

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/02/2026

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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	1,298.59500	1,298.59500	0.00000	1,301.40800	1,301.40800	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,321.60000	1,321.60000	0.00000	1,324.46200	1,324.46200	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,344.60700	1,344.60700	0.00000	1,347.51600	1,347.51600	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,367.75200	1,367.75200	0.00000	1,370.70800	1,370.70800	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,390.68800	1,390.68800	0.00000	1,393.68900	1,393.68900	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	1,692.61500	1,692.61500	0.00000	1,701.66800	1,701.66800	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,722.59900	1,722.59900	0.00000	1,731.81300	1,731.81300	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,752.58700	1,752.58700	0.00000	1,761.95800	1,761.95800	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,782.75600	1,782.75600	0.00000	1,792.28300	1,792.28300	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,812.65000	1,812.65000	0.00000	1,822.33200	1,822.33200	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	1,433.78100	1,433.78100	0.00000	1,441.95200	1,441.95200	0.00	0.00	0.00	0	75.00
ALBI	On 06/08/2026		Index Future	0.00	1,459.18000	1,459.18000	0.00000	1,467.49600	1,467.49600	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,484.58200	1,484.58200	0.00000	1,493.03900	1,493.03900	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,510.13700	1,510.13700	0.00000	1,518.73700	1,518.73700	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,535.46100	1,535.46100	0.00000	1,544.19900	1,544.19900	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	8.53919	95.58176	0.00000	8.45164	96.03705	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	8.59546	97.31670	0.00000	8.50379	97.78025	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	8.66468	95.22278	0.00000	8.56868	95.69421	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	8.74751	96.88121	0.00000	8.64674	97.36056	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	8.84218	94.73157	0.00000	8.73632	95.21874	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	9.00518	96.15323	0.00000	8.90311	96.98745	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.05584	97.89853	0.00000	8.95057	98.74793	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.11220	95.34250	0.00000	9.00363	96.20649	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.17465	97.00180	0.00000	9.06263	97.88058	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.24622	94.38171	0.00000	9.13052	95.27510	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	1,407.36500	1,407.36500	0.00000	1,415.63500	1,415.63500	0.00	0.00	1,125,892,000.00	80	603.00
GOVI	On 06/08/2026		GOVI	0.00	1,432.29700	1,432.29700	0.00000	1,440.71300	1,440.71300	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,457.23100	1,457.23100	0.00000	1,465.79000	1,465.79000	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,482.31500	1,482.31500	0.00000	1,491.01800	1,491.01800	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,507.17200	1,507.17200	0.00000	1,516.01700	1,516.01700	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	147.40168	147.40168	0.00000	147.50798	147.50798	0.00	0.00	0.00	0	4,600.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 06/08/2026	Bond Future	0.00	150.07725	150.07725	0.00000	150.18543	150.18543		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00	151.21906	151.21906	0.00000	151.32882	151.32882		0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027	Bond Future	0.00	153.85519	153.85519	0.00000	153.96650	153.96650		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00	154.96793	154.96793	0.00000	155.08071	155.08071		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	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	116.23965	116.23965	0.00000	116.25375	116.25375		1.55	0.00	0.00	0	1,580.00
I2031	On 06/08/2026	Bond Future	0.00	115.93696	115.93696	0.00000	115.95133	115.95133		1.54	0.00	5,449,037.12	47	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	117.95885	117.95885	0.00000	117.97319	117.97319		1.47	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.56421	117.56421	0.00000	117.57861	117.57861		1.44	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.55729	119.55729	0.00000	119.57152	119.57152		1.35	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	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	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00	145.42304	145.42304	0.00000	146.38091	146.38091		0.00	0.00	5,380,652.48	37	7,834.00
I2033	On 06/08/2026	Bond Future	0.00	148.06271	148.06271	0.00000	149.03792	149.03792		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	149.06736	149.06736	0.00000	150.05928	150.05928		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	151.66617	151.66617	0.00000	152.67501	152.67501		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	152.63721	152.63721	0.00000	153.66270	153.66270		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	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	164.46184	164.46184	0.00000	164.98360	164.98360		0.00	0.00	0.00	0	6,223.00
I2038	On 06/08/2026	Bond Future	0.00	165.25675	165.25675	0.00000	165.78781	165.78781		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	168.13920	168.13920	0.00000	168.67917	168.67917		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	168.84557	168.84557	0.00000	169.39463	169.39463		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	171.71010	171.71010	0.00000	172.26783	172.26783		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	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	128.93086	128.93086	0.00000	128.94636	128.94636		3.91	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	128.42913	128.42913	0.00000	128.44486	128.44486		4.10	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	130.66878	130.66878	0.00000	130.68455	130.68455		4.11	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	130.05947	130.05947	0.00000	130.07530	130.07530		4.22	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	132.26406	132.26406	0.00000	132.27978	132.27978		4.20	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	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	145.94711	145.94711	0.00000	147.51243	147.51243		0.00	0.00	15,908,234.99	109	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	148.59624	148.59624	0.00000	150.19004	150.19004		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	148.86849	148.86849	0.00000	150.48980	150.48980		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	151.46321	151.46321	0.00000	153.11240	153.11240		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	151.67780	151.67780	0.00000	153.35460	153.35460		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	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	152.38215	152.38215	0.00000	153.45661	153.45661		0.00	0.00	22,704,940.35	149	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	152.70793	152.70793	0.00000	153.80197	153.80197		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	155.37165	155.37165	0.00000	156.48440	156.48440		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	155.60138	155.60138	0.00000	156.73323	156.73323		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	158.24115	158.24115	0.00000	159.39164	159.39164		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	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	138.04188	138.04188	0.00000	138.53610	138.53610		5.93	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	137.70550	137.70550	0.00000	138.20858	138.20858		6.26	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	140.10721	140.10721	0.00000	140.61864	140.61864		6.35	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	139.66245	139.66245	0.00000	140.18276	140.18276		6.56	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	142.03004	142.03004	0.00000	142.55888	142.55888		6.60	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		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	Contracts Traded	Open Interest
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
IGOV	On 07/05/2026		Index Future	0.00	453.04100	453.04100	0.00000	455.29100	455.29100	0.00	0.00	0.00	0	251.00
IGOV	On 06/08/2026		Index Future	0.00	461.17700	461.17700	0.00000	463.46600	463.46600	0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026		Index Future	0.00	469.31300	469.31300	0.00000	471.64200	471.64200	0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027		Index Future	0.00	477.49700	477.49700	0.00000	479.86600	479.86600	0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027		Index Future	0.00	485.60800	485.60800	0.00000	488.01600	488.01600	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	6.74334	103.06244	0.00000	6.72892	103.07061	0.28	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.39153	101.17901	0.00000	6.36707	101.18769	0.21	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	5.02064	102.91957	0.00000	4.94591	102.92816	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	6.77804	106.46849	0.00000	6.77772	106.46898	0.84	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	6.70004	105.45568	0.00000	6.69966	105.45614	0.86	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	6.61549	106.69660	0.00000	6.61524	106.69686	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	304.87893	304.87893	0.00000	305.93865	305.93865	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	305.01796	305.01796	0.00000	306.09691	306.09691	0.00	0.00	5,490,323.28	18	253.00
R202	On 05/11/2026		Bond Future	0.00	310.33830	310.33830	0.00000	311.43543	311.43543	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	310.26738	310.26738	0.00000	311.38303	311.38303	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	315.53108	315.53108	0.00000	316.66466	316.66466	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	7.18166	104.84578	0.00000	7.13385	105.00223	2.34	0.00	0.00	0	152,679.00
R2030	On 07/05/2026		Bond Future	7.21 Call	490.08000	0.49008	0.00000	580.99000	0.58099	490.080	2.30	0.54	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	1,779.59000	1.77959	0.00000	1,922.53000	1.92253	1,779.590	2.87	0.89	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	33.53000	0.03353	0.00000	26.97000	0.02697	33.530	3.10	(0.05)	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.18675	102.71390	0.00000	7.13489	102.87313	2.44	0.00	0.00	0	49,211.00
R2030	On 06/08/2026		Bond Future	7.21 Call	704.05000	0.70405	0.00000	791.86000	0.79186	704.050	2.40	0.52	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	Contracts Traded	Open Interest	
R2030	On 06/08/2026	Bond Future	7.71	Call	1,834.06000	1.83406	0.00000	1,963.07000	1.96307	1,834.060	2.90	0.79	0.00	0	1,000.00
R2030	On 06/08/2026	Bond Future	8.06	Put	127.45000	0.12745	0.00000	111.36000	0.11136	127.450	3.23	(0.12)	0.00	0	1,000.00
R2030	On 05/11/2026	Bond Future	0.00		7.19444	104.48086	0.00000	7.13821	104.64259		2.36	0.00	0.00	0	0.00
R2030	On 04/02/2027	Bond Future	0.00		7.21256	102.27065	0.00000	7.15109	102.43491		2.34	0.00	0.00	0	0.00
R2030	On 06/05/2027	Bond Future	0.00		7.26508	103.97924	0.00000	7.19742	104.14592		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		7.62997	103.82937	0.00000	7.56758	104.12662		3.83	0.00	0.00	0	167,665.00
R2032	On 06/08/2026	Bond Future	0.00		7.65473	105.68861	0.00000	7.58884	105.99120		3.75	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00		7.68965	103.34979	0.00000	7.62005	103.65731		3.80	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00		7.73491	105.12614	0.00000	7.66118	105.43868		3.67	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00		7.79587	102.72742	0.00000	7.71759	103.04482		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		7.73206	113.06493	0.00000	7.66992	113.41700		5.76	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00		7.75983	115.08954	0.00000	7.69450	115.44795		6.00	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00		7.79687	112.03053	0.00000	7.72821	112.39476		5.96	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00		7.84334	113.95570	0.00000	7.77100	114.32596		6.14	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		7.90378	110.82227	0.00000	7.82745	111.19834		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		8.05070	106.86699	0.00000	7.96325	107.43100		5.04	0.00	205,184,620.80	1,920	105,569.00
R2035	On 07/05/2026	Bond Future	8.29	Call	2,029.25000	2.02925	0.00000	2,455.65000	2.45565	2,029.250	5.68	0.71	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31	Put	476.73000	0.47673	0.00000	346.21000	0.34621	476.730	5.73	(0.27)	(34,785,655.63)	16,000	16,000.00
R2035	On 07/05/2026	Bond Future	8.55	Put	233.23000	0.23323	0.00000	165.80000	0.16580	233.230	6.26	(0.15)	(18,598,271.33)	16,000	16,000.00
R2035	On 07/05/2026	Bond Future	8.79	Call	4,729.07000	4.72907	0.00000	5,259.28000	5.25928	4,729.070	6.76	0.92	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20	Put	33.01000	0.03301	0.00000	22.92000	0.02292	33.010	7.56	(0.02)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64	Call	9,611.09000	9.61109	0.00000	10,172.35000	10.17235	9,611.090	8.35	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66	Call	9,723.97000	9.72397	0.00000	10,285.39000	10.28539	9,723.970	8.38	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71	Call	10,005.56000	10.00556	0.00000	10,567.32000	10.56732	10,005.560	8.47	0.99	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14	Put	1.68000	0.00168	0.00000	1.16000	0.00116	1.680	8.99	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16	Put	1.52000	0.00152	0.00000	1.05000	0.00105	1.520	8.99	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21	Put	1.18000	0.00118	0.00000	0.81000	0.00081	1.180	8.99	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64	Put	0.12000	0.00012	0.00000	0.08000	0.00008	0.120	8.99	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66	Put	0.10000	0.00010	0.00000	0.07000	0.00007	0.100	8.99	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71	Put	0.08000	0.00008	0.00000	0.05000	0.00005	0.080	8.99	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00		8.08507	108.78064	0.00000	7.99392	109.35478		5.09	0.00	0.00	0	156.00
R2035	On 06/08/2026	Bond Future	7.70	Call	481.19000	0.48119	0.00000	639.85000	0.63985	481.190	4.61	0.24	9,667,468.58	5,000	5,000.00
R2035	On 06/08/2026	Bond Future	7.95	Call	1,092.35000	1.09235	0.00000	1,352.96000	1.35296	1,092.350	5.01	0.42	16,544,860.00	5,000	5,000.00
R2035	On 06/08/2026	Bond Future	8.29	Call	2,362.75000	2.36275	0.00000	2,742.86000	2.74286	2,362.750	5.63	0.63	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34	Put	997.56000	0.99756	0.00000	817.66000	0.81766	997.560	5.72	(0.35)	(13,750,969.10)	5,000	5,000.00
R2035	On 06/08/2026	Bond Future	8.71	Call	4,359.53000	4.35953	0.00000	4,832.91000	4.83291	4,359.530	6.39	0.80	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79	Call	4,769.74000	4.76974	0.00000	5,255.20000	5.25520	4,769.740	6.53	0.83	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13	Call	6,563.28000	6.56328	0.00000	7,086.17000	7.08617	6,563.280	7.09	0.90	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21	Put	228.08000	0.22808	0.00000	183.14000	0.18314	228.080	7.21	(0.09)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22	Call	7,045.66000	7.04566	0.00000	7,575.59000	7.57559	7,045.660	7.22	0.91	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39	Put	168.67000	0.16867	0.00000	135.17000	0.13517	168.670	7.48	(0.07)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63	Put	114.13000	0.11413	0.00000	91.34000	0.09134	114.130	7.84	(0.05)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71	Put	100.56000	0.10056	0.00000	80.47000	0.08047	100.560	7.96	(0.04)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72	Put	98.98000	0.09898	0.00000	79.21000	0.07921	98.980	7.98	(0.04)	0.00	0	250.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 06/08/2026	Bond Future	10.13	Put	45.92000	0.04592	0.00000	36.48000	0.03648	45.920	8.40	(0.02)	0.00	0	200.00	
R2035	On 06/08/2026	Bond Future	10.22	Put	36.05000	0.03605	0.00000	28.48000	0.02848	36.050	8.40	(0.02)	0.00	0	250.00	
R2035	On 05/11/2026	Bond Future	0.00		8.13015	106.15434	0.00000	8.03518	106.73809		5.25	0.00	0.00	0	0.00	
R2035	On 05/11/2026	Bond Future	7.97	Call	1,412.93000	1.41293	0.00000	1,679.02000	1.67902	1,412.930	5.20	0.43	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.47	Put	1,245.89000	1.24589	0.00000	1,062.50000	1.06250	1,245.890	5.99	(0.34)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.80	Call	4,810.47000	4.81047	0.00000	5,270.31000	5.27031	4,810.470	6.49	0.77	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	8.97	Put	651.45000	0.65145	0.00000	550.43000	0.55043	651.450	6.75	(0.19)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	9.30	Put	422.81000	0.42281	0.00000	355.60000	0.35560	422.810	7.18	(0.13)	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.80	Put	225.36000	0.22536	0.00000	188.87000	0.18887	225.360	7.84	(0.07)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00		8.18419	107.97950	0.00000	8.08502	108.57304		5.18	0.00	0.00	0	0.00	
R2035	On 06/05/2027	Bond Future	0.00		8.24528	105.28720	0.00000	8.14174	105.89034		5.33	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2037	On 07/05/2026	Bond Future	0.00		8.33412	103.51111	0.00000	8.24699	104.12834		5.74	0.00	20,702,222.00	200	191,078.00	
R2037	On 07/05/2026	Bond Future	9.00	Call	4,722.75000	4.72275	0.00000	5,292.05000	5.29205	4,722.750	7.63	0.90	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	9.49	Call	7,775.16000	7.77516	0.00000	8,380.51000	8.38051	7,775.160	8.73	0.97	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.06	Put	8.10000	0.00810	0.00000	5.70000	0.00570	8.100	9.91	(0.01)	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.95	Call	16,407.33000	16.40733	0.00000	17,024.52000	17.02452	16,407.330	10.30	1.00	0.00	0	142.00	
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.30	0.00	0.00	0	142.00	
R2037	On 06/08/2026	Bond Future	0.00		8.37895	101.10474	0.00000	8.28851	101.73306		6.12	0.00	0.00	0	2,639.00	
R2037	On 06/08/2026	Bond Future	10.02	Call	10,677.54000	10.67754	0.00000	11,282.06000	11.28206	10,677.540	9.75	0.96	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70	Put	28.18000	0.02818	0.00000	22.28000	0.02228	28.180	10.18	(0.01)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30	Put	4.84000	0.00484	0.00000	3.69000	0.00369	4.840	10.18	0.00	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00		8.42466	102.84389	0.00000	8.33095	103.48278		6.15	0.00	0.00	0	0.00	
R2037	On 05/11/2026	Bond Future	9.46	Call	7,346.16000	7.34616	0.00000	7,892.51000	7.89251	7,346.160	8.36	0.84	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23	Put	263.47000	0.26347	0.00000	224.23000	0.22423	263.470	9.62	(0.07)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83	Put	85.74000	0.08574	0.00000	71.25000	0.07125	85.740	9.65	(0.03)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00		8.47775	100.35499	0.00000	8.38048	101.00460		6.39	0.00	0.00	0	0.00	
R2037	On 04/02/2027	Bond Future	8.44	Call	2,349.29000	2.34929	0.00000	2,688.67000	2.68867	2,349.290	6.30	0.50	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31	Put	1,021.05000	1.02105	0.00000	886.68000	0.88668	1,021.050	7.75	(0.22)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81	Put	612.84000	0.61284	0.00000	530.53000	0.53053	612.840	8.51	(0.14)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00		8.54528	102.03105	0.00000	8.44424	102.69121		6.35	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2038	On 07/05/2026	Bond Future	0.00		8.44001	119.27811	0.00000	8.35808	119.96266		5.90	0.00	0.00	0	3,814.00	
R2038	On 06/08/2026	Bond Future	0.00		8.48505	121.41397	0.00000	8.40008	122.11080		6.07	0.00	0.00	0	0.00	
R2038	On 05/11/2026	Bond Future	0.00		8.53679	118.02276	0.00000	8.44871	118.73124		6.19	0.00	0.00	0	0.00	
R2038	On 04/02/2027	Bond Future	0.00		8.59581	120.05086	0.00000	8.50440	120.77123		6.22	0.00	0.00	0	0.00	
R2038	On 06/05/2027	Bond Future	0.00		8.66462	116.57821	0.00000	8.56969	117.31025		6.23	0.00	0.00	0	0.00	
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2039	On 07/05/2026	Bond Future	0.00		8.54549	111.38025	0.00000	8.45341	112.14547		6.27	0.00	0.00	0	0.00	
R2039	On 06/08/2026	Bond Future	0.00		8.59126	113.37471	0.00000	8.49596	114.15365		6.43	0.00	0.00	0	0.00	
R2039	On 05/11/2026	Bond Future	0.00		8.64324	110.34918	0.00000	8.54465	111.14120		6.76	0.00	0.00	0	0.00	
R2039	On 04/02/2027	Bond Future	0.00		8.70206	112.24543	0.00000	8.59995	113.05087		6.77	0.00	0.00	0	0.00	
R2039	On 06/05/2027	Bond Future	0.00		8.76993	109.14642	0.00000	8.66413	109.96491		7.07	0.00	0.00	0	0.00	
R2039	On 31/03/2039	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R2040	On 07/05/2026	Bond Future	0.00		8.58104	105.82856	0.00000	8.47878	106.66810		6.51	0.00	0.00	0	60,202.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 07/05/2026	Bond Future	8.65	1,641.53000	1.64153	0.00000	2,170.18000	2.17018	1,641.530	6.94	0.57	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	15,435.6000	15.43560	0.00000	16,274.23000	16.27423	15,435.600	11.71	1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	11.71	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	0.00000	0.00000	0.00000	0.00000	0.00000		11.71	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00	8.62849	103.21310	0.00000	8.52275	104.06774		6.97	0.00	0.00	0	41,462.00
R2040	On 05/11/2026	Bond Future	0.00	8.67627	104.98846	0.00000	8.56712	105.85755		7.03	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	9,740.52000	9.74052	0.00000	10,508.92000	10.50892	9,740.520	9.96	0.87	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	232.10000	0.23210	0.00000	190.96000	0.19096	232.100	11.07	(0.05)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	73.72000	0.07372	0.00000	58.95000	0.05895	73.720	11.07	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00	8.73071	102.28593	0.00000	8.61787	103.16970		7.36	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	3,153.27000	3.15327	0.00000	3,651.01000	3.65101	3,153.270	7.42	0.54	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	1,084.80000	1.08480	0.00000	920.85000	0.92085	1,084.800	9.14	(0.20)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	659.68000	0.65968	0.00000	558.31000	0.55831	659.680	10.01	(0.13)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00	8.79754	103.99401	0.00000	8.68083	104.89219		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	8.68008	113.47292	0.00000	8.57794	114.42862		6.92	0.00	0.00	0	3,313.00
R2042	On 06/08/2026	Bond Future	0.00	8.72551	115.50487	0.00000	8.62009	116.47773		7.12	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00	8.77638	112.38992	0.00000	8.66761	113.37929		7.51	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00	8.83329	114.32124	0.00000	8.72097	115.32739		7.54	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00	8.89813	111.13086	0.00000	8.78209	112.15348		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	8.78105	102.14161	0.00000	8.67904	103.05454		7.42	0.00	0.00	0	122,265.00
R2044	On 07/05/2026	Bond Future	10.00	45.16000	0.04516	0.00000	29.75000	0.02975	45.160	11.34	(0.02)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00	8.82868	99.58547	0.00000	8.72354	100.51473		7.97	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00	8.87622	101.29842	0.00000	8.76802	102.24343		8.07	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00	8.92968	98.65758	0.00000	8.81818	99.61862		8.48	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00	8.99380	100.30505	0.00000	8.87886	101.28177		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	8.74911	101.72195	0.00000	8.64728	102.71390		8.06	0.00	0.00	0	284,310.00
R2048	On 07/05/2026	Bond Future	8.30	138.15000	0.13815	0.00000	262.61000	0.26261	138.150	7.00	0.09	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	1,251.69000	1.25169	0.00000	1,766.38000	1.76638	1,251.690	7.91	0.46	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	9.19	417.22000	0.41722	0.00000	280.38000	0.28038	417.220	9.65	(0.17)	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00	8.78866	103.54350	0.00000	8.68397	104.55322		8.32	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00	8.83433	100.89043	0.00000	8.72674	101.91726		8.80	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00	8.88565	102.62496	0.00000	8.77494	103.66926		8.88	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00	8.94023	99.90631	0.00000	8.82636	100.96781		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	8.63753	132.33858	0.00000	8.54077	133.61270		8.31	0.00	0.00	0	75,280.00
R2053	On 06/08/2026	Bond Future	0.00	8.67400	134.70838	0.00000	8.57459	136.00526		8.58	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00	8.71458	131.16798	0.00000	8.61246	132.48700		9.09	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00	8.75965	133.42205	0.00000	8.65468	134.76348		9.17	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	8.81067	129.79532	0.00000	8.70273	131.15870		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	8.19275	87.71515	0.00000	8.10562	88.25053		5.85	0.00	0.00	0	45,217.00
R209	On 06/08/2026	Bond Future	0.00	8.22891	89.28582	0.00000	8.13859	89.83083		5.98	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00	8.27162	87.67269	0.00000	8.17802	88.22688		6.20	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	8.32126	89.17984	0.00000	8.22415	89.74333		6.15	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	Contracts Traded	Open Interest	
R209	On 04/02/2027	Bond Future	8.03	Call	1,307.89000	1.30789	0.00000	1,537.32000	1.53732	1,307.890	5.82	0.38	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,085.14000	1.08514	0.00000	944.15000	0.94415	1,085.140	7.26	(0.27)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.38041	87.52256	0.00000	8.27958	88.09520		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
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		260.88685	260.88685	0.00000	260.91936	260.91936		0.00	0.00	0.00	0	1,191.00
R210	On 06/08/2026	Bond Future	0.00		265.62234	265.62234	0.00000	265.65537	265.65537		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		266.73933	266.73933	0.00000	266.77238	266.77238		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027	Bond Future	0.00		271.38874	271.38874	0.00000	271.42165	271.42165		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027	Bond Future	0.00		272.42387	272.42387	0.00000	272.45667	272.45667		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		7.42561	99.68035	0.00000	7.36807	99.90730		3.25	0.00	0.00	0	69,591.00
R213	On 06/08/2026	Bond Future	0.00		7.43853	101.46530	0.00000	7.37725	101.69630		3.15	0.00	0.00	0	0.00
R213	On 05/11/2026	Bond Future	0.00		7.46749	99.66359	0.00000	7.40216	99.89836		3.16	0.00	0.00	0	0.00
R213	On 04/02/2027	Bond Future	0.00		7.50858	101.37746	0.00000	7.43858	101.61603		3.04	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	0.00		7.56199	99.52581	0.00000	7.48685	99.76804		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		8.59386	83.92079	0.00000	8.49189	84.66624		7.25	0.00	0.00	0	39,563.00
R214	On 06/08/2026	Bond Future	0.00		8.63294	85.42358	0.00000	8.52793	86.18236		7.47	0.00	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		8.67903	83.59914	0.00000	8.57093	84.37076		7.86	0.00	0.00	0	0.00
R214	On 04/02/2027	Bond Future	0.00		8.73135	85.03661	0.00000	8.61992	85.82135		7.90	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		8.78764	83.16463	0.00000	8.67283	83.96224		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 :											1,365,789,463.54	49,560	1,677,472.00		
Grand Total:											1,365,789,463.54	49,560	1,677,472.00		