

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/05/2026

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	0.00
AL37	On 06/08/2026	Index Future	0.00		1,278.86100		1,278.86100	0.00000	1,280.07600	1,280.07600		0.00		0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,302.30900		1,302.30900	0.00000	1,303.54700	1,303.54700		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,327.20000		1,327.20000	0.00000	1,328.46300	1,328.46300		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,353.07800		1,353.07800	0.00000	1,354.36700	1,354.36700		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,377.67400		1,377.67400	0.00000	1,378.98300	1,378.98300		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	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,648.67700		1,648.67700	0.00000	1,649.91700	1,649.91700		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,678.90600		1,678.90600	0.00000	1,680.17000	1,680.17000		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,710.99500		1,710.99500	0.00000	1,712.28500	1,712.28500		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,744.35600		1,744.35600	0.00000	1,745.67300	1,745.67300		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,776.06500		1,776.06500	0.00000	1,777.40100	1,777.40100		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	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,390.29700		1,390.29700	0.00000	1,391.45400	1,391.45400		0.00		0.00	0	76.00
ALBI	On 05/11/2026	Index Future	0.00		1,415.78900		1,415.78900	0.00000	1,416.96700	1,416.96700		0.00		0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,442.84800		1,442.84800	0.00000	1,444.05200	1,444.05200		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,470.98100		1,470.98100	0.00000	1,472.21000	1,472.21000		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,497.72100		1,497.72100	0.00000	1,498.96700	1,498.96700		0.00		0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		9.28535		93.91747	0.00000	9.27067	93.98819		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.36935		91.85047	0.00000	9.35395	91.92254		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.44872		93.62808	0.00000	9.43251	93.70168		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.52140		91.67904	0.00000	9.50434	91.75418		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.62856		93.37850	0.00000	9.61066	93.45472		0.00		0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		9.87208		91.66901	0.00000	9.84718	91.85009		0.00		0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.94325		89.08973	0.00000	9.91753	89.27407		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		10.00861		90.81423	0.00000	9.98201	91.00233		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		10.07260		88.34120	0.00000	10.04509	88.53306		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		10.15592		89.97671	0.00000	10.12749	90.17191		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		1,362.75300		1,362.75300	0.00000	1,362.75300	1,362.75300		0.00		0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,363.20000		1,363.20000	0.00000	1,364.32100	1,364.32100		0.00		0.00	0	729.00
GOVI	On 05/11/2026	GOVI	0.00		1,388.19500		1,388.19500	0.00000	1,389.33700	1,389.33700		0.00		0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,414.72700		1,414.72700	0.00000	1,415.89300	1,415.89300		0.00		0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,442.31200		1,442.31200	0.00000	1,443.50200	1,443.50200		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,468.53000		1,468.53000	0.00000	1,469.73800	1,469.73800		0.00		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00		0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		150.39649		150.39649	0.00000	150.26984	150.26984		0.00		0.00	0	8,289.00
I2029	On 05/11/2026	Bond Future	0.00		151.66284		151.66284	0.00000	151.53389	151.53389		0.00		0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		154.59711		154.59711	0.00000	154.46590	154.46590		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		156.11	440	156.11440	0.00000	155.98	076		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		159.01	489	159.01489	0.00000	158.87	827		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2031	On 06/08/2026	Bond Future	0.00		116.72	040	116.72040	0.00000	116.71	730		2.59	0.00	0.00	0	4,899.00
I2031	On 05/11/2026	Bond Future	0.00		118.86	527	118.86527	0.00000	118.86	215		2.33	0.00	0.00	0	7,356.00
I2031	On 04/02/2027	Bond Future	0.00		118.67	102	118.67102	0.00000	118.66	808		2.21	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.01	202	121.01202	0.00000	121.00	915		1.98	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		120.70	897	120.70897	0.00000	120.70	573		1.89	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		146.83	247	146.83247	0.00000	146.19	197		0.00	0.00	0.00	0	19,079.00
I2033	On 05/11/2026	Bond Future	0.00		147.92	986	147.92986	0.00000	147.27	764		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		150.79	184	150.79184	0.00000	150.12	725		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.12	906	152.12906	0.00000	151.45	145		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		154.95	562	154.95562	0.00000	154.26	494		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		161.81	830	161.81830	0.00000	161.48	804		0.00	0.00	0.00	0	4,136.00
I2038	On 05/11/2026	Bond Future	0.00		164.79	193	164.79193	0.00000	164.45	568		0.00	0.00	0.00	0	1,373.00
I2038	On 04/02/2027	Bond Future	0.00		165.71	593	165.71593	0.00000	165.37	330		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.98	459	168.98459	0.00000	168.63	538		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.80	875	169.80875	0.00000	169.45	264		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		125.30	991	125.30991	0.00000	125.30	502		7.71	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		127.61	263	127.61263	0.00000	127.60	769		7.28	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.14	378	127.14378	0.00000	127.13	908		7.06	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		129.65	200	129.65200	0.00000	129.64	728		6.64	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.05	527	129.05527	0.00000	129.05	013		6.56	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		145.87	700	145.87700	0.00000	144.58	767		0.00	0.00	0.00	0	18,596.00
I2046	On 05/11/2026	Bond Future	0.00		146.20	482	146.20482	0.00000	144.89	187		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		149.03	367	149.03367	0.00000	147.69	546		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.56	613	149.56613	0.00000	148.20	182		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.34	350	152.34350	0.00000	150.95	331		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		147.15	769	147.15769	0.00000	146.39	885		0.00	0.00	0.00	0	18,177.00
I2050	On 05/11/2026	Bond Future	0.00		149.86	181	149.86181	0.00000	149.08	924		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		150.24	081	150.24081	0.00000	149.45	342		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.20	432	153.20432	0.00000	152.40	143		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.47	190	153.47190	0.00000	152.65	364		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		133.32	104	133.32104	0.00000	133.31	612		11.25	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		135.77	118	135.77118	0.00000	135.76	611		10.69	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.46	004	135.46004	0.00000	135.45	526		10.38	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		138.13	222	138.13222	0.00000	138.12	742		9.82	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.69	326	137.69326	0.00000	137.68	787		9.75	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		444.99	000	444.99000	0.00000	444.99	000		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		453.67	600	453.67600	0.00000	452.30	800		0.00	0.00	0.00	0	250.00

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
IGOV	On 05/11/2026	Index Future	0.00		462.10	400	462.10	400	0.00000	460.71	1000		0.00	0.00	0.00	0	8.00
IGOV	On 04/02/2027	Index Future	0.00		471.04	400	471.04	400	0.00000	469.62	400		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		480.33	400	480.33	400	0.00000	478.88	600		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		489.16	900	489.16	900	0.00000	487.69	300		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24	000	75.24	000	0.00000	75.24	000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27	000	77.27	000	0.00000	77.27	000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30	000	81.30	000	0.00000	81.30	000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80	000	79.80	000	0.00000	79.80	000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86	000	81.86	000	0.00000	81.86	000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61	000	87.61	000	0.00000	87.61	000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94	000	87.94	000	0.00000	87.94	000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89	000	80.89	000	0.00000	80.89	000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68	000	88.68	000	0.00000	88.68	000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02	000	92.02	000	0.00000	92.02	000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00	000	0.00	000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68	300	8.68	300	0.00000	8.68	300	15.00		0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40	000	91.60	000	0.00000	8.40	000		0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57	000	102.10	931	0.00000	8.57	000		0.29	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12	000	104.29	868	0.00000	8.12	000		0.11	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00	000	0.00	000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00	000	0.00	000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00	000	0.00	000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00	000	0.00	000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		7.30	046	100.85	737	0.00000	7.31	744		0.40	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		7.05	093	102.68	670	0.00000	7.10	393		0.13	0.00	0.00	0	0.00
R187	On 21/12/2026	Price Contribution	0.00		100.00	000	0.00	000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		7.70	028	104.25	327	0.00000	7.70	127		1.53	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.76	065	105.49	811	0.00000	7.76	184		1.23	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.76	649	103.66	145	0.00000	7.76	782		1.23	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.71	840	105.68	375	0.00000	7.72	013		1.23	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		7.93	255	102.31	483	0.00000	7.93	649		1.23	0.00	0.00	0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00	000	0.00	000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		300.54	157	300.54	157	0.00000	301.51	662		0.00	0.00	0.00	0	1,025.00
R202	On 05/11/2026	Bond Future	0.00		306.06	435	306.06	435	0.00000	307.05	741		0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		306.41	574	306.41	574	0.00000	307.42	861		0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		312.45	961	312.45	961	0.00000	313.49	262		0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		312.56	441	312.56	441	0.00000	313.61	591		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00	000	0.00	000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		8.21	607	99.61	535	0.00000	8.19	016		4.47	0.00	363,396,796.80	3,648	151,761.00
R2030	On 06/08/2026	Bond Future	7.21	Call	37.42	000	0.03	742	0.00000	42.73	000	37.420	3.94	0.05	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	217.26	000	0.21	726	0.00000	237.39	000	217.260	4.02	0.21	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	1,035.81	000	1.03	581	0.00000	996.25	000	1,035.810	4.28	(0.59)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		8.27	895	101.42	218	0.00000	8.25	078		3.95	0.00	0.00	0	15.00
R2030	On 04/02/2027	Bond Future	0.00		8.32	509	99.35	368	0.00000	8.29	417		3.61	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		8.37	540	101.29	201	0.00000	8.34	125		3.17	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.50	064	99.13	981	0.00000	8.46	269		3.01	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	000	0.00	000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		8.51	547	101.83	488	0.00000	8.49	000		6.86	0.00	172,711,956.48	1,696	130,036.00

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		8.57792		99.52285	0.00000	8.55096	99.63638			6.34	0.00	0.00	0	41,865.00
R2032	On 04/02/2027	Bond Future	0.00		8.62949		101.42592	0.00000	8.60085	101.54180			5.79	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		8.67538		99.24320	0.00000	8.64491	99.36143			5.56	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	0.00		8.76263		101.06090	0.00000	8.73022	101.18097			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		8.62549		110.47532	0.00000	8.60012	110.60705			7.34	0.00	0.00	0	9,292.00
R2033	On 05/11/2026	Bond Future	0.00		8.68789		107.43777	0.00000	8.66116	107.57200			6.86	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		8.74023		109.49235	0.00000	8.71201	109.62927			6.33	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.78737		106.58438	0.00000	8.75753	106.72410			6.36	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.87117		108.53572	0.00000	8.83964	108.67766			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		8.80052		104.41150	0.00000	8.78564	104.49994			9.10	0.00	120,073,225.00	1,150	93,622.00
R2035	On 06/08/2026	Bond Future	7.70	Call	111.84000		0.11184	0.00000	120.91000	0.12091	111.840	8.84	0.06	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	7.95	Call	229.03000		0.22903	0.00000	244.74000	0.24474	229.030	8.69	0.11	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.29	Call	565.23000		0.56523	0.00000	594.92000	0.59492	565.230	8.64	0.24	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	3,428.58000		3.42858	0.00000	3,372.41000	3.37241	3,428.580	8.68	(0.74)	0.00		0	4,876.00
R2035	On 06/08/2026	Bond Future	8.71	Call	1,479.69000		1.47969	0.00000	1,531.81000	1.53181	1,479.690	9.05	0.46	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	1,722.57000		1.72257	0.00000	1,778.74000	1.77874	1,722.570	9.16	0.50	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	2,970.07000		2.97007	0.00000	3,040.50000	3.04050	2,970.070	9.73	0.67	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	909.68000		0.90968	0.00000	894.25000	0.89425	909.680	9.88	(0.30)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	3,347.25000		3.34725	0.00000	3,420.56000	3.42056	3,347.250	9.90	0.71	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	675.77000		0.67577	0.00000	665.10000	0.66510	675.770	10.21	(0.23)	0.00		0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	452.54000		0.45254	0.00000	446.33000	0.44633	452.540	10.66	(0.16)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	395.82000		0.39582	0.00000	390.70000	0.39070	395.820	10.82	(0.15)	0.00		0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	389.15000		0.38915	0.00000	384.16000	0.38416	389.150	10.83	(0.14)	0.00		0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	192.93000		0.19293	0.00000	191.37000	0.19137	192.930	11.56	(0.08)	0.00		0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	165.42000		0.16542	0.00000	164.27000	0.16427	165.420	11.71	(0.07)	0.00		0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.86006		101.80432	0.00000	8.84453	101.89442			8.56	0.00	0.00	0	32,844.00
R2035	On 05/11/2026	Bond Future	7.97	Call	570.23000		0.57023	0.00000	591.95000	0.59195	570.230	8.23	0.19	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	3,634.12000		3.63412	0.00000	3,582.76000	3.58276	3,634.120	8.28	(0.64)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,211.20000		2.21120	0.00000	2,262.55000	2.26255	2,211.200	8.63	0.49	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	2,131.24000		2.13124	0.00000	2,098.44000	2.09844	2,131.240	8.87	(0.45)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	1,492.86000		1.49286	0.00000	1,469.82000	1.46982	1,492.860	9.39	(0.34)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	879.90000		0.87990	0.00000	867.00000	0.86700	879.900	10.23	(0.21)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.91240		103.75085	0.00000	8.89614	103.84283			7.97	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	585.17000		0.58517	0.00000	603.85000	0.60385	585.170	7.88	0.17	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,145.16000		1.14516	0.00000	1,175.89000	1.17589	1,145.160	7.68	0.28	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,567.07000		1.56707	0.00000	1,604.82000	1.60482	1,567.070	7.74	0.35	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	8.85	Put	3,003.86000		3.00386	0.00000	2,962.97000	2.96297	3,003.860	8.09	(0.51)	0.00		0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	2,800.34000		2.80034	0.00000	2,761.85000	2.76185	2,800.340	8.18	(0.48)	0.00		0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,820.32000		1.82032	0.00000	1,794.74000	1.79474	1,820.320	8.85	(0.34)	0.00		0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.95533		101.26905	0.00000	8.93833	101.36289			8.08	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	0.00		9.02730		103.12440	0.00000	9.00955	103.21969			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		9.13359		96.05822	0.00000	9.12404	96.11995			10.95	0.00	87,893,271.30	915	227,194.00
R2037	On 06/08/2026	Bond Future	10.02	Call	5,990.63000		5.99063	0.00000	6,051.69000	6.05169	5,990.630	13.11	0.84	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	163.36000		0.16336	0.00000	164.62000	0.16462	163.360	14.62	(0.06)	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	50.04000		0.05004	0.00000	50.91000	0.05091	50.040	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		9.19319		97.80052	0.00000	9.18328	97.86339		10.30	0.00	0.00		0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	3,714.72000		3.71472	0.00000	3,761.13000	3.76113	3,714.720	10.67	0.61	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	933.35000		0.93335	0.00000	927.57000	0.92757	933.350	12.18	(0.20)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	495.42000		0.49542	0.00000	493.30000	0.49330	495.420	13.14	(0.11)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.24618		95.41239	0.00000	9.23586	95.47661		10.06	0.00	0.00		0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,194.93000		1.19493	0.00000	1,217.04000	1.21704	1,194.930	9.51	0.27	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	3,053.96000		3.05396	0.00000	3,030.54000	3.03054	3,053.960	10.15	(0.46)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	2,010.60000		2.01060	0.00000	1,995.66000	1.99566	2,010.600	10.98	(0.33)	0.00		0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.30036		97.27391	0.00000	9.28961	97.33951		9.49	0.00	0.00		0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.38132		94.79706	0.00000	9.37018	94.86350		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		9.23332		115.51634	0.00000	9.22376	115.58906		10.62	0.00	0.00		0	1,900.00
R2038	On 05/11/2026	Bond Future	0.00		9.29929		112.12915	0.00000	9.28936	112.20322		10.09	0.00	0.00		0	2,570.00
R2038	On 04/02/2027	Bond Future	0.00		9.35832		114.27344	0.00000	9.34797	114.34917		9.35	0.00	0.00		0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.41378		111.01747	0.00000	9.40301	111.09477		9.38	0.00	0.00		0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.49396		113.04968	0.00000	9.48281	113.12797		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		9.33784		107.52981	0.00000	9.32829	107.60179		11.65	0.00	0.00		0	4,201.00
R2039	On 05/11/2026	Bond Future	0.00		9.40329		104.50189	0.00000	9.39339	104.57520		11.06	0.00	0.00		0	0.00
R2039	On 04/02/2027	Bond Future	0.00		9.46222		106.50028	0.00000	9.45193	106.57519		10.77	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.51776		103.59705	0.00000	9.50708	103.67348		10.68	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,421.80000		2.42180	0.00000	2,455.14000	2.45514	2,421.800	10.20	0.36	0.00		0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	3,962.61000		3.96261	0.00000	3,934.75000	3.93475	3,962.610	10.88	(0.45)	0.00		0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.59634		105.49362	0.00000	9.58530	105.57110		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		9.44576		96.92963	0.00000	9.43111	97.03743		13.10	0.00	0.00		0	81,033.00
R2040	On 05/11/2026	Bond Future	0.00		9.50834		98.68780	0.00000	9.49319	98.79759		11.88	0.00	154,545,094.80		1,566	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,964.88000		4.96488	0.00000	5,045.73000	5.04573	4,964.880	12.73	0.65	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	1,003.86000		1.00386	0.00000	991.49000	0.99149	1,003.860	14.39	(0.18)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	555.88000		0.55588	0.00000	549.90000	0.54990	555.880	15.52	(0.11)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.56543		96.06619	0.00000	9.54973	96.17819		11.69	0.00	0.00		0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,489.03000		1.48903	0.00000	1,526.53000	1.52653	1,489.030	11.12	0.28	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	3,492.66000		3.49266	0.00000	3,449.98000	3.44998	3,492.660	11.98	(0.45)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	2,338.99000		2.33899	0.00000	2,310.35000	2.31035	2,338.990	12.97	(0.32)	0.00		0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.62349		97.94055	0.00000	9.60722	98.05485		11.09	0.00	0.00		0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.70528		95.22504	0.00000	9.68845	95.34110		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		9.54834		108.31807	0.00000	9.53367	108.44015		13.19	0.00	0.00		0	10,754.00
R2042	On 05/11/2026	Bond Future	0.00		9.61441		105.17844	0.00000	9.59924	105.30278		12.55	0.00	0.00		0	0.00
R2042	On 04/02/2027	Bond Future	0.00		9.67454		107.18984	0.00000	9.65883	107.31675		11.84	0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.73155		104.17398	0.00000	9.71529	104.30346		12.18	0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.80934		106.08088	0.00000	9.79254	106.21244		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		9.58255		93.28479	0.00000	9.56790	93.40143		14.66	0.00	50,746,925.76		544	45,640.00
R2044	On 06/08/2026	Bond Future	9.00	Put	5,560.64000		5.56064	0.00000	5,482.26000	5.48226	5,560.640	13.88	(0.78)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.25	Put	4,041.09000		4.04109	0.00000	3,979.35000	3.97935	4,041.090	14.17	(0.66)	0.00		0	7,000.00
R2044	On 06/08/2026	Bond Future	9.75	Put	1,987.09000		1.98709	0.00000	1,956.52000	1.95652	1,987.090	15.28	(0.41)	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		9.64190		94.97684	0.00000	9.62680	95.09558			13.35	0.00	252,828,348.08	2,662	86,531.00
R2044	On 04/02/2027	Bond Future	0.00		9.69629		92.40941	0.00000	9.68067	92.53072			13.22	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.75126		94.21252	0.00000	9.73514	94.33621			12.99	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.82694		91.55393	0.00000	9.81032	91.67953			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		9.52403		96.88080	0.00000	9.51955	96.91922			15.29	0.00	0.00	0	254,964.00
R2048	On 06/08/2026	Bond Future	9.00	Put	5,590.23000		5.59023	0.00000	5,574.61000	5.57461	5,590.230		14.40	(0.75)	0.00	0	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	1,346.80000		1.34680	0.00000	1,352.22000	1.35222	1,346.800		16.69	(0.28)	0.00	0	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		9.58090		94.20042	0.00000	9.57628	94.23959			14.58	0.00	0.00	0	37,340.00
R2048	On 04/02/2027	Bond Future	0.00		9.63333		96.00161	0.00000	9.62855	96.04169			13.80	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.67905		93.43215	0.00000	9.67412	93.47309			13.81	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.74252		95.14362	0.00000	9.73747	95.18503			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		9.44201		125.36898	0.00000	9.43750	125.42051			15.24	0.00	0.00	0	68,781.00
R2053	On 06/08/2026	Bond Future	8.10	Call	137.70000		0.13770	0.00000	144.75000	0.14475	137.700		15.53	0.04	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Call	1,848.79000		1.84879	0.00000	1,886.59000	1.88659	1,848.790		14.98	0.34	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.10	Put	5,864.36000		5.86436	0.00000	5,850.63000	5.85063	5,864.360		14.98	(0.66)	0.00	0	530.00
R2053	On 06/08/2026	Bond Future	9.60	Put	2,854.33000		2.85433	0.00000	2,856.64000	2.85664	2,854.330		16.12	(0.41)	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	0.00		9.49469		121.78231	0.00000	9.49004	121.83485			15.12	0.00	0.00	0	4,041.00
R2053	On 04/02/2027	Bond Future	0.00		9.54178		124.11120	0.00000	9.53697	124.16498			14.29	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.58569		120.66884	0.00000	9.58073	120.72376			14.29	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.64621		122.87783	0.00000	9.64114	122.93328			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		8.96492		85.00125	0.00000	8.95010	85.08484			11.08	0.00	4,250,062.50	50	37,878.00
R209	On 05/11/2026	Bond Future	0.00		9.02095		83.39218	0.00000	9.00557	83.47732			10.39	0.00	0.00	0	7,212.00
R209	On 04/02/2027	Bond Future	0.00		9.06973		84.98675	0.00000	9.05374	85.07363			9.71	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	743.32000		0.74332	0.00000	765.10000	0.76510	743.320		9.28	0.21	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	3,077.98000		3.07798	0.00000	3,038.51000	3.03851	3,077.980		9.66	(0.52)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.11459		83.49203	0.00000	9.09795	83.58074			9.50	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,251.57000		1.25157	0.00000	1,280.42000	1.28042	1,251.570		9.14	0.28	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	2,699.76000		2.69976	0.00000	2,666.58000	2.66658	2,699.760		9.92	(0.43)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		9.18382		85.02175	0.00000	9.16656	85.11181			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		266.80864		266.80864	0.00000	266.80309	266.80309			0.00	0.00	0.00	0	448.00
R210	On 05/11/2026	Bond Future	0.00		268.14479		268.14479	0.00000	268.13926	268.13926			0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		273.33290		273.33290	0.00000	273.32767	273.32767			0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		275.07508		275.07508	0.00000	275.07006	275.07006			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		280.18443		280.18443	0.00000	280.17845	280.17845			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		8.36914		98.03666	0.00000	8.34346	98.12930			5.57	0.00	0.00	0	55,951.00
R213	On 05/11/2026	Bond Future	0.00		8.43506		96.26477	0.00000	8.40763	96.35914			5.14	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		8.49004		98.10526	0.00000	8.46056	98.20159			4.83	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		8.53130		96.46510	0.00000	8.49959	96.56338			4.53	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,083.30000		1.08330	0.00000	1,124.12000	1.12412	1,083.300		4.31	0.39	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	1,014.15000	1.01415	0.00000	986.01000	0.98601	1,014.150	5.14	(0.31)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.62293	98.23337	0.00000	8.58874	98.33315		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		9.46163	79.75920	0.00000	9.43664	79.92196		14.22	0.00	11,166,288.00	140	24,664.00
R214	On 05/11/2026	Bond Future	0.00		9.52189	77.90936	0.00000	9.49612	78.07509		13.47	0.00	0.00	0	2,614.00
R214	On 04/02/2027	Bond Future	0.00		9.57749	79.39896	0.00000	9.55087	79.56802		12.69	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.62614	77.64782	0.00000	9.59867	77.82029		12.58	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.69445	79.07066	0.00000	9.66613	79.24597		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 :												1,217,611,968.72		12,371	1,642,779.00
Grand Total:												1,217,611,968.72		12,371	1,642,779.00