

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/02/2026

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 07/05/2026		Index Future	0.00	1,299.61400	1,299.61400	0.00000	1,298.59500	1,298.59500		0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,322.59900	1,322.59900	0.00000	1,321.60000	1,321.60000		0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,345.66400	1,345.66400	0.00000	1,344.60700	1,344.60700		0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,368.82500	1,368.82500	0.00000	1,367.75200	1,367.75200		0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,391.81000	1,391.81000	0.00000	1,390.68800	1,390.68800		0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,696.54500	1,696.54500	0.00000	1,692.61500	1,692.61500		0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,726.55000	1,726.55000	0.00000	1,722.59900	1,722.59900		0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,756.65900	1,756.65900	0.00000	1,752.58700	1,752.58700		0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,786.89500	1,786.89500	0.00000	1,782.75600	1,782.75600		0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,816.90000	1,816.90000	0.00000	1,812.65000	1,812.65000		0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,436.97100	1,436.97100	0.00000	1,433.78100	1,433.78100		0.00	0.00	0	75.00
ALBI	On 06/08/2026		Index Future	0.00	1,462.38600	1,462.38600	0.00000	1,459.18000	1,459.18000		0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,487.88800	1,487.88800	0.00000	1,484.58200	1,484.58200		0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,513.49800	1,513.49800	0.00000	1,510.13700	1,510.13700		0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,538.91200	1,538.91200	0.00000	1,535.46100	1,535.46100		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	0.00
ES33	On 07/05/2026		Bond Future	0.00	8.50241	95.77269	0.00000	8.53919	95.58176		0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	8.55749	97.50836	0.00000	8.59546	97.31670		0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	8.62428	95.42082	0.00000	8.66468	95.22278		0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	8.70511	97.08253	0.00000	8.74751	96.88121		0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	8.79711	94.93860	0.00000	8.84218	94.73157		0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES42	On 07/05/2026		Bond Future	0.00	8.96883	96.44911	0.00000	9.00518	96.15323		0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	9.01870	98.19695	0.00000	9.05584	97.89853		0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.07349	95.64925	0.00000	9.11220	95.34250		0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.13472	97.31370	0.00000	9.17465	97.00180		0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.20465	94.70130	0.00000	9.24622	94.38171		0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,410.60800	1,410.60800	0.00000	1,407.36500	1,407.36500		0.00	0.00	0	603.00
GOVI	On 06/08/2026		GOVI	0.00	1,435.55600	1,435.55600	0.00000	1,432.29700	1,432.29700		0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,460.59100	1,460.59100	0.00000	1,457.23100	1,457.23100		0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,485.73000	1,485.73000	0.00000	1,482.31500	1,482.31500		0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,510.67800	1,510.67800	0.00000	1,507.17200	1,507.17200		0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0	0.00
I2029	On 07/05/2026		Bond Future	0.00	147.16230	147.16230	0.00000	147.40168	147.40168		0.00	0.00	0	4,600.00
I2029	On 06/08/2026		Bond Future	0.00	149.82931	149.82931	0.00000	150.07725	150.07725		0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.97149	150.97149	0.00000	151.21906	151.21906		0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.60309	153.60309	0.00000	153.85519	153.85519		0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.71538	154.71538	0.00000	154.96793	154.96793		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	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
									Option					
I2031	On 07/05/2026	Bond Future	0.00	116.12135	116.12135	0.00000	116.23965	116.23965		1.56	0.00	0.00	0	1,580.00
I2031	On 06/08/2026	Bond Future	0.00	115.81329	115.81329	0.00000	115.93696	115.93696		1.54	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	117.83669	117.83669	0.00000	117.95885	117.95885		1.47	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.44009	117.44009	0.00000	117.56421	117.56421		1.45	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.43380	119.43380	0.00000	119.55729	119.55729		1.37	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	145.35690	145.35690	0.00000	145.42304	145.42304		0.00	0.00	0.00	0	7,834.00
I2033	On 06/08/2026	Bond Future	0.00	147.99111	147.99111	0.00000	148.06271	148.06271		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	148.99927	148.99927	0.00000	149.06736	149.06736		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	151.59664	151.59664	0.00000	151.66617	151.66617		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	152.57022	152.57022	0.00000	152.63721	152.63721		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	163.44174	163.44174	0.00000	164.46184	164.46184		0.00	0.00	226,693,693.38	1,387	5,006.00
I2038	On 06/08/2026	Bond Future	0.00	164.21344	164.21344	0.00000	165.25675	165.25675		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	167.08275	167.08275	0.00000	168.13920	168.13920		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	167.77073	167.77073	0.00000	168.84557	168.84557		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	170.62090	170.62090	0.00000	171.71010	171.71010		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	127.56704	127.56704	0.00000	128.93086	128.93086		3.93	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	127.03715	127.03715	0.00000	128.42913	128.42913		4.09	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	129.25650	129.25650	0.00000	130.66878	130.66878		4.11	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	128.62273	128.62273	0.00000	130.05947	130.05947		4.22	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	130.80607	130.80607	0.00000	132.26406	132.26406		4.21	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	145.70811	145.70811	0.00000	145.94711	145.94711		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	148.34880	148.34880	0.00000	148.59624	148.59624		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	148.62159	148.62159	0.00000	148.86849	148.86849		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	151.21149	151.21149	0.00000	151.46321	151.46321		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	151.42585	151.42585	0.00000	151.67780	151.67780		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	150.53657	150.53657	0.00000	152.38215	152.38215		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	150.82471	150.82471	0.00000	152.70793	152.70793		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	153.46019	153.46019	0.00000	155.37165	155.37165		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	153.65670	153.65670	0.00000	155.60138	155.60138		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	156.26682	156.26682	0.00000	158.24115	158.24115		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	137.07590	137.07590	0.00000	138.04188	138.04188		5.90	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	136.71826	136.71826	0.00000	137.70550	137.70550		6.20	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	139.10683	139.10683	0.00000	140.10721	140.10721		6.30	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	138.64491	138.64491	0.00000	139.66245	139.66245		6.51	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	140.99855	140.99855	0.00000	142.03004	142.03004		6.56	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
IGOV	On 07/05/2026	Index Future	0.00	450.94300	450.94300	0.00000	453.04100	453.04100		0.00	0.00	0.00	0	251.00
IGOV	On 06/08/2026	Index Future	0.00	459.02800	459.02800	0.00000	461.17700	461.17700		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	467.14000	467.14000	0.00000	469.31300	469.31300		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	475.28500	475.28500	0.00000	477.49700	477.49700		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	483.37000	483.37000	0.00000	485.60800	485.60800		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	
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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R187	On 07/05/2026		Bond Future	0.00	6.74670	103.06053	0.00000	6.74334	103.06244	0.27	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.40556	101.17403	0.00000	6.39153	101.17901	0.21	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	5.03672	102.91772	0.00000	5.02064	102.91957	0.06	0.00	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	0.00	0	0.00
R188	On 07/05/2026		Bond Future	0.00	6.77940	106.46641	0.00000	6.77804	106.46849	0.82	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	6.70401	105.45087	0.00000	6.70004	105.45568	0.85	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	6.61729	106.69470	0.00000	6.61549	106.69660	0.74	0.00	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	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	303.41330	303.41330	0.00000	304.87893	304.87893	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	303.51728	303.51728	0.00000	305.01796	305.01796	0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	308.82096	308.82096	0.00000	310.33830	310.33830	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	308.72381	308.72381	0.00000	310.26738	310.26738	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	313.96843	313.96843	0.00000	315.53108	315.53108	0.00	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	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	7.16596	104.89712	0.00000	7.18166	104.84578	2.35	0.00	63,987,243.20	610	152,279.00	
R2030	On 07/05/2026		Bond Future	7.21 Call	516.88000	0.51688	0.00000	490.08000	0.49008	516.880	2.31	0.55	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	1,824.96000	1.82496	0.00000	1,779.59000	1.77959	1,824.960	2.88	0.90	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	30.55000	0.03055	0.00000	33.53000	0.03353	30.550	3.12	(0.05)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.17070	102.76315	0.00000	7.18675	102.71390	2.44	0.00	0.00	0.00	0	49,211.00
R2030	On 06/08/2026		Bond Future	7.21 Call	727.70000	0.72770	0.00000	704.05000	0.70405	727.700	2.40	0.53	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	1,873.15000	1.87315	0.00000	1,834.06000	1.83406	1,873.150	2.91	0.80	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	121.92000	0.12192	0.00000	127.45000	0.12745	121.920	3.24	(0.11)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.17588	104.53421	0.00000	7.19444	104.48086	2.37	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	7.19230	102.32476	0.00000	7.21256	102.27065	2.35	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	7.24173	104.03673	0.00000	7.26508	103.97924	2.20	0.00	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	0.00	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
R2032	On 07/05/2026	Bond Future	0.00	7.60902	103.92907	0.00000	7.62997	103.82937		3.85	0.00	0.00	0	167,665.00
R2032	On 06/08/2026	Bond Future	0.00	7.63326	105.78709	0.00000	7.65473	105.68861		3.76	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	7.66621	103.45323	0.00000	7.68965	103.34979		3.81	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	7.71010	105.23118	0.00000	7.73491	105.12614		3.68	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	7.76888	102.83672	0.00000	7.79587	102.72742		3.72	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	7.71635	113.15381	0.00000	7.73206	113.06493		5.78	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00	7.74390	115.17680	0.00000	7.75983	115.08954		6.01	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	7.77945	112.12279	0.00000	7.79687	112.03053		5.98	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	7.82500	114.04942	0.00000	7.84334	113.95570		6.16	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	7.88386	110.92025	0.00000	7.90378	110.82227		6.09	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	8.00913	107.13461	0.00000	8.05070	106.86699		5.07	0.00	0.00	0	105,569.00
R2035	On 07/05/2026	Bond Future	8.29 Call	2,225.21000	2.22521	0.00000	2,029.25000	2.02925	2,225.210	5.72	0.75	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	408.59000	0.40859	0.00000	476.73000	0.47673	408.590	5.77	(0.24)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	197.92000	0.19792	0.00000	233.23000	0.23323	197.920	6.31	(0.13)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	4,979.11000	4.97911	0.00000	4,729.07000	4.72907	4,979.110	6.82	0.94	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	27.91000	0.02791	0.00000	33.01000	0.03301	27.910	7.64	(0.02)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	9,877.40000	9.87740	0.00000	9,611.09000	9.61109	9,877.400	8.44	0.99	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	9,990.37000	9.99037	0.00000	9,723.97000	9.72397	9,990.370	8.48	0.99	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	10,272.12000	10.27212	0.00000	10,005.56000	10.00556	10,272.120	8.57	1.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	1.45000	0.00145	0.00000	1.68000	0.00168	1.450	9.10	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	1.31000	0.00131	0.00000	1.52000	0.00152	1.310	9.10	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	1.02000	0.00102	0.00000	1.18000	0.00118	1.020	9.10	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.10000	0.00010	0.00000	0.12000	0.00012	0.100	9.10	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.09000	0.00009	0.00000	0.10000	0.00010	0.090	9.10	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.07000	0.00007	0.00000	0.08000	0.00008	0.070	9.10	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	8.04223	109.04998	0.00000	8.08507	108.78064		5.11	0.00	0.00	0	156.00
R2035	On 06/08/2026	Bond Future	7.70 Call	551.50000	0.55150	0.00000	481.19000	0.48119	551.500	4.63	0.27	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	1,209.63000	1.20963	0.00000	1,092.35000	1.09235	1,209.630	5.03	0.44	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	2,541.67000	2.54167	0.00000	2,362.75000	2.36275	2,541.670	5.67	0.65	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	913.70000	0.91370	0.00000	997.56000	0.99756	913.700	5.76	(0.32)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	4,583.51000	4.58351	0.00000	4,359.53000	4.35953	4,583.510	6.43	0.82	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	4,999.54000	4.99954	0.00000	4,769.74000	4.76974	4,999.540	6.58	0.84	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	6,811.45000	6.81145	0.00000	6,563.28000	6.56328	6,811.450	7.15	0.90	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	209.80000	0.20980	0.00000	228.08000	0.22808	209.800	7.27	(0.08)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	7,297.14000	7.29714	0.00000	7,045.66000	7.04566	7,297.140	7.29	0.92	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	155.69000	0.15569	0.00000	168.67000	0.16867	155.690	7.55	(0.06)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	105.87000	0.10587	0.00000	114.13000	0.11413	105.870	7.92	(0.04)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	93.43000	0.09343	0.00000	100.56000	0.10056	93.430	8.04	(0.04)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	92.03000	0.09203	0.00000	98.98000	0.09898	92.030	8.06	(0.04)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	42.99000	0.04299	0.00000	45.92000	0.04592	42.990	8.49	(0.02)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	33.75000	0.03375	0.00000	36.05000	0.03605	33.750	8.49	(0.01)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.08495	106.43165	0.00000	8.13015	106.15434		5.28	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	1,410.20000	1.41020	0.00000	1,412.93000	1.41293	1,410.200	4.86	0.44	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	1,038.72000	1.03872	0.00000	1,245.89000	1.24589	1,038.720	5.64	(0.31)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80 Call	4,938.07000	4.93807	0.00000	4,810.47000	4.81047	4,938.070	6.17	0.79	0.00	0	200.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
												Option					
R2035	On 05/11/2026	Bond Future	8.97	Put	524.91	0000	0.52491	0.00000	651.45	0000	0.65145	524.910	6.43	(0.17)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	341.48	0000	0.34148	0.00000	422.81	0000	0.42281	341.480	6.93	(0.11)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	178.30	0000	0.17830	0.00000	225.36	0000	0.22536	178.300	7.60	(0.06)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.13699	108.26	146	0.00000	8.18419	107.97	950		5.22	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	0.00		8.19554	105.57	639	0.00000	8.24528	105.28	720		5.37	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		8.29774	103.76	822	0.00000	8.33412	103.51	111		5.78	0.00	21,687,557.98	209	191,078.00
R2037	On 07/05/2026	Bond Future	9.00	Call	4,958.45	0000	4.95845	0.00000	4,722.75	0000	4.72275	4,958.450	7.70	0.91	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	8,027.24	0000	8.02724	0.00000	7,775.16	0000	7.77516	8,027.240	8.82	0.98	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	7.15	0000	0.00715	0.00000	8.10	0000	0.00810	7.150	10.02	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	16,664.43	0000	16.66443	0.00000	16,407.33	0000	16.40733	16,664.430	10.42	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		10.42	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.34161	101.36	353	0.00000	8.37895	101.10	474		6.14	0.00	0.00	0	2,639.00
R2037	On 06/08/2026	Bond Future	10.02	Call	10,901.72	0000	10.90172	0.00000	10,677.54	0000	10.67754	10,901.720	9.36	0.97	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	26.69	0000	0.02669	0.00000	28.18	0000	0.02818	26.690	10.28	(0.01)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	4.59	0000	0.00459	0.00000	4.84	0000	0.00484	4.590	10.28	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.38549	103.11	029	0.00000	8.42466	102.84	389		6.18	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	7,499.05	0000	7.49905	0.00000	7,346.16	0000	7.34616	7,499.050	8.02	0.86	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	209.38	0000	0.20938	0.00000	263.47	0000	0.26347	209.380	9.30	(0.06)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	82.59	0000	0.08259	0.00000	85.74	0000	0.08574	82.590	9.74	(0.03)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.43709	100.62	586	0.00000	8.47775	100.35	499		6.43	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,497.42	0000	2.49742	0.00000	2,349.29	0000	2.34929	2,497.420	6.34	0.51	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	977.56	0000	0.97756	0.00000	1,021.05	0000	1.02105	977.560	7.81	(0.22)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	590.30	0000	0.59030	0.00000	612.84	0000	0.61284	590.300	8.59	(0.13)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.50265	102.30	888	0.00000	8.54528	102.03	105		6.39	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		8.40360	119.58	165	0.00000	8.44001	119.27	811		5.94	0.00	0.00	0	3,814.00
R2038	On 06/08/2026	Bond Future	0.00		8.44771	121.71	949	0.00000	8.48505	121.41	397		6.10	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.49759	118.33	734	0.00000	8.53679	118.02	276		6.24	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.55514	120.37	061	0.00000	8.59581	120.05	086		6.27	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.62198	116.90	624	0.00000	8.66462	116.57	821		6.28	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		8.49884	111.76	701	0.00000	8.54549	111.38	025		6.30	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.54337	113.76	518	0.00000	8.59126	113.37	471		6.44	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.59324	110.74	986	0.00000	8.64324	110.34	918		6.78	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.65027	112.65	292	0.00000	8.70206	112.24	543		6.79	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.71590	109.56	335	0.00000	8.76993	109.14	642		7.10	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		8.54985	106.08	361	0.00000	8.58104	105.82	856		6.53	0.00	0.00	0	60,202.00
R2040	On 07/05/2026	Bond Future	8.65	Call	1,788.76	0000	1.78876	0.00000	1,641.53	0000	1.64153	1,788.760	6.97	0.60	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	15,690.33	0000	15.69033	0.00000	15,435.60	0000	15.43560	15,690.330	11.81	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	11.81	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		11.81	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		8.59662	103.46	965	0.00000	8.62849	103.21	310		6.98	0.00	0.00	0	41,462.00
R2040	On 05/11/2026	Bond Future	0.00		8.64294	105.25	276	0.00000	8.67627	104.98	846		7.05	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	
R2040	On 05/11/2026	Bond Future	9.91	Call	9,894.86000	9.89486	0.00000	9,740.52000	9.74052	9,894.860	9.54	0.89	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	208.70000	0.20870	0.00000	232.10000	0.23210	208.700	10.99	(0.05)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	70.61000	0.07061	0.00000	73.72000	0.07372	70.610	11.14	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.69627	102.55454	0.00000	8.73071	102.28593		7.38	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	3,303.02000	3.30302	0.00000	3,153.27000	3.15327	3,303.020	7.44	0.55	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,040.85000	1.04085	0.00000	1,084.80000	1.08480	1,040.850	9.19	(0.20)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	635.26000	0.63526	0.00000	659.68000	0.65968	635.260	10.07	(0.12)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.76158	104.26958	0.00000	8.79754	103.99401		7.40	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		8.64378	113.81121	0.00000	8.68008	113.47292		6.95	0.00	0.00	0	3,313.00
R2042	On 06/08/2026	Bond Future	0.00		8.68841	115.84584	0.00000	8.72551	115.50487		7.11	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.73768	112.74047	0.00000	8.77638	112.38992		7.52	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		8.79333	114.67769	0.00000	8.83329	114.32124		7.55	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		8.85652	111.49598	0.00000	8.89813	111.13086		7.93	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		8.73967	102.51044	0.00000	8.78105	102.14161		7.44	0.00	0.00	0	122,265.00
R2044	On 07/05/2026	Bond Future	10.00	Put	37.63000	0.03763	0.00000	45.16000	0.04516	37.630	11.42	(0.02)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.78636	99.95796	0.00000	8.82868	99.58547		7.97	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		8.83229	101.68050	0.00000	8.87622	101.29842		8.08	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		8.88441	99.04610	0.00000	8.92968	98.65758		8.50	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		8.94683	100.70245	0.00000	8.99380	100.30505		8.54	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		8.70786	102.12192	0.00000	8.74911	101.72195		8.08	0.00	0.00	0	284,310.00
R2048	On 07/05/2026	Bond Future	8.30	Call	176.69000	0.17669	0.00000	138.15000	0.13815	176.690	7.02	0.11	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	1,436.39000	1.43639	0.00000	1,251.69000	1.25169	1,436.390	7.93	0.50	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	9.19	Put	350.97000	0.35097	0.00000	417.22000	0.41722	350.970	9.69	(0.15)	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.74655	103.94773	0.00000	8.78866	103.54350		8.31	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		8.79071	101.30474	0.00000	8.83433	100.89043		8.81	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		8.84076	103.04633	0.00000	8.88565	102.62496		8.88	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		8.89378	100.33717	0.00000	8.94023	99.90631		9.34	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		8.60143	132.81154	0.00000	8.63753	132.33858		8.33	0.00	0.00	0	75,280.00
R2053	On 06/08/2026	Bond Future	0.00		8.63720	135.18599	0.00000	8.67400	134.70838		8.57	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.67644	131.65803	0.00000	8.71458	131.16798		9.09	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.72045	133.92031	0.00000	8.75965	133.42205		9.18	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.77008	130.30522	0.00000	8.81067	129.79532		9.67	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		8.15646	87.93763	0.00000	8.19275	87.71515		5.89	0.00	0.00	0	45,217.00
R209	On 06/08/2026	Bond Future	0.00		8.19171	89.50977	0.00000	8.22891	89.28582		6.00	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.23259	87.90324	0.00000	8.27162	87.67269		6.24	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.28077	89.41423	0.00000	8.32126	89.17984		6.18	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,406.52000	1.40652	0.00000	1,307.89000	1.30789	1,406.520	5.85	0.40	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,035.68000	1.03568	0.00000	1,085.14000	1.08514	1,035.680	7.32	(0.26)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.33797	87.76301	0.00000	8.38041	87.52256		6.36	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

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/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026		Bond Future	0.00	260.71898	260.71898	0.00000	260.88685	260.88685	0.00	0.00	0	1,191.00
R210	On 06/08/2026		Bond Future	0.00	265.44387	265.44387	0.00000	265.62234	265.62234	0.00	0.00	0	0.00
R210	On 05/11/2026		Bond Future	0.00	266.56624	266.56624	0.00000	266.73933	266.73933	0.00	0.00	0	0.00
R210	On 04/02/2027		Bond Future	0.00	271.21215	271.21215	0.00000	271.38874	271.38874	0.00	0.00	0	0.00
R210	On 06/05/2027		Bond Future	0.00	272.25127	272.25127	0.00000	272.42387	272.42387	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	7.39940	99.78365	0.00000	7.42561	99.68035	3.26	0.00	0	69,591.00
R213	On 06/08/2026		Bond Future	0.00	7.41138	101.56756	0.00000	7.43853	101.46530	3.15	0.00	0	0.00
R213	On 05/11/2026		Bond Future	0.00	7.43766	99.77070	0.00000	7.46749	99.66359	3.17	0.00	0	0.00
R213	On 04/02/2027		Bond Future	0.00	7.47663	101.48626	0.00000	7.50858	101.37746	3.05	0.00	0	0.00
R213	On 06/05/2027		Bond Future	0.00	7.52691	99.63881	0.00000	7.56199	99.52581	3.04	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	8.55769	84.18415	0.00000	8.59386	83.92079	7.29	0.00	0	39,563.00
R214	On 06/08/2026		Bond Future	0.00	8.59603	85.68919	0.00000	8.63294	85.42358	7.48	0.00	0	0.00
R214	On 05/11/2026		Bond Future	0.00	8.64065	83.87196	0.00000	8.67903	83.59914	7.88	0.00	0	0.00
R214	On 04/02/2027		Bond Future	0.00	8.69180	85.31397	0.00000	8.73135	85.03661	7.93	0.00	0	0.00
R214	On 06/05/2027		Bond Future	0.00	8.74658	83.44867	0.00000	8.78764	83.16463	8.29	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 :										312,368,494.56	2,206	1,675,855.00	
Grand Total:										312,368,494.56	2,206	1,675,855.00	