

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/02/2026

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		1,303.66400		1,303.66400	0.00000	1,302.78600	1,302.78600		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,326.75900		1,326.75900	0.00000	1,325.86500	1,325.86500		0.00		0.00	0.00	0	0.00
AL37	On 05/11/2026	Index Future	0.00		1,349.84900		1,349.84900	0.00000	1,348.93700	1,348.93700		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,373.07900		1,373.07900	0.00000	1,372.14800	1,372.14800		0.00		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,396.09500		1,396.09500	0.00000	1,395.14500	1,395.14500		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		1,705.13600		1,705.13600	0.00000	1,702.02100	1,702.02100		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,735.34200		1,735.34200	0.00000	1,732.17200	1,732.17200		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,765.54400		1,765.54400	0.00000	1,762.31500	1,762.31500		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,795.92700		1,795.92700	0.00000	1,792.63800	1,792.63800		0.00		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,826.03200		1,826.03200	0.00000	1,822.68200	1,822.68200		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		1,443.23700		1,443.23700	0.00000	1,440.84200	1,440.84200		0.00		0.00	0.00	0	75.00
ALBI	On 06/08/2026	Index Future	0.00		1,468.80400		1,468.80400	0.00000	1,466.36700	1,466.36700		0.00		0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,494.36700		1,494.36700	0.00000	1,491.88400	1,491.88400		0.00		0.00	0.00	0	0.00
ALBI	On 04/02/2027	Index Future	0.00		1,520.08400		1,520.08400	0.00000	1,517.55400	1,517.55400		0.00		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,545.56400		1,545.56400	0.00000	1,542.98800	1,542.98800		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		8.42252		96.18909	0.00000	8.45963	95.99538		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		8.47331		97.93501	0.00000	8.51216	97.73781		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.53689		95.85097	0.00000	8.57765	95.65003		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		8.61352		97.51925	0.00000	8.65638	97.31457		0.00		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		8.70161		95.37916	0.00000	8.74673	95.17069		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		8.89457		97.05773	0.00000	8.92085	96.84170		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		8.94177		98.81943	0.00000	8.96888	98.59940		0.00		0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		8.99464		96.27854	0.00000	9.02263	96.05447		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.05346		97.95304	0.00000	9.08238	97.72479		0.00		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.12117		95.34783	0.00000	9.15109	95.11537		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		1,416.88100		1,416.88100	0.00000	1,414.44700	1,414.44700		0.00		0.00	0.00	0	640.00
GOVI	On 06/08/2026	GOVI	0.00		1,441.98100		1,441.98100	0.00000	1,439.50400	1,439.50400		0.00		0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,467.07700		1,467.07700	0.00000	1,464.55300	1,464.55300		0.00		0.00	0.00	0	0.00
GOVI	On 04/02/2027	GOVI	0.00		1,492.32300		1,492.32300	0.00000	1,489.75300	1,489.75300		0.00		0.00	0.00	0	0.00
GOVI	On 06/05/2027	GOVI	0.00		1,517.33900		1,517.33900	0.00000	1,514.72100	1,514.72100		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		147.56402		147.56402	0.00000	147.58271	147.58271		0.00		0.00	1,032,948.14	7	4,600.00
I2029	On 06/08/2026	Bond Future	0.00		150.24245		150.24245	0.00000	150.26148	150.26148		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		151.38450		151.38450	0.00000	151.40330	151.40330		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		154.02196		154.02196	0.00000	154.04070	154.04070		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		155.13504		155.13504	0.00000	155.15369	155.15369		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		116.37329		116.37329	0.00000	116.31019	116.31019		1.55	0.00	0.00	0	1,580.00
I2031	On 06/08/2026	Bond Future	0.00		116.07099		116.07099	0.00000	116.00643	116.00643		1.54	0.00	5,455,336.53	47	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		118.09413		118.09413	0.00000	118.02817	118.02817		1.47	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		117.69957		117.69957	0.00000	117.63198	117.63198		1.44	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		119.69341		119.69341	0.00000	119.62428	119.62428		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		146.52849		146.52849	0.00000	146.54625	146.54625		0.00	0.00	0.00	0	7,871.00
I2033	On 06/08/2026	Bond Future	0.00		149.18810		149.18810	0.00000	149.20613	149.20613		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		150.20963		150.20963	0.00000	150.22747	150.22747		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		152.82684		152.82684	0.00000	152.84453	152.84453		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.81508		153.81508	0.00000	153.83261	153.83261		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		164.95854		164.95854	0.00000	165.23012	165.23012		0.00	0.00	0.00	0	6,223.00
I2038	On 06/08/2026	Bond Future	0.00		165.76058		165.76058	0.00000	166.03685	166.03685		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		168.65032		168.65032	0.00000	168.93100	168.93100		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		169.36281		169.36281	0.00000	169.64781	169.64781		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		172.23397		172.23397	0.00000	172.52324	172.52324		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		129.44650		129.44650	0.00000	129.46205	129.46205		3.91	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		128.95179		128.95179	0.00000	128.96735	128.96735		4.10	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		131.19931		131.19931	0.00000	131.21485	131.21485		4.11	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		130.59668		130.59668	0.00000	130.61196	130.61196		4.22	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		132.80869		132.80869	0.00000	132.82377	132.82377		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		148.46037		148.46037	0.00000	148.47859	148.47859		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00		151.15502		151.15502	0.00000	151.17354	151.17354		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		151.46860		151.46860	0.00000	151.48675	151.48675		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		154.10702		154.10702	0.00000	154.12508	154.12508		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		154.36363		154.36363	0.00000	154.38156	154.38156		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		153.91054		153.91054	0.00000	153.92927	153.92927		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00		154.26275		154.26275	0.00000	154.28121	154.28121		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		156.95193		156.95193	0.00000	156.97053	156.97053		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		157.20654		157.20654	0.00000	157.22467	157.22467		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		159.87127		159.87127	0.00000	159.88943	159.88943		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		138.58665		138.58665	0.00000	139.68740	139.68740		5.93	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		138.25775		138.25775	0.00000	139.37831	139.37831		6.26	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		140.66761		140.66761	0.00000	141.80726	141.80726		6.35	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		140.22995		140.22995	0.00000	141.38913	141.38913		6.56	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		142.60545		142.60545	0.00000	143.78369	143.78369		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

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IGOV	On 07/05/2026	Index Future	0.00		455.90300		455.90300	0.00000	456.20800	456.20800		0.00	0.00	0.00	0	248.00
IGOV	On 06/08/2026	Index Future	0.00		464.08900		464.08900	0.00000	464.40000	464.40000		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		472.27500		472.27500	0.00000	472.58900	472.58900		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00		480.50800		480.50800	0.00000	480.82700	480.82700		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		488.66800		488.66800	0.00000	488.99100	488.99100		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		6.72659		103.07193	0.00000	6.72581	103.07237		0.28	0.00	0.00	0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.36314		101.18909	0.00000	6.36183	101.18955		0.21	0.00	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		4.93983		102.92886	0.00000	4.93779	102.92910		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		6.77679		106.47040	0.00000	6.77648	106.47088		0.84	0.00	0.00	0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.69855		105.45749	0.00000	6.69818	105.45794		0.86	0.00	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.61457		106.69757	0.00000	6.61434	106.69781		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		305.23025		305.23025	0.00000	305.88222	305.88222		0.00	0.00	0.00	0	772.00
R202	On 06/08/2026	Bond Future	0.00		305.37254		305.37254	0.00000	306.03585	306.03585		0.00	0.00	5,496,705.72	18	253.00
R202	On 05/11/2026	Bond Future	0.00		310.69635		310.69635	0.00000	311.37053	311.37053		0.00	0.00	0.00	0	0.00
R202	On 04/02/2027	Bond Future	0.00		310.62532		310.62532	0.00000	311.30976	311.30976		0.00	0.00	0.00	0	0.00
R202	On 06/05/2027	Bond Future	0.00		315.89104		315.89104	0.00000	316.58593	316.58593		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		7.07552		105.19349	0.00000	7.09704	105.12288		2.34	0.00	9,151,833.63	87	152,679.00
R2030	On 07/05/2026	Bond Future	7.21	Call	702.79000		0.70279	0.00000	660.10000	0.66010	702.790	2.30	0.65	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	2,100.20000		2.10020	0.00000	2,035.97000	2.03597	2,100.200	2.87	0.93	0.00	0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	20.40000		0.02040	0.00000	23.72000	0.02372	20.400	3.10	(0.03)	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.07162		103.06782	0.00000	7.09496	102.99595		2.44	0.00	0.00	0	49,211.00
R2030	On 06/08/2026	Bond Future	7.21	Call	906.79000		0.90679	0.00000	866.00000	0.86600	906.790	2.40	0.60	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	2,124.75000		2.12475	0.00000	2,066.65000	2.06665	2,124.750	2.90	0.83	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	93.89	000	0.09389	0.00000	101.57	000	0.10157	93.890	3.23	(0.09)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.06	976	104.83990	0.00000	7.09	519	104.76655		2.36	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.07	644	102.63483	0.00000	7.10	439	102.55992		2.34	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.11	550	104.34818	0.00000	7.14	645	104.27171		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		7.52	670	104.32197	0.00000	7.54	274	104.24527		3.83	0.00	208,643.94	2	167,665.00
R2032	On 06/08/2026	Bond Future	0.00		7.54	567	106.19004	0.00000	7.56	261	106.11196		3.75	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00		7.57	457	103.85888	0.00000	7.59	254	103.77918		3.80	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.61	316	105.64287	0.00000	7.63	227	105.56155		3.67	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		7.66	680	103.25142	0.00000	7.68	720	103.16838		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		7.63	449	113.61836	0.00000	7.65	051	113.52725		5.76	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00		7.65	726	115.65290	0.00000	7.67	410	115.56016		6.00	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00		7.68	919	112.60243	0.00000	7.70	695	112.50785		5.96	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		7.73	004	114.53629	0.00000	7.74	883	114.43974		6.14	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		7.78	441	111.41111	0.00000	7.80	433	111.31257		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		7.92	832	107.65737	0.00000	7.95	465	107.48668		5.04	0.00	215,314.74	2	106,133.00
R2035	On 07/05/2026	Bond Future	8.29	Call	2,639.16	000	2.63916	0.00000	2,509.67	000	2.50967	2,639.160	5.68	0.80	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	145.96	000	0.14596	0.00000	167.13	000	0.16713	145.960	6.26	(0.10)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	5,476.16	000	5.47616	0.00000	5,316.66	000	5.31666	5,476.160	6.76	0.95	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	20.28	000	0.02028	0.00000	23.99	000	0.02399	20.280	7.56	(0.01)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	10,398.05	000	10.39805	0.00000	10,228.50	000	10.22850	10,398.050	8.35	1.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	10,511.13	000	10.51113	0.00000	10,341.52	000	10.34152	10,511.130	8.38	1.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	10,793.15	000	10.79315	0.00000	10,623.41	000	10.62341	10,793.150	8.47	1.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	1.04	000	0.00104	0.00000	1.29	000	0.00129	1.040	8.99	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	0.94	000	0.00094	0.00000	1.17	000	0.00117	0.940	8.99	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	0.73	000	0.00073	0.00000	0.91	000	0.00091	0.730	8.99	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	0.07	000	0.00007	0.00000	0.09	000	0.00009	0.070	8.99	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	0.06	000	0.00006	0.00000	0.08	000	0.00008	0.060	8.99	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	0.05	000	0.00005	0.00000	0.06	000	0.00006	0.050	8.99	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		7.95	752	109.58519	0.00000	7.98	497	109.41137		5.09	0.00	0.00	0	156.00
R2035	On 06/08/2026	Bond Future	8.29	Call	2,905.88	000	2.90588	0.00000	2,790.22	000	2.79022	2,905.880	5.63	0.70	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	5,029.67	000	5.02967	0.00000	4,887.10	000	4.88710	5,029.670	6.39	0.84	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	5,456.18	000	5.45618	0.00000	5,310.08	000	5.31008	5,456.180	6.53	0.86	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	7,300.02	000	7.30002	0.00000	7,142.80	000	7.14280	7,300.020	7.09	0.92	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	168.70	000	0.16870	0.00000	183.38	000	0.18338	168.700	7.21	(0.07)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	7,791.81	000	7.79181	0.00000	7,632.44	000	7.63244	7,791.810	7.22	0.93	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	124.54	000	0.12454	0.00000	135.71	000	0.13571	124.540	7.48	(0.05)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	84.24	000	0.08424	0.00000	92.04	000	0.09204	84.240	7.84	(0.04)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	74.24	000	0.07424	0.00000	81.18	000	0.08118	74.240	7.96	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	73.08	000	0.07308	0.00000	79.92	000	0.07992	73.080	7.98	(0.03)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13	Put	33.64	000	0.03364	0.00000	37.05	000	0.03705	33.640	8.40	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22	Put	26.23	000	0.02623	0.00000	28.98	000	0.02898	26.230	8.40	(0.01)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00		7.99	736	106.97172	0.00000	8.02	600	106.79473		5.25	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97	Call	1,795.82	000	1.79582	0.00000	1,713.21	000	1.71321	1,795.820	5.20	0.49	0.00	0	600.00

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										
R2035	On 05/11/2026	Bond Future	8.47	Put	997.37	000	0.99737		0.00000		1,052.72	000	1.05272		997.370		5.99		(0.29)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	5,460.77	000	5.46077		0.00000		5,321.81	000	5.32181		5,460.770		6.49		0.81	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	515.54	000	0.51554		0.00000		546.86	000	0.54686		515.540		6.75		(0.16)	0.00		0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	332.77	000	0.33277		0.00000		354.03	000	0.35403		332.770		7.18		(0.10)	0.00		0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	176.75	000	0.17675		0.00000		188.70	000	0.18870		176.750		7.84		(0.06)	0.00		0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.04565		108.80987		0.00000		8.07562		108.62952				5.18		0.00	0.00		0	0.00
R2035	On 06/05/2027	Bond Future	0.00		8.10079		106.13011		0.00000		8.13214		105.94649				5.33		0.00	0.00		0	0.00
R2035	On 28/02/2035	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
R2037	On 07/05/2026	Bond Future	0.00		8.21750		104.33838		0.00000		8.24897		104.11426				5.74		0.00	49,039,038.60		470	191,278.00
R2037	On 07/05/2026	Bond Future	9.00	Call	5,490.81	000	5.49081		0.00000		5,285.50	000	5.28550		5,490.810		7.63		0.93	0.00		0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	8,588.05	000	8.58805		0.00000		8,369.16	000	8.36916		8,588.050		8.73		0.98	0.00		0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	5.27	000	0.00527		0.00000		6.49	000	0.00649		5.270		9.91		0.00	0.00		0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	17,234.55	000	17.23455		0.00000		17,010.46	000	17.01046		17,234.550		10.30		1.00	0.00		0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00	000	0.00000		0.00000		0.00	000	0.00000				10.30		0.00	0.00		0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.25791		101.94682		0.00000		8.29057		101.71869				6.12		0.00	0.00		0	2,639.00
R2037	On 06/08/2026	Bond Future	10.02	Call	11,489.73	000	11.48973		0.00000		11,271.48	000	11.27148		11,489.730		9.75		0.97	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	20.87	000	0.02087		0.00000		23.46	000	0.02346		20.870		10.18		(0.01)	0.00		0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	3.44	000	0.00344		0.00000		3.96	000	0.00396		3.440		10.18		0.00	0.00		0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.29934		103.69949		0.00000		8.33323		103.46717				6.15		0.00	0.00		0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	8,082.60	000	8.08260		0.00000		7,885.36	000	7.88536		8,082.600		8.36		0.87	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	213.40	000	0.21340		0.00000		229.04	000	0.22904		213.400		9.62		(0.06)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	67.42	000	0.06742		0.00000		73.32	000	0.07332		67.420		9.65		(0.02)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.34778		101.22422		0.00000		8.38300		100.98770				6.39		0.00	0.00		0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,811.82	000	2.81182		0.00000		2,686.64	000	2.68664		2,811.820		6.30		0.55	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	846.68	000	0.84668		0.00000		896.18	000	0.89618		846.680		7.75		(0.19)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	506.53	000	0.50653		0.00000		537.50	000	0.53750		506.530		8.51		(0.12)	0.00		0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.41040		102.91358		0.00000		8.44706		102.67270				6.35		0.00	0.00		0	0.00
R2037	On 31/01/2037	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
R2038	On 07/05/2026	Bond Future	0.00		8.32871		120.20940		0.00000		8.34988		120.03148				5.90		0.00	0.00		0	3,814.00
R2038	On 06/08/2026	Bond Future	0.00		8.36962		122.36200		0.00000		8.39158		122.18083				6.07		0.00	0.00		0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.41723		118.98588		0.00000		8.44003		118.80138				6.19		0.00	0.00		0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.47184		121.02930		0.00000		8.49556		120.84122				6.22		0.00	0.00		0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.53601		117.57150		0.00000		8.56070		117.37991				6.23		0.00	0.00		0	0.00
R2038	On 31/03/2038	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
R2039	On 07/05/2026	Bond Future	0.00		8.43440		112.30438		0.00000		8.46585		112.04166				6.27		0.00	0.00		0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.47629		114.31538		0.00000		8.50884		114.04793				6.43		0.00	0.00		0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.52439		111.30495		0.00000		8.55811		111.03260				6.76		0.00	0.00		0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.57908		113.21650		0.00000		8.61405		112.93916				6.77		0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.64264		110.13221		0.00000		8.67893		109.84990				7.07		0.00	0.00		0	0.00
R2039	On 31/03/2039	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000		0.00000		100.00	000	100.00	000			0.00		0.00	0.00		0	0.00
R2040	On 07/05/2026	Bond Future	0.00		8.48547		106.61288		0.00000		8.51173		106.39654				6.51		0.00	0.00		0	57,658.00
R2040	On 07/05/2026	Bond Future	8.65	Call	2,141.61	000	2.14161		0.00000		2,009.74	000	2.00974		2,141.610		6.94		0.66	0.00		0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	16,219.20	000	16.21920		0.00000		16,003.28	000	16.00328		16,219.200		11.71		1.00	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.01	000	0.00001		0.00000		0.01	000	0.00001		0.010		11.71		0.00	0.00		0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.00	000	0.00000		0.00000		0.00	000	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		8.52968		104.01143	0.00000	8.55682	103.79129			6.97	0.00	0.00	0	41,462.00
R2040	On 05/11/2026	Bond Future	0.00		8.57436		105.79959	0.00000	8.60242	105.57536			7.03	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	10,460.6400		10.46064	0.00000	10,265.42000	10.26542	10,460.640		9.96	0.89	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	195.44000		0.19544	0.00000	207.94000	0.20794	195.440		11.07	(0.05)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	60.67000		0.06067	0.00000	65.31000	0.06531	60.670		11.07	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.62546		103.10992	0.00000	8.65451	102.88157			7.36	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	3,620.51000		3.62051	0.00000	3,493.96000	3.49396	3,620.510		7.42	0.58	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	934.91000		0.93491	0.00000	980.00000	0.98000	934.910		9.14	(0.18)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	567.61000		0.56761	0.00000	596.24000	0.59624	567.610		10.01	(0.11)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.68881		104.83043	0.00000	8.71891	104.59793			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		8.58979		114.31713	0.00000	8.61603	114.07083			6.92	0.00	0.00	0	3,313.00
R2042	On 06/08/2026	Bond Future	0.00		8.63233		116.36414	0.00000	8.65941	116.11343			7.12	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.68033		113.26293	0.00000	8.70830	113.00768			7.51	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		8.73421		115.20810	0.00000	8.76314	114.94809			7.54	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		8.79589		112.03115	0.00000	8.82583	111.76640			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		8.68573		102.99429	0.00000	8.71192	102.75893			7.42	0.00	288,384,012.00	2,800	122,265.00
R2044	On 07/05/2026	Bond Future	10.00	Put	32.05000		0.03205	0.00000	37.62000	0.03762	32.050		11.34	(0.02)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.73044		100.45335	0.00000	8.75743	100.21379			7.97	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		8.77520		102.18031	0.00000	8.80301	101.93637			8.07	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		8.82567		99.55363	0.00000	8.85436	99.30526			8.48	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		8.88669		101.21477	0.00000	8.91631	100.96196			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		8.65892		102.59973	0.00000	8.68500	102.34466			8.06	0.00	0.00	0	284,310.00
R2048	On 07/05/2026	Bond Future	8.30	Call	250.37000		0.25037	0.00000	219.43000	0.21943	250.370		7.00	0.15	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	1,712.40000		1.71240	0.00000	1,585.08000	1.58508	1,712.400		7.91	0.55	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	9.19	Put	300.66000		0.30066	0.00000	341.34000	0.34134	300.660		9.65	(0.13)	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.69594		104.43696	0.00000	8.72275	104.17733			8.32	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		8.73911		101.79835	0.00000	8.76670	101.53395			8.80	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		8.78776		103.54745	0.00000	8.81617	103.27834			8.88	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		8.83965		100.84300	0.00000	8.86891	100.56907			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		8.53692		133.66382	0.00000	8.57321	133.18325			8.31	0.00	0.00	0	75,280.00
R2053	On 06/08/2026	Bond Future	0.00		8.57064		136.05724	0.00000	8.60791	135.56820			8.58	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.60848		132.53886	0.00000	8.64680	132.04098			9.09	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.65068		134.81506	0.00000	8.69009	134.30840			9.17	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.69871		131.20994	0.00000	8.73928	130.69437			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		8.07596		88.43374	0.00000	8.11250	88.20810			5.85	0.00	0.00	0	45,217.00
R209	On 06/08/2026	Bond Future	0.00		8.10785		90.01731	0.00000	8.14573	89.78759			5.98	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.14626		88.41594	0.00000	8.18556	88.18207			6.20	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.19131		89.93493	0.00000	8.23214	89.69679			6.15	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,622.78000		1.62278	0.00000	1,523.39000	1.52339	1,622.780		5.82	0.44	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	901.56000		0.90156	0.00000	961.14000	0.96114	901.560		7.26	(0.23)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.24562		88.28913	0.00000	8.28808	88.04674			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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
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		260.99016	260.99016	0.00000	260.94293	260.94293		0.00	0.00	0.00	0	1,191.00
R210	On 06/08/2026	Bond Future	0.00		265.72736	265.72736	0.00000	265.67925	265.67925		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.84072	266.84072	0.00000	266.79068	266.79068		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		271.48910	271.48910	0.00000	271.43752	271.43752		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		272.52121	272.52121	0.00000	272.46806	272.46806		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		7.33203	100.04978	0.00000	7.34811	99.98618		3.25	0.00	0.00	0	69,591.00
R213	On 06/08/2026	Bond Future	0.00		7.33886	101.84135	0.00000	7.35599	101.77660		3.15	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.36140	100.04517	0.00000	7.37974	99.97908		3.16	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.39509	101.76461	0.00000	7.41483	101.69714		3.04	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		7.44039	99.91818	0.00000	7.46170	99.84928		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		8.48303	84.73145	0.00000	8.50914	84.53949		7.25	0.00	0.00	0	39,563.00
R214	On 06/08/2026	Bond Future	0.00		8.51881	86.24872	0.00000	8.54570	86.05328		7.47	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		8.56162	84.43768	0.00000	8.58933	84.23872		7.86	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		8.61042	85.88873	0.00000	8.63902	85.68611		7.90	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		8.66315	84.02998	0.00000	8.69266	83.82372		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 :												358,983,833.30	3,433	1,644,763.00	
Grand Total:												358,983,833.30	3,433	1,644,763.00	