.370	10.66	(0.17)	0.00	0	250.00	
R2035	On 06/08/2026	Bond Future	10.13 Put	287.80000	0.28780	0.00000	323.66000	0.32366	287.800	11.42	(0.10)	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	10.22 Put	253.09000	0.25309	0.00000	285.94000	0.28594	253.090	11.59	(0.09)	0.00	0	250.00	
R2035	On 05/11/2026	Bond Future	0.00	8.87937	101.69244	0.00000	8.90185	101.56240			8.56	0.00	40,473,591.12	398	32,644.00
R2035	On 05/11/2026	Bond Future	7.97 Call	699.08000	0.69908	0.00000	691.51000	0.69151	699.080	8.60	0.21	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.47 Put	3,842.72000	3.84272	0.00000	3,950.83000	3.95083	3,842.720	8.40	(0.64)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.80 Call	2,270.10000	2.27010	0.00000	2,234.53000	2.23453	2,270.100	8.62	0.48	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	8.97 Put	2,283.56000	2.28356	0.00000	2,370.42000	2.37042	2,283.560	8.81	(0.45)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	9.30 Put	1,621.61000	1.62161	0.00000	1,694.04000	1.69404	1,621.610	9.29	(0.35)	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.80 Put	984.29000	0.98429	0.00000	1,037.79000	1.03779	984.290	10.13	(0.22)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00	8.92866	103.65897	0.00000	8.95213	103.52655			8.29	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	
R2035	On 04/02/2027	Bond Future	7.70	Call	772.09000	0.77209	0.00000	762.07000	0.76207	772.090	8.50	0.19	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,302.78000	1.30278	0.00000	1,281.93000	1.28193	1,302.780	8.03	0.30	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.85	Put	3,167.44000	3.16744	0.00000	3,256.58000	3.25658	3,167.440	8.16	(0.51)	0.00	0	3,000.00
R2035	On 06/05/2027	Bond Future	0.00		8.97402	101.16600	0.00000	8.99855	101.03096		8.14	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		9.04408	98.66294	0.00000	9.06494	98.52524		11.09	0.00	50,416,762.34	511	99,976.00
R2037	On 07/05/2026	Bond Future	9.00	Call	267.37000	0.26737	0.00000	414.30000	0.41430	267.370	11.09	0.39	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	2,888.17000	2.88817	0.00000	2,780.73000	2.78073	2,888.170	12.17	1.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	0.00000	0.00000	0.00000	0.12000	0.00012		13.71	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	11,559.0200	11.55902	0.00000	11,421.32000	11.42132	11,559.020	16.10	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		16.23	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		9.11114	96.20343	0.00000	9.13275	96.06365		10.93	0.00	36,942,117.12	384	226,243.00
R2037	On 06/08/2026	Bond Future	10.02	Call	6,237.53000	6.23753	0.00000	6,156.23000	6.15623	6,237.530	12.91	0.83	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	228.15000	0.22815	0.00000	259.37000	0.25937	228.150	14.44	(0.07)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	81.64000	0.08164	0.00000	96.38000	0.09638	81.640	15.12	(0.03)	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		9.16185	97.99953	0.00000	9.18422	97.85742		10.25	0.00	0.00	0	43.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,948.12000	3.94812	0.00000	3,891.67000	3.89167	3,948.120	10.59	0.62	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	983.90000	0.98390	0.00000	1,038.55000	1.03855	983.900	12.07	(0.20)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	570.87000	0.57087	0.00000	608.59000	0.60859	570.870	13.24	(0.12)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.21021	95.63646	0.00000	9.23343	95.49174		10.13	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,445.89000	1.44589	0.00000	1,424.20000	1.42420	1,445.890	9.88	0.29	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	3,075.07000	3.07507	0.00000	3,165.45000	3.16545	3,075.070	10.21	(0.45)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	2,042.67000	2.04267	0.00000	2,113.95000	2.11395	2,042.670	10.99	(0.32)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.26443	97.49341	0.00000	9.28858	97.34580		9.58	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		9.13397	113.69393	0.00000	9.16484	113.45416		11.19	0.00	0.00	0	1,561.00
R2038	On 06/08/2026	Bond Future	0.00		9.20017	115.76879	0.00000	9.23215	115.52523		10.62	0.00	0.00	0	1,069.00
R2038	On 05/11/2026	Bond Future	0.00		9.25688	112.44599	0.00000	9.29004	112.19815		10.15	0.00	0.00	0	2,570.00
R2038	On 04/02/2027	Bond Future	0.00		9.31093	114.62079	0.00000	9.34536	114.36828		9.63	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.36596	111.36126	0.00000	9.40174	111.10389		9.80	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		9.23391	105.88676	0.00000	9.26477	105.64960		12.25	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.29951	107.81913	0.00000	9.33142	107.57819		11.59	0.00	0.00	0	640.00
R2039	On 05/11/2026	Bond Future	0.00		9.35608	104.85216	0.00000	9.38910	104.60699		11.07	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.41016	106.88005	0.00000	9.44437	106.63028		10.82	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.46511	103.97461	0.00000	9.50059	103.71997		10.76	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		9.25900	100.49659	0.00000	9.28987	100.26316		12.68	0.00	14,270,515.78	142	33,351.00
R2040	On 07/05/2026	Bond Future	8.65	Call	0.01000	0.00001	0.00000	1.24000	0.00124	0.010	12.45	0.00	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	10,101.0700	10.10107	0.00000	9,867.64000	9.86764	10,101.070	16.83	1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.00000	0.00000	0.00000	0.00000	0.00000		18.51	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		18.51	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		9.32546	97.81992	0.00000	9.35736	97.58271		12.58	0.00	13,890,428.64	142	80,262.00
R2040	On 05/11/2026	Bond Future	0.00		9.37689	99.64625	0.00000	9.40982	99.40488		11.84	0.00	0.00	0	1,566.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,733.63000	5.73363	0.00000	5,604.50000	5.60450	5,733.630	12.64	0.68	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	951.38000	0.95138	0.00000	1,020.63000	1.02063	951.380	14.35	(0.17)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	568.83000	0.56883	0.00000	616.12000	0.61612	568.830	15.67	(0.10)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.42639	97.06458	0.00000	9.46045	96.81866		11.78	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,992.81000	1.99281	0.00000	1,937.64000	1.93764	1,992.810	11.45	0.33	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,209.82000	3.20982	0.00000	3,340.70000	3.34070	3,209.820	12.05	(0.41)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,158.19000	2.15819	0.00000	2,259.02000	2.25902	2,158.190	12.99	(0.29)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.48085	98.94924	0.00000	9.51611	98.69851		11.20	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		9.36378	107.37100	0.00000	9.39961	107.06486		13.38	0.00	0.00	0	7,188.00
R2042	On 06/08/2026	Bond Future	0.00		9.42745	109.33044	0.00000	9.46443	109.01922		13.12	0.00	0.00	0	10,473.00
R2042	On 05/11/2026	Bond Future	0.00		9.48267	106.26564	0.00000	9.52084	105.94891		12.54	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.53552	108.32090	0.00000	9.57496	107.99817		11.95	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.58900	105.31735	0.00000	9.62979	104.98828		11.95	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		9.36873	97.11605	0.00000	9.40455	96.82214		14.20	0.00	17,869,353.20	184	34,449.00
R2044	On 07/05/2026	Bond Future	10.00	Put	0.06000	0.00006	0.00000	10.50000	0.01050	0.060	16.31	0.00	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		9.43090	94.50298	0.00000	9.46782	94.20419		14.59	0.00	149,692,720.32	1,584	46,524.00
R2044	On 06/08/2026	Bond Future	9.00	Put	4,895.02000	4.89502	0.00000	5,151.81000	5.15181	4,895.020	14.00	(0.69)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	3,541.93000	3.54193	0.00000	3,770.90000	3.77090	3,541.930	14.19	(0.57)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,768.06000	1.76806	0.00000	1,931.42000	1.93142	1,768.060	15.15	(0.35)	0.00	0	14,500.00
R2044	On 05/11/2026	Bond Future	0.00		9.47932	96.26742	0.00000	9.51733	95.96327		13.34	0.00	0.00	0	89,193.00
R2044	On 04/02/2027	Bond Future	0.00		9.52593	93.74556	0.00000	9.56510	93.43578		13.35	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.57665	95.56577	0.00000	9.61706	95.24994		12.76	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		9.32315	96.40749	0.00000	9.35384	96.13608		15.43	0.00	8,194,636.65	85	79,306.00
R2048	On 07/05/2026	Bond Future	8.30	Call	0.00000	0.00000	0.00000	0.00000	0.00000		16.04	0.00	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	0.00000	0.00000	0.00000	1.11000	0.00111		15.20	0.00	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		9.37566	98.16695	0.00000	9.40722	97.89100		14.73	0.00	13,448,872.15	137	253,993.00
R2048	On 06/08/2026	Bond Future	9.00	Put	4,925.94000	4.92594	0.00000	5,165.64000	5.16564	4,925.940	14.48	(0.66)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,240.14000	1.24014	0.00000	1,364.56000	1.36456	1,240.140	16.53	(0.24)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.42234	95.56022	0.00000	9.45478	95.27944		14.55	0.00	0.00	0	37,149.00
R2048	On 04/02/2027	Bond Future	0.00		9.46756	97.40814	0.00000	9.50095	97.12209		13.91	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.50948	94.85724	0.00000	9.54384	94.56565		13.92	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		9.24302	124.81112	0.00000	9.27869	124.39045		15.92	0.00	0.00	0	21,661.00
R2053	On 06/08/2026	Bond Future	0.00		9.29321	127.08892	0.00000	9.32988	126.66124		15.17	0.00	0.00	0	68,907.00
R2053	On 06/08/2026	Bond Future	8.10	Call	373.23000	0.37323	0.00000	370.63000	0.37063	373.230	15.81	0.08	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	2,845.61000	2.84561	0.00000	2,747.54000	2.74754	2,845.610	14.97	0.42	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	5,141.24000	5.14124	0.00000	5,470.85000	5.47085	5,141.240	14.97	(0.58)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,537.23000	2.53723	0.00000	2,771.53000	2.77153	2,537.230	15.96	(0.35)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.33584	123.59917	0.00000	9.37354	123.16380		14.58	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.37592	125.98964	0.00000	9.41470	125.54601		14.37	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.41597	122.57255	0.00000	9.45588	122.12030		14.37	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		8.90852	83.47103	0.00000	8.93428	83.32327		11.72	0.00	14,190,075.10	170	16,078.00
R209	On 06/08/2026	Bond Future	0.00		8.96614	84.99437	0.00000	8.99280	84.84429		10.96	0.00	7,479,504.56	88	37,148.00
R209	On 05/11/2026	Bond Future	0.00		9.01427	83.42915	0.00000	9.04188	83.27650		10.35	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		9.05946	85.04254	0.00000	9.08811	84.88704		9.78	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
R209	On 04/02/2027	Bond Future	8.03	931.03000	0.93103	0.00000	911.36000	0.91136	931.030	9.79	0.23	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	3,163.06000	3.16306	0.00000	3,264.20000	3.26420	3,163.060	9.75	(0.51)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	9.10531	83.54149	0.00000	9.13508	83.38296		9.60	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	1,449.50000	1.44950	0.00000	1,417.50000	1.41750	1,449.500	9.57	0.30	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	2,765.52000	2.76552	0.00000	2,851.41000	2.85141	2,765.520	9.95	(0.43)	0.00	0	4,620.00
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 07/05/2026	Bond Future	0.00	262.16295	262.16295	0.00000	261.77277	261.77277		0.00	0.00	0.00	0	645.00
R210	On 06/08/2026	Bond Future	0.00	267.01326	267.01326	0.00000	266.61717	266.61717		0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00	268.52055	268.52055	0.00000	268.11827	268.11827		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00	273.77392	273.77392	0.00000	273.36410	273.36410		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00	275.52961	275.52961	0.00000	275.11354	275.11354		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	8.33410	96.17963	0.00000	8.35500	96.10089		5.90	0.00	34,047,589.02	354	80,812.00
R213	On 06/08/2026	Bond Future	0.00	8.39739	97.93487	0.00000	8.41954	97.85515		5.40	0.00	20,076,648.35	205	54,861.00
R213	On 05/11/2026	Bond Future	0.00	8.45055	96.21153	0.00000	8.47413	96.13055		5.23	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00	8.50024	98.07195	0.00000	8.52549	97.98957		4.77	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00	8.54508	96.42244	0.00000	8.57223	96.33844		4.51	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	1,125.64000	1.12564	0.00000	1,102.05000	1.10205	1,125.640	4.37	0.39	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	1,051.97000	1.05197	0.00000	1,088.75000	1.08875	1,051.970	5.09	(0.32)	0.00	0	2,830.00
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	9.29839	79.01521	0.00000	9.33414	78.77725		14.33	0.00	0.00	0	17,935.00
R214	On 06/08/2026	Bond Future	0.00	9.35497	80.45723	0.00000	9.39178	80.21533		13.62	0.00	0.00	0	22,859.00
R214	On 05/11/2026	Bond Future	0.00	9.40558	78.66134	0.00000	9.44349	78.41511		13.40	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00	9.45480	80.18248	0.00000	9.49389	79.93164		12.77	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00	9.50076	78.43945	0.00000	9.54107	78.18370		12.69	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 :											1,058,000,709.58	9,747	2,258,051.00
Grand Total:											1,058,000,709.58	9,747	2,258,051.00