

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/02/2026

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
Derivatives																	
AL37	On	05/02/2026			Index Future	0.00	1,273.43600	1,273.43600	0.00000	1,273.43600	1,273.43600		0.00	0.00	0.00	0	0.00
AL37	On	07/05/2026			Index Future	0.00	1,301.25600	1,301.25600	0.00000	1,300.73000	1,300.73000		0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026			Index Future	0.00	1,324.30700	1,324.30700	0.00000	1,323.75900	1,323.75900		0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026			Index Future	0.00	1,347.34300	1,347.34300	0.00000	1,346.84300	1,346.84300		0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027			Index Future	0.00	1,370.51600	1,370.51600	0.00000	1,370.15400	1,370.15400		0.00	0.00	0.00	0	0.00
AL37	On	06/05/2027			Index Future	0.00	1,393.47400	1,393.47400	0.00000	1,393.15200	1,393.15200		0.00	0.00	0.00	0	0.00
AL7T	On	05/02/2026			Index Future	0.00	1,655.66900	1,655.66900	0.00000	1,655.66900	1,655.66900		0.00	0.00	0.00	0	0.00
AL7T	On	07/05/2026			Index Future	0.00	1,698.84800	1,698.84800	0.00000	1,700.23600	1,700.23600		0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026			Index Future	0.00	1,728.94300	1,728.94300	0.00000	1,730.33800	1,730.33800		0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026			Index Future	0.00	1,759.01800	1,759.01800	0.00000	1,760.51300	1,760.51300		0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027			Index Future	0.00	1,789.27100	1,789.27100	0.00000	1,790.98300	1,790.98300		0.00	0.00	0.00	0	0.00
AL7T	On	06/05/2027			Index Future	0.00	1,819.24300	1,819.24300	0.00000	1,821.04400	1,821.04400		0.00	0.00	0.00	0	0.00
ALBI	On	05/02/2026			Index Future	0.00	1,397.70700	1,397.70700	0.00000	1,397.70700	1,397.70700		0.00	0.00	0.00	0	0.00
ALBI	On	07/05/2026			Index Future	0.00	1,437.74500	1,437.74500	0.00000	1,439.15400	1,439.15400		0.00	0.00	0.00	0	75.00
ALBI	On	06/08/2026			Index Future	0.00	1,463.21400	1,463.21400	0.00000	1,464.63400	1,464.63400		0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026			Index Future	0.00	1,488.66700	1,488.66700	0.00000	1,490.17500	1,490.17500		0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027			Index Future	0.00	1,514.27000	1,514.27000	0.00000	1,515.96700	1,515.96700		0.00	0.00	0.00	0	0.00
ALBI	On	06/05/2027			Index Future	0.00	1,539.63600	1,539.63600	0.00000	1,541.41200	1,541.41200		0.00	0.00	0.00	0	0.00
ES26A	On	02/04/2026			Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33	On	07/05/2026			Bond Future	0.00	8.49157	95.82906	0.00000	8.47477	95.91650		0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026			Bond Future	0.00	8.54561	97.56843	0.00000	8.52822	97.65644		0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026			Bond Future	0.00	8.61274	95.47748	0.00000	8.59369	95.57111		0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027			Bond Future	0.00	8.69329	97.13875	0.00000	8.67107	97.24455		0.00	0.00	0.00	0	0.00
ES33	On	06/05/2027			Bond Future	0.00	8.78560	94.99156	0.00000	8.76159	95.10216		0.00	0.00	0.00	0	0.00
ES33	On	15/09/2033			Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33A	On	15/09/2033			Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES42	On	07/05/2026			Bond Future	0.00	8.95744	96.54210	0.00000	8.93622	96.71569		0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026			Bond Future	0.00	9.00661	98.29439	0.00000	8.98487	98.46997		0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026			Bond Future	0.00	9.06159	95.74384	0.00000	9.03864	95.92664		0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027			Bond Future	0.00	9.12262	97.40851	0.00000	9.09758	97.60514		0.00	0.00	0.00	0	0.00
ES42	On	06/05/2027			Bond Future	0.00	9.19270	94.79346	0.00000	9.16643	94.99651		0.00	0.00	0.00	0	0.00
ES42	On	25/04/2042			Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC213	On	28/02/2031			Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC214	On	28/02/2041			Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
GOVI	On	05/02/2026			GOVI	0.00	1,371.68300	1,371.68300	0.00000	1,371.68300	1,371.68300		0.00	0.00	0.00	0	0.00
GOVI	On	07/05/2026			GOVI	0.00	1,411.31000	1,411.31000	0.00000	1,412.74100	1,412.74100		0.00	0.00	0.00	0	642.00
GOVI	On	06/08/2026			GOVI	0.00	1,436.31200	1,436.31200	0.00000	1,437.75300	1,437.75300		0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026			GOVI	0.00	1,461.29600	1,461.29600	0.00000	1,462.82500	1,462.82500		0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027			GOVI	0.00	1,486.42900	1,486.42900	0.00000	1,488.14400	1,488.14400		0.00	0.00	0.00	0	0.00
GOVI	On	06/05/2027			GOVI	0.00	1,511.32800	1,511.32800	0.00000	1,513.12200	1,513.12200		0.00	0.00	0.00	0	0.00
GVIX	On	01/01/2029			LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0.00	0	0.00
I2029	On	07/05/2026			Bond Future	0.00	147.29307	147.29307	0.00000	147.45860	147.45860		0.00	0.00	0.00	0	4,593.00
I2029	On	06/08/2026			Bond Future	0.00	149.96655	149.96655	0.00000	150.13363	150.13363		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2029	On 05/11/2026	Bond Future	0.00		151.10279		151.10279	0.00000	151.27938	151.27938		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		153.73456		153.73456	0.00000	153.93073	153.93073		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		154.84174		154.84174	0.00000	155.04667	155.04667		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 07/05/2026	Bond Future	0.00		116.22131		116.22131	0.00000	116.45331	116.45331		1.55	0.00	0.00	0	1,580.00
I2031	On 06/08/2026	Bond Future	0.00		115.91585		115.91585	0.00000	116.15113	116.15113		1.54	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		117.93574		117.93574	0.00000	118.18007	118.18007		1.47	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		117.53743		117.53743	0.00000	117.79940	117.79940		1.44	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		119.52775		119.52775	0.00000	119.79809	119.79809		1.35	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		146.65866		146.65866	0.00000	146.69348	146.69348		0.00	0.00	0.00	0	7,871.00
I2033	On 06/08/2026	Bond Future	0.00		149.32065		149.32065	0.00000	149.35462	149.35462		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		150.34351		150.34351	0.00000	150.38455	150.38455		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		152.96228		152.96228	0.00000	153.02038	153.02038		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.95165		153.95165	0.00000	154.01604	154.01604		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		165.33405		165.33405	0.00000	165.79210	165.79210		0.00	0.00	0.00	0	6,223.00
I2038	On 06/08/2026	Bond Future	0.00		166.14242		166.14242	0.00000	166.60727	166.60727		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		169.03799		169.03799	0.00000	169.51821	169.51821		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		169.75614		169.75614	0.00000	170.26363	170.26363		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		172.63286		172.63286	0.00000	173.15462	173.15462		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 07/05/2026	Bond Future	0.00		129.47781		129.47781	0.00000	129.12800	129.12800		3.91	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		128.98318		128.98318	0.00000	128.62596	128.62596		4.10	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		131.23070		131.23070	0.00000	130.87269	130.87269		4.11	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		130.62745		130.62745	0.00000	130.27815	130.27815		4.22	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		132.83917		132.83917	0.00000	132.48813	132.48813		4.20	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		148.04841		148.04841	0.00000	148.86731	148.86731		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00		150.73554		150.73554	0.00000	151.56787	151.56787		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		151.04067		151.04067	0.00000	151.89410	151.89410		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		153.67079		153.67079	0.00000	154.55575	154.55575		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		153.91907		153.91907	0.00000	154.82472	154.82472		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		153.28333		153.28333	0.00000	153.84859	153.84859		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00		153.62362		153.62362	0.00000	154.19772	154.19772		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		156.30109		156.30109	0.00000	156.89161	156.89161		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		156.54287		156.54287	0.00000	157.16146	157.16146		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		159.19543		159.19543	0.00000	159.82963	159.82963		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	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		138.62024		138.62024	0.00000	137.45994	137.45994		5.93	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		138.29169		138.29169	0.00000	137.10915	137.10915		6.26	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		140.70145		140.70145	0.00000	139.50408	139.50408		6.35	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		140.26304		140.26304	0.00000	139.06072	139.06072		6.56	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		142.63838		142.63838	0.00000	141.42028	141.42028		6.60	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		438.77400		438.77400	0.00000	438.77400	438.77400		0.00	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
IGOV	On 07/05/2026	Index Future	0.00		455.69800	455.69800	0.00000	456.63000	456.63000		0.00	0.00	0.00	0	248.00
IGOV	On 06/08/2026	Index Future	0.00		463.88100	463.88100	0.00000	464.82500	464.82500		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		472.05800	472.05800	0.00000	473.03900	473.03900		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		480.28300	480.28300	0.00000	481.33300	481.33300		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		488.43300	488.43300	0.00000	489.51600	489.51600		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00		8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00		8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.69000	105.12997	0.00000	8.69000	105.12997		0.43	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		8.57000	102.10931	0.00000	8.57000	102.10931		0.29	0.00	0.00	0	0.00
R186	On 05/11/2026	Bond Future	0.00		8.12000	104.29868	0.00000	8.12000	104.29868		0.11	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R187	On 07/05/2026	Bond Future	0.00		6.73893	103.06494	0.00000	6.71338	103.07941		0.28	0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.38410	101.18165	0.00000	6.34397	101.19589		0.21	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		5.00985	102.92081	0.00000	4.84605	102.93965		0.06	0.00	0.00	0	0.00
R187	On 21/12/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R188	On 07/05/2026	Bond Future	0.00		6.78772	106.45370	0.00000	6.78032	106.46501		0.84	0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.71167	105.44160	0.00000	6.70370	105.45125		0.86	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.63125	106.67998	0.00000	6.61721	106.69478		0.75	0.00	0.00	0	0.00
R188	On 21/12/2027	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		305.91927	305.91927	0.00000	305.98740	305.98740		0.00	0.00	0.00	0	772.00
R202	On 06/08/2026	Bond Future	0.00		306.07350	306.07350	0.00000	306.13983	306.13983		0.00	0.00	0.00	0	253.00
R202	On 05/11/2026	Bond Future	0.00		311.40805	311.40805	0.00000	311.48867	311.48867		0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		311.34672	311.34672	0.00000	311.46342	311.46342		0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		316.62266	316.62266	0.00000	316.75162	316.75162		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		7.12395	105.03466	0.00000	7.13158	105.00966		2.34	0.00	53,882,780.58	513	152,679.00
R2030	On 07/05/2026	Bond Future	7.21	Call	613.95000	0.61395	0.00000	605.50000	0.60550	613.950	2.30	0.60	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,959.16000	1.95916	0.00000	1,938.93000	1.93893	1,959.160	2.87	0.91	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	30.02000	0.03002	0.00000	32.66000	0.03266	30.020	3.10	(0.05)	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.12415	102.90615	0.00000	7.13276	102.87968		2.44	0.00	0.00	0	49,211.00
R2030	On 06/08/2026	Bond Future	7.21	Call	820.13000	0.82013	0.00000	814.79000	0.81479	820.130	2.40	0.56	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,997.91000	1.99791	0.00000	1,983.79000	1.98379	1,997.910	2.90	0.81	0.00	0	1,000.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2030	On 06/08/2026	Bond Future	8.06	Put	113.91	000	0.11391	0.00000	121.02	000	0.12102	113.910	3.23	(0.10)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.12697		104.67496	0.00000	7.13479		104.65244		2.36	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.13928		102.46651	0.00000	7.14356		102.45505		2.34	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.18507		104.17638	0.00000	7.18845		104.16804		2.19	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		7.57454		104.09341	0.00000	7.58838		104.02741		3.83	0.00	0.00	0	167,667.00
R2032	On 06/08/2026	Bond Future	0.00		7.59619		105.95739	0.00000	7.61106		105.88903		3.75	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00		7.62810		103.62169	0.00000	7.64280		103.55667		3.80	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.67004		105.40106	0.00000	7.68293		105.34636		3.67	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		7.72742		103.00490	0.00000	7.74031		102.95257		3.70	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		7.67700		113.37681	0.00000	7.69116		113.29650		5.76	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00		7.70195		115.40700	0.00000	7.71706		115.32402		6.00	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00		7.73629		112.35182	0.00000	7.75128		112.27221		5.96	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		7.77982		114.28073	0.00000	7.79319		114.21221		6.14	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		7.83714		111.15051	0.00000	7.85073		111.08347		6.07	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		7.98619		107.28267	0.00000	7.97479		107.35635		5.04	0.00	0.00	0	106,120.00
R2035	On 07/05/2026	Bond Future	8.29	Call	2,369.46	000	2.36946	0.00000	2,428.96	000	2.42896	2,369.460	5.68	0.75	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	202.52	000	0.20252	0.00000	195.13	000	0.19513	202.520	6.26	(0.13)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	5,132.60	000	5.13260	0.00000	5,202.44	000	5.20244	5,132.600	6.76	0.93	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	31.26	000	0.03126	0.00000	30.10	000	0.03010	31.260	7.56	(0.02)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	10,026.9300		10.02693	0.00000	10,100.32	000	10.10032	10,026.930	8.35	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	10,139.8300		10.13983	0.00000	10,213.24	000	10.21324	10,139.830	8.38	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	10,421.4600		10.42146	0.00000	10,494.91	000	10.49491	10,421.460	8.47	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	1.87	000	0.00187	0.00000	1.83	000	0.00183	1.870	8.99	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1.70	000	0.00170	0.00000	1.66	000	0.00166	1.700	8.99	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	1.34	000	0.00134	0.00000	1.30	000	0.00130	1.340	8.99	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	0.14	000	0.00014	0.00000	0.14	000	0.00014	0.140	8.99	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	0.13	000	0.00013	0.00000	0.13	000	0.00013	0.130	8.99	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	0.10	000	0.00010	0.00000	0.10	000	0.00010	0.100	8.99	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.01783		109.20378	0.00000	8.00612		109.27770		5.09	0.00	0.00	0	156.00
R2035	On 06/08/2026	Bond Future	8.29	Call	2,663.68	000	2.66368	0.00000	2,593.92	000	2.59392	2,663.680	5.63	0.66	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	4,725.72	000	4.72572	0.00000	4,705.41	000	4.70541	4,725.720	6.39	0.82	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	5,143.91	000	5.14391	0.00000	5,132.30	000	5.13230	5,143.910	6.53	0.84	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	6,961.07	000	6.96107	0.00000	6,981.12	000	6.98112	6,961.070	7.09	0.91	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	206.46	000	0.20646	0.00000	159.49	000	0.15949	206.460	7.21	(0.08)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	7,447.62	000	7.44762	0.00000	7,475.47	000	7.47547	7,447.620	7.22	0.92	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	153.63	000	0.15363	0.00000	117.06	000	0.11706	153.630	7.48	(0.06)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	104.90	000	0.10490	0.00000	78.13	000	0.07813	104.900	7.84	(0.04)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	92.72	000	0.09272	0.00000	68.56	000	0.06856	92.720	7.96	(0.04)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	91.30	000	0.09130	0.00000	67.45	000	0.06745	91.300	7.98	(0.04)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	42.96	000	0.04296	0.00000	35.75	000	0.03575	42.960	8.40	(0.02)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	33.80	000	0.03380	0.00000	31.33	000	0.03133	33.800	8.40	(0.01)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		8.06030		106.58328	0.00000	8.04737		106.66293		5.25	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,624.36	000	1.62436	0.00000	1,534.28	000	1.53428	1,624.360	5.20	0.46	0.00	0	600.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2035	On 05/11/2026	Bond Future	8.47	Put	1,128.20	0000	1.12820	0.00000	980.28	0000	0.98028	1,128.200	5.99	(0.31)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	5,163.80	0000	5.16380	0.00000	5,130.53	0000	5.13053	5,163.800	6.49	0.79	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	591.53	0000	0.59153	0.00000	492.74	0000	0.49274	591.530	6.75	(0.17)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	385.20	0000	0.38520	0.00000	318.74	0000	0.31874	385.200	7.18	(0.12)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	206.89	0000	0.20689	0.00000	165.31	0000	0.16531	206.890	7.84	(0.06)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.11	149	108.41419	0.00000	8.09605		108.50681		5.18	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	0.00		8.16	968	105.72714	0.00000	8.15300		105.82453		5.33	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	0.00		8.27	530	103.92724	0.00000	8.25882		104.04424		5.74	0.00	0.00	0	191,278.00
R2037	On 07/05/2026	Bond Future	9.00	Call	5,123.76	0000	5.12376	0.00000	5,193.34	0000	5.19334	5,123.760	7.63	0.91	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	8,190.24	0000	8.19024	0.00000	8,293.71	0000	8.29371	8,190.240	8.73	0.98	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	8.65	0000	0.00865	0.00000	5.23	0000	0.00523	8.650	9.91	(0.01)	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	16,823.51	00	16.82351	0.00000	16,940.51	0000	16.94051	16,823.510	10.30	1.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		10.30	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.31	790	101.52831	0.00000	8.30094		101.64639		6.12	0.00	0.00	0	2,639.00
R2037	On 06/08/2026	Bond Future	10.02	Call	11,093.73	00	11.09373	0.00000	11,181.80	0000	11.18180	11,093.730	9.75	0.96	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	27.09	0000	0.02709	0.00000	26.01	0000	0.02601	27.090	10.18	(0.01)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	4.76	0000	0.00476	0.00000	4.54	0000	0.00454	4.760	10.18	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.36	159	103.27330	0.00000	8.34337		103.39779		6.15	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	7,729.15	0000	7.72915	0.00000	7,757.36	0000	7.75736	7,729.150	8.36	0.85	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	247.17	0000	0.24717	0.00000	195.71	0000	0.19571	247.170	9.62	(0.06)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	80.56	0000	0.08056	0.00000	76.49	0000	0.07649	80.560	9.65	(0.02)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.41	249	100.79021	0.00000	8.39188		100.92818		6.39	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,592.45	0000	2.59245	0.00000	2,676.80	0000	2.67680	2,592.450	6.30	0.52	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	945.93	0000	0.94593	0.00000	921.63	0000	0.92163	945.930	7.75	(0.21)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	569.94	0000	0.56994	0.00000	554.16	0000	0.55416	569.940	8.51	(0.13)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.47	775	102.47163	0.00000	8.45585		102.61506		6.35	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		8.37	624	119.81046	0.00000	8.35980		119.94824		5.90	0.00	0.00	0	3,814.00
R2038	On 06/08/2026	Bond Future	0.00		8.41	891	121.95589	0.00000	8.40202		122.09483		6.07	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.46	841	118.57227	0.00000	8.45026		118.71872		6.19	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.52	506	120.60788	0.00000	8.50455		120.77004		6.22	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.59	141	117.14220	0.00000	8.56961		117.31087		6.23	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.49	218	111.82238	0.00000	8.48102		111.91525		6.27	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.53	608	113.82479	0.00000	8.52468		113.91810		6.43	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.58	634	110.80532	0.00000	8.57394		110.90507		6.76	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.64	332	112.70776	0.00000	8.62894		112.82136		6.77	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.70	933	109.61419	0.00000	8.69396		109.73328		7.07	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		8.54	830	106.09631	0.00000	8.52693		106.27160		6.51	0.00	318,288.93	3	57,658.00
R2040	On 07/05/2026	Bond Future	8.65	Call	1,848.85	0000	1.84885	0.00000	1,844.52	0000	1.84452	1,848.850	6.94	0.60	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	15,704.09	00	15.70409	0.00000	15,878.99	0000	15.87899	15,704.090	11.71	1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.02	0000	0.00002	0.00000	0.02	0000	0.00002	0.020	11.71	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.00	0000	0.00000	0.00000	0.00	0000	0.00000		11.71	0.00	0.00	0	1,460.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2040	On 06/08/2026	Bond Future	0.00		8.59464		103.48562	0.00000	8.57267	103.66303		6.97	0.00	0.00		0	41,462.00
R2040	On 05/11/2026	Bond Future	0.00		8.64150		105.26420	0.00000	8.61826	105.44908		7.03	0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	10,002.2900		10.00229	0.00000	10,083.65000	10.08365	10,002.290	9.96	0.87	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	229.64000		0.22964	0.00000	204.60000	0.20460	229.640	11.07	(0.05)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	73.68000		0.07368	0.00000	69.34000	0.06934	73.680	11.07	(0.02)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.69496		102.56478	0.00000	8.66944	102.76448		7.36	0.00	0.00		0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	3,329.70000		3.32970	0.00000	3,282.41000	3.28241	3,329.700	7.42	0.55	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,051.09000		1.05109	0.00000	891.65000	0.89165	1,051.090	9.14	(0.20)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	642.52000		0.64252	0.00000	538.44000	0.53844	642.520	10.01	(0.12)	0.00		0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.76081		104.27550	0.00000	8.73398	104.48180		7.38	0.00	0.00		0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2042	On 07/05/2026	Bond Future	0.00		8.65258		113.72907	0.00000	8.62614	113.97615		6.92	0.00	0.00		0	2,761.00
R2042	On 06/08/2026	Bond Future	0.00		8.69713		115.76556	0.00000	8.66998	116.01579		7.12	0.00	0.00		0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.74726		112.65355	0.00000	8.71871	112.91290		7.51	0.00	0.00		0	0.00
R2042	On 04/02/2027	Bond Future	0.00		8.80341		114.58761	0.00000	8.77252	114.86397		7.54	0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		8.86750		111.39946	0.00000	8.83516	111.68409		7.91	0.00	0.00		0	0.00
R2042	On 31/03/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2044	On 07/05/2026	Bond Future	0.00		8.74840		102.43246	0.00000	8.72209	102.66775		7.42	0.00	0.00		0	122,265.00
R2044	On 07/05/2026	Bond Future	10.00	Put	49.56000		0.04956	0.00000	30.28000	0.03028	49.560	11.34	(0.02)	0.00		0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.79503		99.88148	0.00000	8.76803	100.11994		7.97	0.00	0.00		0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		8.84174		101.59812	0.00000	8.81345	101.84503		8.07	0.00	0.00		0	0.00
R2044	On 04/02/2027	Bond Future	0.00		8.89431		98.96094	0.00000	8.86386	99.22322		8.48	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		8.95756		100.61146	0.00000	8.92578	100.88133		8.53	0.00	0.00		0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2048	On 07/05/2026	Bond Future	0.00		8.72134		101.99094	0.00000	8.69537	102.24352		8.06	0.00	37,736,647.80		370	284,322.00
R2048	On 07/05/2026	Bond Future	8.30	Call	188.46000		0.18846	0.00000	232.00000	0.23200	188.460	7.00	0.12	0.00		0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	1,434.72000		1.43472	0.00000	1,443.68000	1.44368	1,434.720	7.91	0.49	0.00		0	1,620.00
R2048	On 07/05/2026	Bond Future	9.19	Put	415.52000		0.41552	0.00000	284.65000	0.28465	415.520	9.65	(0.16)	0.00		0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.76012		103.81718	0.00000	8.73351	104.07342		8.32	0.00	0.00		0	0.00
R2048	On 05/11/2026	Bond Future	0.00		8.80514		101.16738	0.00000	8.77735	101.43218		8.80	0.00	0.00		0	0.00
R2048	On 04/02/2027	Bond Future	0.00		8.85576		102.90521	0.00000	8.82599	103.18558		8.88	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		8.90968		100.18936	0.00000	8.87872	100.47750		9.33	0.00	0.00		0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2053	On 07/05/2026	Bond Future	0.00		8.60439		132.77266	0.00000	8.58329	133.05028		8.31	0.00	0.00		0	75,280.00
R2053	On 06/08/2026	Bond Future	0.00		8.63995		135.15020	0.00000	8.61838	135.43136		8.58	0.00	0.00		0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.67974		131.61551	0.00000	8.65714	131.90718		9.09	0.00	0.00		0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.72399		133.87519	0.00000	8.69961	134.18650		9.17	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.77419		130.25344	0.00000	8.74877	130.57426		9.66	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		8.14392		88.01468	0.00000	8.12739	88.11637		5.85	0.00	880,146.80		10	45,217.00
R209	On 06/08/2026	Bond Future	0.00		8.17829		89.59074	0.00000	8.16132	89.69327		5.98	0.00	0.00		0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.21935		87.98162	0.00000	8.20112	88.08970		6.20	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.26725		89.49267	0.00000	8.24665	89.61236		6.15	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,447.58000		1.44758	0.00000	1,399.79000	1.39979	1,447.580	5.82	0.41	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,020.74000		1.02074	0.00000	883.30000	0.88330	1,020.740	7.26	(0.26)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.32460		87.83893	0.00000	8.30270	87.96348		6.33	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

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
R209/R157	On	31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R186	On	31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R204	On	31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R208	On	31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R210	On	07/05/2026	Bond Future	0.00		260.97518	260.97518	0.00000	260.92761	260.92761			0.00	0.00	0.00	0	1,191.00
R210	On	06/08/2026	Bond Future	0.00		265.71208	265.71208	0.00000	265.66100	265.66100			0.00	0.00	0.00	0	0.00
R210	On	05/11/2026	Bond Future	0.00		266.82328	266.82328	0.00000	266.78309	266.78309			0.00	0.00	0.00	0	0.00
R210	On	04/02/2027	Bond Future	0.00		271.46995	271.46995	0.00000	271.45818	271.45818			0.00	0.00	0.00	0	0.00
R210	On	06/05/2027	Bond Future	0.00		272.49981	272.49981	0.00000	272.49766	272.49766			0.00	0.00	0.00	0	0.00
R210	On	31/03/2028	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R213	On	07/05/2026	Bond Future	0.00		7.38004	99.86004	0.00000	7.38843	99.82692			3.25	0.00	0.00	0	69,591.00
R213	On	06/08/2026	Bond Future	0.00		7.38999	101.64822	0.00000	7.39920	101.61348			3.15	0.00	0.00	0	0.00
R213	On	05/11/2026	Bond Future	0.00		7.41609	99.84824	0.00000	7.42475	99.81710			3.16	0.00	0.00	0	0.00
R213	On	04/02/2027	Bond Future	0.00		7.45388	101.56383	0.00000	7.45999	101.54299			3.04	0.00	0.00	0	0.00
R213	On	06/05/2027	Bond Future	0.00		7.50379	99.71337	0.00000	7.50939	99.69530			3.03	0.00	0.00	0	0.00
R213	On	28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R213/R186	On	28/02/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R214	On	07/05/2026	Bond Future	0.00		8.54553	84.27295	0.00000	8.52452	84.42669			7.25	0.00	0.00	0	39,563.00
R214	On	06/08/2026	Bond Future	0.00		8.58317	85.78201	0.00000	8.56165	85.93766			7.47	0.00	0.00	0	0.00
R214	On	05/11/2026	Bond Future	0.00		8.62794	83.96258	0.00000	8.60529	84.12442			7.86	0.00	0.00	0	0.00
R214	On	04/02/2027	Bond Future	0.00		8.67886	85.40499	0.00000	8.65420	85.57885			7.90	0.00	0.00	0	0.00
R214	On	06/05/2027	Bond Future	0.00		8.73376	83.53763	0.00000	8.70798	83.71692			8.26	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 :													92,817,864.11			896	1,644,207.00
Grand Total:													92,817,864.11			896	1,644,207.00