

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/02/2026

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	1,301.40800	1,301.40800	0.00000	1,303.66400	1,303.66400		0.00	0.00	0.00	0	0.00
AL37	On	06/08/2026			Index Future	0.00	1,324.46200	1,324.46200	0.00000	1,326.75900	1,326.75900		0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026			Index Future	0.00	1,347.51600	1,347.51600	0.00000	1,349.84900	1,349.84900		0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027			Index Future	0.00	1,370.70800	1,370.70800	0.00000	1,373.07900	1,373.07900		0.00	0.00	0.00	0	0.00
AL37	On	06/05/2027			Index Future	0.00	1,393.68900	1,393.68900	0.00000	1,396.09500	1,396.09500		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	1,701.66800	1,701.66800	0.00000	1,705.13600	1,705.13600		0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026			Index Future	0.00	1,731.81300	1,731.81300	0.00000	1,735.34200	1,735.34200		0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026			Index Future	0.00	1,761.95800	1,761.95800	0.00000	1,765.54400	1,765.54400		0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027			Index Future	0.00	1,792.28300	1,792.28300	0.00000	1,795.92700	1,795.92700		0.00	0.00	0.00	0	0.00
AL7T	On	06/05/2027			Index Future	0.00	1,822.33200	1,822.33200	0.00000	1,826.03200	1,826.03200		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	1,441.95200	1,441.95200	0.00000	1,443.23700	1,443.23700		0.00	0.00	0.00	0	75.00
ALBI	On	06/08/2026			Index Future	0.00	1,467.49600	1,467.49600	0.00000	1,468.80400	1,468.80400		0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026			Index Future	0.00	1,493.03900	1,493.03900	0.00000	1,494.36700	1,494.36700		0.00	0.00	0.00	0	0.00
ALBI	On	04/02/2027			Index Future	0.00	1,518.73700	1,518.73700	0.00000	1,520.08400	1,520.08400		0.00	0.00	0.00	0	0.00
ALBI	On	06/05/2027			Index Future	0.00	1,544.19900	1,544.19900	0.00000	1,545.56400	1,545.56400		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	8.45164	96.03705	0.00000	8.42252	96.18909		0.00	0.00	0.00	0	0.00
ES33	On	06/08/2026			Bond Future	0.00	8.50379	97.78025	0.00000	8.47331	97.93501		0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026			Bond Future	0.00	8.56868	95.69421	0.00000	8.53689	95.85097		0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027			Bond Future	0.00	8.64674	97.36056	0.00000	8.61352	97.51925		0.00	0.00	0.00	0	0.00
ES33	On	06/05/2027			Bond Future	0.00	8.73632	95.21874	0.00000	8.70161	95.37916		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	8.90311	96.98745	0.00000	8.89457	97.05773		0.00	0.00	0.00	0	0.00
ES42	On	06/08/2026			Bond Future	0.00	8.95057	98.74793	0.00000	8.94177	98.81943		0.00	0.00	0.00	0	0.00
ES42	On	05/11/2026			Bond Future	0.00	9.00363	96.20649	0.00000	8.99464	96.27854		0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027			Bond Future	0.00	9.06263	97.88058	0.00000	9.05346	97.95304		0.00	0.00	0.00	0	0.00
ES42	On	06/05/2027			Bond Future	0.00	9.13052	95.27510	0.00000	9.12117	95.34783		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	1,415.63500	1,415.63500	0.00000	1,416.88100	1,416.88100		0.00	0.00	14,156,350.00	1	641.00
GOVI	On	06/08/2026			GOVI	0.00	1,440.71300	1,440.71300	0.00000	1,441.98100	1,441.98100		0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026			GOVI	0.00	1,465.79000	1,465.79000	0.00000	1,467.07700	1,467.07700		0.00	0.00	0.00	0	0.00
GOVI	On	04/02/2027			GOVI	0.00	1,491.01800	1,491.01800	0.00000	1,492.32300	1,492.32300		0.00	0.00	0.00	0	0.00
GOVI	On	06/05/2027			GOVI	0.00	1,516.01700	1,516.01700	0.00000	1,517.33900	1,517.33900		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	147.50798	147.50798	0.00000	147.56402	147.56402		0.00	0.00	0.00	0	4,600.00
I2029	On	06/08/2026			Bond Future	0.00	150.18543	150.18543	0.00000	150.24245	150.24245		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		151.32882		151.32882	0.00000	151.38450	151.38450		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00		153.96650		153.96650	0.00000	154.02196	154.02196		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		155.08071		155.08071	0.00000	155.13504	155.13504		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		116.25375		116.25375	0.00000	116.37329	116.37329		1.55	0.00	0.00	0	1,580.00
I2031	On 06/08/2026	Bond Future	0.00		115.95133		115.95133	0.00000	116.07099	116.07099		1.54	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00		117.97319		117.97319	0.00000	118.09413	118.09413		1.47	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00		117.57861		117.57861	0.00000	117.69957	117.69957		1.44	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		119.57152		119.57152	0.00000	119.69341	119.69341		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		146.38091		146.38091	0.00000	146.52849	146.52849		0.00	0.00	0.00	0	7,871.00
I2033	On 06/08/2026	Bond Future	0.00		149.03792		149.03792	0.00000	149.18810	149.18810		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		150.05928		150.05928	0.00000	150.20963	150.20963		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00		152.67501		152.67501	0.00000	152.82684	152.82684		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.66270		153.66270	0.00000	153.81508	153.81508		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		164.98360		164.98360	0.00000	164.95854	164.95854		0.00	0.00	0.00	0	6,223.00
I2038	On 06/08/2026	Bond Future	0.00		165.78781		165.78781	0.00000	165.76058	165.76058		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00		168.67917		168.67917	0.00000	168.65032	168.65032		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00		169.39463		169.39463	0.00000	169.36281	169.36281		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		172.26783		172.26783	0.00000	172.23397	172.23397		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		128.94636		128.94636	0.00000	129.44650	129.44650		3.91	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00		128.44486		128.44486	0.00000	128.95179	128.95179		4.10	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00		130.68455		130.68455	0.00000	131.19931	131.19931		4.11	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		130.07530		130.07530	0.00000	130.59668	130.59668		4.22	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00		132.27978		132.27978	0.00000	132.80869	132.80869		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		147.51243		147.51243	0.00000	148.46037	148.46037		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00		150.19004		150.19004	0.00000	151.15502	151.15502		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00		150.48980		150.48980	0.00000	151.46860	151.46860		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00		153.11240		153.11240	0.00000	154.10702	154.10702		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		153.35460		153.35460	0.00000	154.36363	154.36363		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		153.45661		153.45661	0.00000	153.91054	153.91054		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00		153.80197		153.80197	0.00000	154.26275	154.26275		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		156.48440		156.48440	0.00000	156.95193	156.95193		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00		156.73323		156.73323	0.00000	157.20654	157.20654		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		159.39164		159.39164	0.00000	159.87127	159.87127		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		138.53610		138.53610	0.00000	138.58665	138.58665		5.93	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00		138.20858		138.20858	0.00000	138.25775	138.25775		6.26	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00		140.61864		140.61864	0.00000	140.66761	140.66761		6.35	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		140.18276		140.18276	0.00000	140.22995	140.22995		6.56	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		142.55888		142.55888	0.00000	142.60545	142.60545		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		455.29100		455.29100	0.00000	455.90300	455.90300		0.00	0.00	13,658,730.00		3	251.00
IGOV	On 06/08/2026	Index Future	0.00		463.46600		463.46600	0.00000	464.08900	464.08900		0.00	0.00	0.00		0	0.00
IGOV	On 05/11/2026	Index Future	0.00		471.64200		471.64200	0.00000	472.27500	472.27500		0.00	0.00	0.00		0	0.00
IGOV	On 04/02/2027	Index Future	0.00		479.86600		479.86600	0.00000	480.50800	480.50800		0.00	0.00	0.00		0	0.00
IGOV	On 06/05/2027	Index Future	0.00		488.01600		488.01600	0.00000	488.66800	488.66800		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		6.72892		103.07061	0.00000	6.72659	103.07193		0.28	0.00	0.00		0	0.00
R187	On 06/08/2026	Bond Future	0.00		6.36707		101.18769	0.00000	6.36314	101.18909		0.21	0.00	0.00		0	0.00
R187	On 05/11/2026	Bond Future	0.00		4.94591		102.92816	0.00000	4.93983	102.92886		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		6.77772		106.46898	0.00000	6.77679	106.47040		0.84	0.00	0.00		0	0.00
R188	On 06/08/2026	Bond Future	0.00		6.69966		105.45614	0.00000	6.69855	105.45749		0.86	0.00	0.00		0	0.00
R188	On 05/11/2026	Bond Future	0.00		6.61524		106.69686	0.00000	6.61457	106.69757		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		305.93865		305.93865	0.00000	305.23025	305.23025		0.00	0.00	0.00		0	772.00
R202	On 06/08/2026	Bond Future	0.00		306.09691		306.09691	0.00000	305.37254	305.37254		0.00	0.00	0.00		0	253.00
R202	On 05/11/2026	Bond Future	0.00		311.43543		311.43543	0.00000	310.69635	310.69635		0.00	0.00	0.00		0	0.00
R202	On 04/02/2027	Bond Future	0.00		311.38303		311.38303	0.00000	310.62532	310.62532		0.00	0.00	0.00		0	0.00
R202	On 06/05/2027	Bond Future	0.00		316.66466		316.66466	0.00000	315.89104	315.89104		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		7.13385		105.00223	0.00000	7.07552	105.19349		2.34	0.00	0.00		0	152,679.00
R2030	On 07/05/2026	Bond Future	7.21	Call	580.99000		0.58099	0.00000	702.79000	0.70279	580.990	2.30	0.59	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.71	Call	1,922.53000		1.92253	0.00000	2,100.20000	2.10020	1,922.530	2.87	0.91	0.00		0	1,000.00
R2030	On 07/05/2026	Bond Future	7.92	Put	26.97000		0.02697	0.00000	20.40000	0.02040	26.970	3.10	(0.04)	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	0.00		7.13489		102.87313	0.00000	7.07162	103.06782		2.44	0.00	0.00		0	49,211.00
R2030	On 06/08/2026	Bond Future	7.21	Call	791.86000		0.79186	0.00000	906.79000	0.90679	791.860	2.40	0.56	0.00		0	1,000.00
R2030	On 06/08/2026	Bond Future	7.71	Call	1,963.07000		1.96307	0.00000	2,124.75000	2.12475	1,963.070	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	111.36000	0.11136	0.00000	93.89000	0.09389	111.360	3.23	(0.10)	0.00	0.00	0	1,000.00	
R2030	On 05/11/2026	Bond Future	0.00		7.13821	104.64259	0.00000	7.06976	104.83990		2.36	0.00	0.00	0	0.00		
R2030	On 04/02/2027	Bond Future	0.00		7.15109	102.43491	0.00000	7.07644	102.63483		2.34	0.00	0.00	0	0.00		
R2030	On 06/05/2027	Bond Future	0.00		7.19742	104.14592	0.00000	7.11550	104.34818		2.19	0.00	0.00	0	0.00		
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00		
R2032	On 07/05/2026	Bond Future	0.00		7.56758	104.12662	0.00000	7.52670	104.32197		3.83	0.00	0.00	0	167,665.00		
R2032	On 06/08/2026	Bond Future	0.00		7.58884	105.99120	0.00000	7.54567	106.19004		3.75	0.00	0.00	0	230.00		
R2032	On 05/11/2026	Bond Future	0.00		7.62005	103.65731	0.00000	7.57457	103.85888		3.80	0.00	0.00	0	0.00		
R2032	On 04/02/2027	Bond Future	0.00		7.66118	105.43868	0.00000	7.61316	105.64287		3.67	0.00	0.00	0	0.00		
R2032	On 06/05/2027	Bond Future	0.00		7.71759	103.04482	0.00000	7.66680	103.25142		3.70	0.00	0.00	0	0.00		
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00		
R2033	On 07/05/2026	Bond Future	0.00		7.66992	113.41700	0.00000	7.63449	113.61836		5.76	0.00	0.00	0	9,512.00		
R2033	On 06/08/2026	Bond Future	0.00		7.69450	115.44795	0.00000	7.65726	115.65290		6.00	0.00	0.00	0	223.00		
R2033	On 05/11/2026	Bond Future	0.00		7.72821	112.39476	0.00000	7.68919	112.60243		5.96	0.00	0.00	0	0.00		
R2033	On 04/02/2027	Bond Future	0.00		7.77100	114.32596	0.00000	7.73004	114.53629		6.14	0.00	0.00	0	0.00		
R2033	On 06/05/2027	Bond Future	0.00		7.82745	111.19834	0.00000	7.78441	111.41111		6.07	0.00	0.00	0	0.00		
R2033	On 31/03/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00		
R2035	On 07/05/2026	Bond Future	0.00		7.96325	107.43100	0.00000	7.92832	107.65737		5.04	0.00	21,271,338.00	198	106,133.00		
R2035	On 07/05/2026	Bond Future	8.29	Call	2,455.65000	2.45565	0.00000	2,639.16000	2.63916	2,455.650	5.68	0.78	0.00	0	1,000.00		
R2035	On 07/05/2026	Bond Future	8.55	Put	165.80000	0.16580	0.00000	145.96000	0.14596	165.800	6.26	(0.11)	0.00	0	16,000.00		
R2035	On 07/05/2026	Bond Future	8.79	Call	5,259.28000	5.25928	0.00000	5,476.16000	5.47616	5,259.280	6.76	0.94	0.00	0	1,000.00		
R2035	On 07/05/2026	Bond Future	9.20	Put	22.92000	0.02292	0.00000	20.28000	0.02028	22.920	7.56	(0.02)	0.00	0	1,000.00		
R2035	On 07/05/2026	Bond Future	9.64	Call	10,172.35000	10.17235	0.00000	10,398.05000	10.39805	10,172.350	8.35	1.00	0.00	0	250.00		
R2035	On 07/05/2026	Bond Future	9.66	Call	10,285.39000	10.28539	0.00000	10,511.13000	10.51113	10,285.390	8.38	1.00	0.00	0	200.00		
R2035	On 07/05/2026	Bond Future	9.71	Call	10,567.32000	10.56732	0.00000	10,793.15000	10.79315	10,567.320	8.47	1.00	0.00	0	350.00		
R2035	On 07/05/2026	Bond Future	10.14	Put	1.16000	0.00116	0.00000	1.04000	0.00104	1.160	8.99	0.00	0.00	0	250.00		
R2035	On 07/05/2026	Bond Future	10.16	Put	1.05000	0.00105	0.00000	0.94000	0.00094	1.050	8.99	0.00	0.00	0	200.00		
R2035	On 07/05/2026	Bond Future	10.21	Put	0.81000	0.00081	0.00000	0.73000	0.00073	0.810	8.99	0.00	0.00	0	350.00		
R2035	On 07/05/2026	Bond Future	10.64	Put	0.08000	0.00008	0.00000	0.07000	0.00007	0.080	8.99	0.00	0.00	0	250.00		
R2035	On 07/05/2026	Bond Future	10.66	Put	0.07000	0.00007	0.00000	0.06000	0.00006	0.070	8.99	0.00	0.00	0	200.00		
R2035	On 07/05/2026	Bond Future	10.71	Put	0.05000	0.00005	0.00000	0.05000	0.00005	0.050	8.99	0.00	0.00	0	350.00		
R2035	On 06/08/2026	Bond Future	0.00		7.99392	109.35478	0.00000	7.95752	109.58519		5.09	0.00	0.00	0	156.00		
R2035	On 06/08/2026	Bond Future	8.29	Call	2,742.86000	2.74286	0.00000	2,905.88000	2.90588	2,742.860	5.63	0.68	0.00	0	1,000.00		
R2035	On 06/08/2026	Bond Future	8.71	Call	4,832.91000	4.83291	0.00000	5,029.67000	5.02967	4,832.910	6.39	0.83	0.00	0	350.00		
R2035	On 06/08/2026	Bond Future	8.79	Call	5,255.20000	5.25520	0.00000	5,456.18000	5.45618	5,255.200	6.53	0.85	0.00	0	1,000.00		
R2035	On 06/08/2026	Bond Future	9.13	Call	7,086.17000	7.08617	0.00000	7,300.02000	7.30002	7,086.170	7.09	0.91	0.00	0	200.00		
R2035	On 06/08/2026	Bond Future	9.21	Put	183.14000	0.18314	0.00000	168.70000	0.16870	183.140	7.21	(0.07)	0.00	0	350.00		
R2035	On 06/08/2026	Bond Future	9.22	Call	7,575.59000	7.57559	0.00000	7,791.81000	7.79181	7,575.590	7.22	0.93	0.00	0	250.00		
R2035	On 06/08/2026	Bond Future	9.39	Put	135.17000	0.13517	0.00000	124.54000	0.12454	135.170	7.48	(0.06)	0.00	0	1,000.00		
R2035	On 06/08/2026	Bond Future	9.63	Put	91.34000	0.09134	0.00000	84.24000	0.08424	91.340	7.84	(0.04)	0.00	0	200.00		
R2035	On 06/08/2026	Bond Future	9.71	Put	80.47000	0.08047	0.00000	74.24000	0.07424	80.470	7.96	(0.03)	0.00	0	350.00		
R2035	On 06/08/2026	Bond Future	9.72	Put	79.21000	0.07921	0.00000	73.08000	0.07308	79.210	7.98	(0.03)	0.00	0	250.00		
R2035	On 06/08/2026	Bond Future	10.13	Put	36.48000	0.03648	0.00000	33.64000	0.03364	36.480	8.40	(0.02)	0.00	0	200.00		
R2035	On 06/08/2026	Bond Future	10.22	Put	28.48000	0.02848	0.00000	26.23000	0.02623	28.480	8.40	(0.01)	0.00	0	250.00		
R2035	On 05/11/2026	Bond Future	0.00		8.03518	106.73809	0.00000	7.99736	106.97172		5.25	0.00	0.00	0	0.00		
R2035	On 05/11/2026	Bond Future	7.97	Call	1,679.02000	1.67902	0.00000	1,795.82000	1.79582	1,679.020	5.20	0.47	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	1,062.50	0000	1.06250	0.00000	997.37	0000	0.99737	1,062.500	5.99	(0.30)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	5,270.31	0000	5.27031	0.00000	5,460.77	0000	5.46077	5,270.310	6.49	0.80	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	550.43	0000	0.55043	0.00000	515.54	0000	0.51554	550.430	6.75	(0.17)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	355.60	0000	0.35560	0.00000	332.77	0000	0.33277	355.600	7.18	(0.11)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	188.87	0000	0.18887	0.00000	176.75	0000	0.17675	188.870	7.84	(0.06)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.08502		108.57304	0.00000	8.04565		108.80987		5.18	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	0.00		8.14174		105.89034	0.00000	8.10079		106.13011		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		8.24699		104.12834	0.00000	8.21750		104.33838		5.74	0.00	239,286,925.32	2,298	191,278.00
R2037	On 07/05/2026	Bond Future	9.00	Call	5,292.05	0000	5.29205	0.00000	5,490.81	0000	5.49081	5,292.050	7.63	0.93	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	8,380.51	0000	8.38051	0.00000	8,588.05	0000	8.58805	8,380.510	8.73	0.98	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	5.70	0000	0.00570	0.00000	5.27	0000	0.00527	5.700	9.91	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	17,024.52	00	17.02452	0.00000	17,234.55	0000	17.23455	17,024.520	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		8.28851		101.73306	0.00000	8.25791		101.94682		6.12	0.00	0.00	0	2,639.00
R2037	On 06/08/2026	Bond Future	10.02	Call	11,282.06	00	11.28206	0.00000	11,489.73	0000	11.48973	11,282.060	9.75	0.96	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	22.28	0000	0.02228	0.00000	20.87	0000	0.02087	22.280	10.18	(0.01)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	3.69	0000	0.00369	0.00000	3.44	0000	0.00344	3.690	10.18	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.33095		103.48278	0.00000	8.29934		103.69949		6.15	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	7,892.51	0000	7.89251	0.00000	8,082.60	0000	8.08260	7,892.510	8.36	0.86	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	224.23	0000	0.22423	0.00000	213.40	0000	0.21340	224.230	9.62	(0.06)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	71.25	0000	0.07125	0.00000	67.42	0000	0.06742	71.250	9.65	(0.02)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.38048		101.00460	0.00000	8.34778		101.22422		6.39	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,688.67	0000	2.68867	0.00000	2,811.82	0000	2.81182	2,688.670	6.30	0.54	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	886.68	0000	0.88668	0.00000	846.68	0000	0.84668	886.680	7.75	(0.20)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	530.53	0000	0.53053	0.00000	506.53	0000	0.50653	530.530	8.51	(0.12)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.44424		102.69121	0.00000	8.41040		102.91358		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		8.35808		119.96266	0.00000	8.32871		120.20940		5.90	0.00	0.00	0	3,814.00
R2038	On 06/08/2026	Bond Future	0.00		8.40008		122.11080	0.00000	8.36962		122.36200		6.07	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.44871		118.73124	0.00000	8.41723		118.98588		6.19	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.50440		120.77123	0.00000	8.47184		121.02930		6.22	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.56969		117.31025	0.00000	8.53601		117.57150		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		8.45341		112.14547	0.00000	8.43440		112.30438		6.27	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.49596		114.15365	0.00000	8.47629		114.31538		6.43	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.54465		111.14120	0.00000	8.52439		111.30495		6.76	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.59995		113.05087	0.00000	8.57908		113.21650		6.77	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.66413		109.96491	0.00000	8.64264		110.13221		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	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		8.47878		106.66810	0.00000	8.48547		106.61288		6.51	0.00	292,697,266.40	2,744	60,202.00
R2040	On 07/05/2026	Bond Future	8.65	Call	2,170.18	0000	2.17018	0.00000	2,141.61	0000	2.14161	2,170.180	6.94	0.67	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	16,274.23	00	16.27423	0.00000	16,219.20	0000	16.21920	16,274.230	11.71	1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.01	0000	0.00001	0.00000	0.01	0000	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	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		8.52275		104.06774	0.00000	8.52968	104.01143			6.97	0.00	0.00	0	41,462.00
R2040	On 05/11/2026	Bond Future	0.00		8.56712		105.85755	0.00000	8.57436	105.79959			7.03	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	10,508.9200		10.50892	0.00000	10,460.64000	10.46064	10,508.920		9.96	0.89	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	190.96000		0.19096	0.00000	195.44000	0.19544	190.960		11.07	(0.05)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	58.95000		0.05895	0.00000	60.67000	0.06067	58.950		11.07	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.61787		103.16970	0.00000	8.62546	103.10992			7.36	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	3,651.01000		3.65101	0.00000	3,620.51000	3.62051	3,651.010		7.42	0.58	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	920.85000		0.92085	0.00000	934.91000	0.93491	920.850		9.14	(0.18)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	558.31000		0.55831	0.00000	567.61000	0.56761	558.310		10.01	(0.11)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.68083		104.89219	0.00000	8.68881	104.83043			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		8.57794		114.42862	0.00000	8.58979	114.31713			6.92	0.00	0.00	0	3,313.00
R2042	On 06/08/2026	Bond Future	0.00		8.62009		116.47773	0.00000	8.63233	116.36414			7.12	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.66761		113.37929	0.00000	8.68033	113.26293			7.51	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		8.72097		115.32739	0.00000	8.73421	115.20810			7.54	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		8.78209		112.15348	0.00000	8.79589	112.03115			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		8.67904		103.05454	0.00000	8.68573	102.99429			7.42	0.00	0.00	0	122,265.00
R2044	On 07/05/2026	Bond Future	10.00	Put	29.75000		0.02975	0.00000	32.05000	0.03205	29.750		11.34	(0.02)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.72354		100.51473	0.00000	8.73044	100.45335			7.97	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		8.76802		102.24343	0.00000	8.77520	102.18031			8.07	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		8.81818		99.61862	0.00000	8.82567	99.55363			8.48	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		8.87886		101.28177	0.00000	8.88669	101.21477			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		8.64728		102.71390	0.00000	8.65892	102.59973			8.06	0.00	0.00	0	284,310.00
R2048	On 07/05/2026	Bond Future	8.30	Call	262.61000		0.26261	0.00000	250.37000	0.25037	262.610		7.00	0.15	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	1,766.38000		1.76638	0.00000	1,712.40000	1.71240	1,766.380		7.91	0.56	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	9.19	Put	280.38000		0.28038	0.00000	300.66000	0.30066	280.380		9.65	(0.12)	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.68397		104.55322	0.00000	8.69594	104.43696			8.32	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		8.72674		101.91726	0.00000	8.73911	101.79835			8.80	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		8.77494		103.66926	0.00000	8.78776	103.54745			8.88	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		8.82636		100.96781	0.00000	8.83965	100.84300			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		8.54077		133.61270	0.00000	8.53692	133.66382			8.31	0.00	0.00	0	75,280.00
R2053	On 06/08/2026	Bond Future	0.00		8.57459		136.00526	0.00000	8.57064	136.05724			8.58	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.61246		132.48700	0.00000	8.60848	132.53886			9.09	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.65468		134.76348	0.00000	8.65068	134.81506			9.17	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.70273		131.15870	0.00000	8.69871	131.20994			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		8.10562		88.25053	0.00000	8.07596	88.43374			5.85	0.00	0.00	0	45,217.00
R209	On 06/08/2026	Bond Future	0.00		8.13859		89.83083	0.00000	8.10785	90.01731			5.98	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.17802		88.22688	0.00000	8.14626	88.41594			6.20	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.22415		89.74333	0.00000	8.19131	89.93493			6.15	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,537.32000		1.53732	0.00000	1,622.78000	1.62278	1,537.320		5.82	0.42	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	944.15000		0.94415	0.00000	901.56000	0.90156	944.150		7.26	(0.24)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.27958		88.09520	0.00000	8.24562	88.28913			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	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	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	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	0.00
R210	On 07/05/2026	Bond Future	0.00		260.91936	260.91936	0.00000	260.99016	260.99016		0.00		0.00	0	1,191.00
R210	On 06/08/2026	Bond Future	0.00		265.65537	265.65537	0.00000	265.72736	265.72736		0.00		0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.77238	266.77238	0.00000	266.84072	266.84072		0.00		0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		271.42165	271.42165	0.00000	271.48910	271.48910		0.00		0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		272.45667	272.45667	0.00000	272.52121	272.52121		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	0.00
R213	On 07/05/2026	Bond Future	0.00		7.36807	99.90730	0.00000	7.33203	100.04978		3.25		0.00	0	69,591.00
R213	On 06/08/2026	Bond Future	0.00		7.37725	101.69630	0.00000	7.33886	101.84135		3.15		0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.40216	99.89836	0.00000	7.36140	100.04517		3.16		0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.43858	101.61603	0.00000	7.39509	101.76461		3.04		0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		7.48685	99.76804	0.00000	7.44039	99.91818		3.03		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	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	0.00
R214	On 07/05/2026	Bond Future	0.00		8.49189	84.66624	0.00000	8.48303	84.73145		7.25		0.00	0	39,563.00
R214	On 06/08/2026	Bond Future	0.00		8.52793	86.18236	0.00000	8.51881	86.24872		7.47		0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		8.57093	84.37076	0.00000	8.56162	84.43768		7.86		0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		8.61992	85.82135	0.00000	8.61042	85.88873		7.90		0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		8.67283	83.96224	0.00000	8.66315	84.02998		8.26		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	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	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	0.00
Total for Derivatives :												581,070,609.72		5,244	1,647,311.00
Grand Total:												581,070,609.72		5,244	1,647,311.00