

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/05/2026

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 07/05/2026	Index Future	0.00		1,266.37200		1,266.37200	0.00000	1,266.37200	1,266.37200		0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,276.49500		1,276.49500	0.00000	1,276.94100	1,276.94100		0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,299.90100		1,299.90100	0.00000	1,300.35600	1,300.35600		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,324.75200		1,324.75200	0.00000	1,325.22200	1,325.22200		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,350.58600		1,350.58600	0.00000	1,351.06900	1,351.06900		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,375.12400		1,375.12400	0.00000	1,375.60400	1,375.60400		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,643.82700		1,643.82700	0.00000	1,643.82700	1,643.82700		0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,642.33300		1,642.33300	0.00000	1,644.91200	1,644.91200		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,672.44700		1,672.44700	0.00000	1,675.07500	1,675.07500		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,704.42100		1,704.42100	0.00000	1,707.10700	1,707.10700		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,737.65900		1,737.65900	0.00000	1,740.40100	1,740.40100		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,769.23000		1,769.23000	0.00000	1,772.00600	1,772.00600		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,389.16000		1,389.16000	0.00000	1,389.16000	1,389.16000		0.00	0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,386.05100		1,386.05100	0.00000	1,389.61500	1,389.61500		0.00	0.00	0.00	0	78.00
ALBI	On 05/11/2026	Index Future	0.00		1,411.46600		1,411.46600	0.00000	1,415.09600	1,415.09600		0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,438.45000		1,438.45000	0.00000	1,442.15700	1,442.15700		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,466.50100		1,466.50100	0.00000	1,470.28400	1,470.28400		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,493.14600		1,493.14600	0.00000	1,496.98400	1,496.98400		0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.35261		93.59433	0.00000	9.32749	93.71485		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.43984		91.52148	0.00000	9.41349	91.64429		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.52262		93.29346	0.00000	9.49491	93.41875		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.59900		91.33820	0.00000	9.56985	91.46605		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.71070		93.02980	0.00000	9.68006	93.15968		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 06/08/2026	Bond Future	0.00		9.90706		91.41554	0.00000	9.85637	91.78319		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.97940		88.83158	0.00000	9.92701	89.20606		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		10.04585		90.55188	0.00000	9.99170	90.93374		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		10.11106		88.07399	0.00000	10.05507	88.46339		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		10.19593		89.70306	0.00000	10.13804	90.09940		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		1,362.75300		1,362.75300	0.00000	1,362.75300	1,362.75300		0.00	0.00	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,358.89900		1,358.89900	0.00000	1,362.57900	1,362.57900		0.00	0.00	0.00	0	730.00
GOVI	On 05/11/2026	GOVI	0.00		1,383.81500		1,383.81500	0.00000	1,387.56400	1,387.56400		0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,410.27100		1,410.27100	0.00000	1,414.09900	1,414.09900		0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,437.77300		1,437.77300	0.00000	1,441.67800	1,441.67800		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,463.89500		1,463.89500	0.00000	1,467.85900	1,467.85900		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 06/08/2026	Bond Future	0.00		150.37866		150.37866	0.00000	150.41631	150.41631		0.00	0.00	8,721,962.28	58	8,289.00
I2029	On 05/11/2026	Bond Future	0.00		151.65717		151.65717	0.00000	151.69554	151.69554		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		154.59253		154.59253	0.00000	154.63193	154.63193		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 06/05/2027	Bond Future	0.00		156.12	143	156.12	143	0.00000	156.16	166		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.01	954	159.01	954	0.00000	159.06	006		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00	000	0.00000		100.00	000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		116.22	758	116.22	758	0.00000	116.57	227		2.59	0.00	2,557,006.76	22	4,899.00
I2031	On 05/11/2026	Bond Future	0.00		118.36	360	118.36	360	0.00000	118.71	462		2.33	0.00	0.00	0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.17	854	118.17	854	0.00000	118.53	656		2.21	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		120.51	029	120.51	029	0.00000	120.87	546		1.98	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.21	548	120.21	548	0.00000	120.58	705		1.89	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	0.00000		100.00	000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00	000	0.00000		100.00	000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		146.62	393	146.62	393	0.00000	146.61	855		0.00	0.00	0.00	0	16,914.00
I2033	On 05/11/2026	Bond Future	0.00		147.73	103	147.73	103	0.00000	147.72	564		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.59	038	150.59	038	0.00000	150.58	509		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		151.93	568	151.93	568	0.00000	151.93	036		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		154.75	630	154.75	630	0.00000	154.75	035		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	0.00000		100.00	000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		160.03	040	160.03	040	0.00000	161.14	987		0.00	0.00	0.00	0	4,136.00
I2038	On 05/11/2026	Bond Future	0.00		162.97	135	162.97	135	0.00000	164.11	140		0.00	0.00	0.00	0	1,373.00
I2038	On 04/02/2027	Bond Future	0.00		163.87	771	163.87	771	0.00000	165.04	002		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		167.11	083	167.11	083	0.00000	168.29	619		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		167.91	501	167.91	501	0.00000	169.12	206		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	0.00000		100.00	000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		125.30	936	125.30	936	0.00000	125.30	456		7.71	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.61	233	127.61	233	0.00000	127.60	737		7.28	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.16	569	127.16	569	0.00000	127.16	084		7.06	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.67	477	129.67	477	0.00000	129.67	001		6.64	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.09	940	129.09	940	0.00000	129.09	408		6.56	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	0.00000		100.00	000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		144.35	212	144.35	212	0.00000	144.34	632		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		144.67	132	144.67	132	0.00000	144.66	543		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		147.47	177	147.47	177	0.00000	147.46	600		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		147.99	130	147.99	130	0.00000	147.98	574		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		150.73	711	150.73	711	0.00000	150.73	092		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	0.00000		100.00	000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		145.87	531	145.87	531	0.00000	146.61	944		0.00	0.00	0.00	0	18,162.00
I2050	On 05/11/2026	Bond Future	0.00		148.55	610	148.55	610	0.00000	149.31	402		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		148.92	985	148.92	985	0.00000	149.70	259		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		151.86	803	151.86	803	0.00000	152.65	606		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		152.12	830	152.12	830	0.00000	152.93	058		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	000	0.00000		100.00	000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		135.16	600	135.16	600	0.00000	135.16	123		11.25	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		137.65	017	137.65	017	0.00000	137.64	528		10.69	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		137.39	758	137.39	758	0.00000	137.39	301		10.38	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		140.10	867	140.10	867	0.00000	140.10	407		9.82	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		139.72	699	139.72	699	0.00000	139.72	182		9.75	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	000	0.00000		100.00	000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		444.99	000	444.99	000	0.00000	444.99	000		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		451.34	900	451.34	900	0.00000	452.45	800		0.00	0.00	0.00	0	256.00

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 05/11/2026	Index Future	0.00		459.73400		459.73400	0.00000	460.86400	460.86400		0.00	0.00	0.00		0	8.00
IGOV	On 04/02/2027	Index Future	0.00		468.63000		468.63000	0.00000	469.78400	469.78400		0.00	0.00	0.00		0	0.00
IGOV	On 06/05/2027	Index Future	0.00		477.87300		477.87300	0.00000	479.05100	479.05100		0.00	0.00	0.00		0	0.00
IGOV	On 05/08/2027	Index Future	0.00		486.65900		486.65900	0.00000	487.85300	487.85300		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 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 06/08/2026	Bond Future	0.00		8.57000		102.10931	0.00000	8.57000	102.10931		0.29	0.00	0.00		0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000		104.29868	0.00000	8.12000	104.29868		0.11	0.00	0.00		0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R187	On 06/08/2026	Bond Future	0.00		7.40328		100.82111	0.00000	7.40488	100.82055		0.40	0.00	0.00		0	0.00
R187	On 05/11/2026	Bond Future	0.00		7.37215		102.64995	0.00000	7.37688	102.64941		0.13	0.00	0.00		0	0.00
R187	On 21/12/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R188	On 06/08/2026	Bond Future	0.00		7.76427		104.17696	0.00000	7.76539	104.17563		1.53	0.00	0.00		0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.83964		105.41612	0.00000	7.84100	105.41471		1.23	0.00	0.00		0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.86841		103.57628	0.00000	7.86995	103.57499		1.23	0.00	0.00		0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.86282		105.59741	0.00000	7.86486	105.59619		1.23	0.00	0.00		0	0.00
R188	On 05/08/2027	Bond Future	0.00		8.18224		102.22510	0.00000	8.18669	102.22350		1.23	0.00	0.00		0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R202	On 06/08/2026	Bond Future	0.00		300.08926		300.08926	0.00000	301.36123	301.36123		0.00	0.00	0.00		0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		305.60405		305.60405	0.00000	306.89953	306.89953		0.00	0.00	0.00		0	0.00
R202	On 04/02/2027	Bond Future	0.00		305.99134		305.99134	0.00000	307.31241	307.31241		0.00	0.00	0.00		0	0.00
R202	On 06/05/2027	Bond Future	0.00		312.02814		312.02814	0.00000	313.37546	313.37546		0.00	0.00	0.00		0	0.00
R202	On 05/08/2027	Bond Future	0.00		312.16462		312.16462	0.00000	313.53589	313.53589		0.00	0.00	0.00		0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.26918		99.45863	0.00000	8.26477	99.47163		4.47	0.00	0.00		0	153,292.00
R2030	On 06/08/2026	Bond Future	7.21	Call	33.44000		0.03344	0.00000	37.37000	0.03737	33.440	3.94	0.04	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	195.74000		0.19574	0.00000	207.85000	0.20785	195.740	4.02	0.19	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	1,144.96000		1.14496	0.00000	1,151.11000	1.15111	1,144.960	4.28	(0.62)	0.00		0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.33659		101.26280	0.00000	8.33178	101.27609		3.95	0.00	0.00		0	15.00
R2030	On 04/02/2027	Bond Future	0.00		8.38790		99.19210	0.00000	8.38256	99.20583		3.61	0.00	0.00		0	0.00
R2030	On 06/05/2027	Bond Future	0.00		8.44449		101.12774	0.00000	8.43856	101.14183		3.17	0.00	0.00		0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.57853		98.97083	0.00000	8.57207	98.98483		3.01	0.00	0.00		0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.56653		101.61193	0.00000	8.55152	101.67741		6.86	0.00	3,251,581.76		32	130,026.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2032	On 05/11/2026	Bond Future	0.00		8.63190		99.29602	0.00000	8.61602	99.36269			6.34	0.00	0.00	0	41,865.00
R2032	On 04/02/2027	Bond Future	0.00		8.68652		101.19567	0.00000	8.66964	101.26375			5.79	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.73590		99.00888	0.00000	8.71792	99.07842			5.56	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.82763		100.82065	0.00000	8.80855	100.89110			5.24	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 06/08/2026	Bond Future	0.00		8.67634		110.21189	0.00000	8.66140	110.28920			7.34	0.00	0.00	0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.74139		107.16974	0.00000	8.72565	107.24851			6.86	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.79648		109.22010	0.00000	8.77984	109.30054			6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.84669		106.30732	0.00000	8.82908	106.38948			6.36	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.93440		108.25180	0.00000	8.91583	108.33509			5.86	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		8.87144		103.99134	0.00000	8.84096	104.17164			9.10	0.00	3,639,696.90	35	92,622.00
R2035	On 06/08/2026	Bond Future	7.70	Call	96.96000		0.09696	0.00000	116.75000	0.11675	96.960	8.84	0.05	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	198.70000		0.19870	0.00000	232.41000	0.23241	198.700	8.69	0.10	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	494.95000		0.49495	0.00000	557.77000	0.55777	494.950	8.64	0.21	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	3,770.21000		3.77021	0.00000	3,658.17000	3.65817	3,770.210	8.68	(0.77)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,327.56000		1.32756	0.00000	1,437.51000	1.43751	1,327.560	9.05	0.42	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	1,552.92000		1.55292	0.00000	1,671.39000	1.67139	1,552.920	9.16	0.47	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,729.14000		2.72914	0.00000	2,877.60000	2.87760	2,729.140	9.73	0.63	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	1,073.81000		1.07381	0.00000	1,047.34000	1.04734	1,073.810	9.88	(0.33)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,089.40000		3.08940	0.00000	3,243.85000	3.24385	3,089.400	9.90	0.67	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	809.16000		0.80916	0.00000	792.51000	0.79251	809.160	10.21	(0.26)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	552.02000		0.55202	0.00000	544.30000	0.54430	552.020	10.66	(0.19)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	485.74000		0.48574	0.00000	480.14000	0.48014	485.740	10.82	(0.17)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	477.93000		0.47793	0.00000	472.57000	0.47257	477.930	10.83	(0.17)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	244.40000		0.24440	0.00000	245.13000	0.24513	244.400	11.56	(0.09)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	210.93000		0.21093	0.00000	212.29000	0.21229	210.930	11.71	(0.08)	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.93402		101.37668	0.00000	8.90221	101.56032			8.56	0.00	0.00	0	32,644.00
R2035	On 05/11/2026	Bond Future	7.97	Call	506.93000		0.50693	0.00000	552.05000	0.55205	506.930	8.23	0.17	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	3,933.67000		3.93367	0.00000	3,830.23000	3.83023	3,933.670	8.28	(0.67)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,029.42000		2.02942	0.00000	2,135.92000	2.13592	2,029.420	8.63	0.46	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	2,349.78000		2.34978	0.00000	2,285.11000	2.28511	2,349.780	8.87	(0.47)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,663.17000		1.66317	0.00000	1,618.93000	1.61893	1,663.170	9.39	(0.36)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	993.44000		0.99344	0.00000	970.22000	0.97022	993.440	10.23	(0.23)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.98954		103.31595	0.00000	8.95627	103.50322			7.97	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	525.96000		0.52596	0.00000	564.44000	0.56444	525.960	7.88	0.15	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,039.11000		1.03911	0.00000	1,102.07000	1.10207	1,039.110	7.68	0.26	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,432.06000		1.43206	0.00000	1,509.44000	1.50944	1,432.060	7.74	0.33	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	3,245.57000		3.24557	0.00000	3,163.32000	3.16332	3,245.570	8.09	(0.53)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	3,031.08000		3.03108	0.00000	2,953.85000	2.95385	3,031.080	8.18	(0.50)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,989.16000		1.98916	0.00000	1,938.86000	1.93886	1,989.160	8.85	(0.36)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		9.03585		100.82608	0.00000	9.00107	101.01711			8.08	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		9.11194		102.67166	0.00000	9.07558	102.86583			7.54	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 06/08/2026	Bond Future	0.00		9.19449		95.66578	0.00000	9.16941	95.82713			10.95	0.00	191,331,560.00	2,000	227,193.00
R2037	On 06/08/2026	Bond Future	10.02	Call	5,691.35000		5.69135	0.00000	5,852.55000	5.85255	5,691.350	13.11	0.82	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	203.48000		0.20348	0.00000	208.51000	0.20851	203.480	14.62	(0.07)	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	65.61000		0.06561	0.00000	69.03000	0.06903	65.610	15.29	(0.02)	0.00		0	2,541.00

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
R2037	On 05/11/2026	Bond Future	0.00		9.25635		97.40112	0.00000	9.23032	97.56546		10.30	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,500.61000		3.50061	0.00000	3,621.74000	3.62174	3,500.610	10.67	0.59	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	1,036.51000		1.03651	0.00000	1,022.13000	1.02213	1,036.510	12.18	(0.22)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	557.89000		0.55789	0.00000	553.28000	0.55328	557.890	13.14	(0.12)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.31167		95.00623	0.00000	9.28460	95.17384		10.06	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,103.96000		1.10396	0.00000	1,160.82000	1.16082	1,103.960	9.51	0.25	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	3,265.00000		3.26500	0.00000	3,203.28000	3.20328	3,265.000	10.15	(0.48)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	2,166.57000		2.16657	0.00000	2,127.52000	2.12752	2,166.570	10.98	(0.35)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.36837		96.86026	0.00000	9.34020	97.03130		9.49	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.45247		94.37413	0.00000	9.42318	94.54793		9.32	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		9.28375		115.13381	0.00000	9.25866	115.32390		10.62	0.00	0.00	0	1,900.00
R2038	On 05/11/2026	Bond Future	0.00		9.35163		111.73985	0.00000	9.32557	111.93345		10.09	0.00	0.00	0	2,570.00
R2038	On 04/02/2027	Bond Future	0.00		9.41256		113.87774	0.00000	9.38546	114.07520		9.35	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.47009		110.61455	0.00000	9.44191	110.81593		9.38	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.55285		112.63742	0.00000	9.52356	112.84220		8.94	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		9.39331		107.11313	0.00000	9.36826	107.30101		11.65	0.00	0.00	0	4,201.00
R2039	On 05/11/2026	Bond Future	0.00		9.46075		104.07779	0.00000	9.43479	104.26909		11.06	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.52167		106.06899	0.00000	9.49472	106.26419		10.77	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.57935		103.15782	0.00000	9.55139	103.35689		10.68	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,282.48000		2.28248	0.00000	2,368.65000	2.36865	2,282.480	10.20	0.35	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	4,181.25000		4.18125	0.00000	4,108.36000	4.10836	4,181.250	10.88	(0.46)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.66055		105.04459	0.00000	9.63157	105.24691		10.07	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 06/08/2026	Bond Future	0.00		9.49628		96.55920	0.00000	9.44032	96.96964		13.10	0.00	0.00	0	81,033.00
R2040	On 05/11/2026	Bond Future	0.00		9.56056		98.31076	0.00000	9.50270	98.72865		11.88	0.00	0.00	0	1,566.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,751.83000		4.75183	0.00000	5,047.36000	5.04736	4,751.830	12.73	0.63	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,098.19000		1.09819	0.00000	1,041.72000	1.04172	1,098.190	14.39	(0.20)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	615.15000		0.61515	0.00000	585.62000	0.58562	615.150	15.52	(0.12)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.61937		95.68277	0.00000	9.55945	96.10883		11.69	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,401.39000		1.40139	0.00000	1,536.10000	1.53610	1,401.390	11.12	0.27	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,690.15000		3.69015	0.00000	3,517.72000	3.51772	3,690.150	11.98	(0.47)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,487.07000		2.48707	0.00000	2,368.60000	2.36860	2,487.070	12.97	(0.34)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.67927		97.55012	0.00000	9.61722	97.98457		11.09	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.76340		94.82578	0.00000	9.69906	95.26791		11.30	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2042	On 06/08/2026	Bond Future	0.00		9.59857		107.90167	0.00000	9.54264	108.36548		13.19	0.00	0.00	0	10,754.00
R2042	On 05/11/2026	Bond Future	0.00		9.66632		104.75461	0.00000	9.60850	105.22685		12.55	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.72811		106.75882	0.00000	9.66829	107.24030		11.84	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.78690		103.73500	0.00000	9.72502	104.22595		12.18	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.86688		105.63214	0.00000	9.80284	106.13175		11.51	0.00	0.00	0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		9.62244		92.96832	0.00000	9.55628	93.49410		14.66	0.00	0.00	0	46,020.00
R2044	On 06/08/2026	Bond Future	9.00	Put	5,841.65000		5.84165	0.00000	5,470.19000	5.47019	5,841.650	13.88	(0.79)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	4,294.28000		4.29428	0.00000	3,991.60000	3.99160	4,294.280	14.17	(0.67)	0.00	0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	2,167.91000		2.16791	0.00000	2,000.00000	2.00000	2,167.910	15.28	(0.43)	0.00	0	14,500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2044	On 05/11/2026	Bond Future	0.00		9.68301		94.65475	0.00000	9.61480	95.19010			13.35	0.00	0.00	0	89,193.00
R2044	On 04/02/2027	Bond Future	0.00		9.73860		92.08202	0.00000	9.66819	92.62781			13.22	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.79487		93.87914	0.00000	9.72221	94.43561			12.99	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.87224		91.21289	0.00000	9.79715	91.77924			12.88	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	0.00		9.56837		96.50188	0.00000	9.50223	97.06801			15.29	0.00	1,447,528.20	15	254,619.00
R2048	On 06/08/2026	Bond Future	9.00	Put	5,916.09000		5.91609	0.00000	5,530.38000	5.53038	5,916.090		14.40	(0.77)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,506.16000		1.50616	0.00000	1,390.05000	1.39005	1,506.160		16.69	(0.30)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.62654		93.81483	0.00000	9.55842	94.39129			14.58	0.00	0.00	0	37,149.00
R2048	On 04/02/2027	Bond Future	0.00		9.68027		95.60945	0.00000	9.61005	96.19709			13.80	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.72733		93.03273	0.00000	9.65502	93.63199			13.81	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.79251		94.73528	0.00000	9.71798	95.34514			13.52	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		9.49135		124.80767	0.00000	9.42005	125.62024			15.24	0.00	91,608,829.78	734	68,781.00
R2053	On 06/08/2026	Bond Future	8.10	Call	130.58000		0.13058	0.00000	180.22000	0.18022	130.580		15.53	0.04	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,725.68000		1.72568	0.00000	2,056.90000	2.05690	1,725.680		14.98	0.32	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	6,302.56000		6.30256	0.00000	5,821.21000	5.82121	6,302.560		14.98	(0.68)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	3,160.63000		3.16063	0.00000	2,890.29000	2.89029	3,160.630		16.12	(0.43)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.54547		121.21113	0.00000	9.47206	122.03835			15.12	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.59398		123.53012	0.00000	9.51836	124.37346			14.29	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.63939		120.07699	0.00000	9.56152	120.93686			14.29	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.70177		122.27309	0.00000	9.62151	123.14836			13.58	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		9.03027		84.63393	0.00000	9.00510	84.77516			11.08	0.00	4,993,401.87	59	37,641.00
R209	On 05/11/2026	Bond Future	0.00		9.08873		83.01830	0.00000	9.06261	83.16213			10.39	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		9.13998		84.60645	0.00000	9.11284	84.75311			9.71	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	678.34000		0.67834	0.00000	717.50000	0.71750	678.340		9.28	0.19	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	3,294.99000		3.29499	0.00000	3,232.21000	3.23221	3,294.990		9.66	(0.54)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.18751		83.10470	0.00000	9.15929	83.25432			9.50	0.00	14,709,531.90	177	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,156.04000		1.15604	0.00000	1,206.88000	1.20688	1,156.040		9.14	0.27	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,882.56000		2.88256	0.00000	2,829.92000	2.82992	2,882.560		9.92	(0.45)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		9.25996		84.62594	0.00000	9.23065	84.77803			8.93	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000		93.75000	0.00000	6.25000	93.75000			0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		266.97215		266.97215	0.00000	266.91896	266.91896			0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		268.34093		268.34093	0.00000	268.28681	268.28681			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		273.53500		273.53500	0.00000	273.48026	273.48026			0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		275.30865		275.30865	0.00000	275.25304	275.25304			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		280.41791		280.41791	0.00000	280.36038	280.36038			0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		8.42050		97.85169	0.00000	8.41067	97.88706			5.57	0.00	0.00	0	55,951.00
R213	On 05/11/2026	Bond Future	0.00		8.48985		96.07661	0.00000	8.47935	96.11263			5.14	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.54857		97.91434	0.00000	8.53725	97.95122			4.83	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.59409		96.27087	0.00000	8.58190	96.30854			4.53	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,016.28000		1.01628	0.00000	1,036.85000	1.03685	1,016.280		4.31	0.37	0.00	0	2,830.00

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
R213	On 06/05/2027	Bond Future	9.25	Put	1,084.18000	1.08418	0.00000	1,079.26000	1.07926	1,084.180	5.14	(0.33)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.69139	98.03397	0.00000	8.67831	98.07203		4.09	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 06/08/2026	Bond Future	0.00		9.49590	79.53680	0.00000	9.44515	79.86648		14.22	0.00	1,033,978.40	13	24,720.00
R214	On 05/11/2026	Bond Future	0.00		9.55721	77.68303	0.00000	9.50487	78.01876		13.47	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.61383	79.16901	0.00000	9.55980	79.51125		12.69	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.66356	77.41374	0.00000	9.60783	77.76272		12.58	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.73331	78.83100	0.00000	9.67579	79.18611		11.93	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 :												323,295,077.85		3,145	1,644,819.00
Grand Total:												323,295,077.85		3,145	1,644,819.00