

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/02/2026

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	
Derivatives														
AL37	On 07/05/2026		Index Future	0.00	1,303.42100	1,303.42100	0.00000	1,299.61400	1,299.61400	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,326.47400	1,326.47400	0.00000	1,322.59900	1,322.59900	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,349.61400	1,349.61400	0.00000	1,345.66400	1,345.66400	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,372.85400	1,372.85400	0.00000	1,368.82500	1,368.82500	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,395.91800	1,395.91800	0.00000	1,391.81000	1,391.81000	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,707.25700	1,707.25700	0.00000	1,696.54500	1,696.54500	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,737.45300	1,737.45300	0.00000	1,726.55000	1,726.55000	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,767.76300	1,767.76300	0.00000	1,756.65900	1,756.65900	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,798.20200	1,798.20200	0.00000	1,786.89500	1,786.89500	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,828.41300	1,828.41300	0.00000	1,816.90000	1,816.90000	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,445.74200	1,445.74200	0.00000	1,436.97100	1,436.97100	0.00	0.00	0.00	0	75.00
ALBI	On 06/08/2026		Index Future	0.00	1,471.31200	1,471.31200	0.00000	1,462.38600	1,462.38600	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,496.97900	1,496.97900	0.00000	1,487.88800	1,487.88800	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,522.75600	1,522.75600	0.00000	1,513.49800	1,513.49800	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,548.33900	1,548.33900	0.00000	1,538.91200	1,538.91200	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	8.39797	96.31751	0.00000	8.50241	95.77269	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	8.44814	98.06304	0.00000	8.55749	97.50836	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	8.50968	95.98540	0.00000	8.62428	95.42082	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	8.58469	97.65724	0.00000	8.70511	97.08253	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	8.67046	95.52341	0.00000	8.79711	94.93860	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	8.86565	97.29627	0.00000	8.96883	96.44911	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	8.91229	99.05953	0.00000	9.01870	98.19695	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	8.96370	96.52712	0.00000	9.07349	95.64925	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.02138	98.20715	0.00000	9.13472	97.31370	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.08752	95.61024	0.00000	9.20465	94.70130	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 07/05/2026		GOVI	0.00	1,419.44200	1,419.44200	0.00000	1,410.60800	1,410.60800	0.00	0.00	0.00	0	603.00
GOVI	On 06/08/2026		GOVI	0.00	1,444.54700	1,444.54700	0.00000	1,435.55600	1,435.55600	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,469.74800	1,469.74800	0.00000	1,460.59100	1,460.59100	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,495.05500	1,495.05500	0.00000	1,485.73000	1,485.73000	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,520.17300	1,520.17300	0.00000	1,510.67800	1,510.67800	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	147.16577	147.16577	0.00000	147.16230	147.16230	0.00	0.00	2,354,652.32	16	4,616.00
I2029	On 06/08/2026		Bond Future	0.00	149.83283	149.83283	0.00000	149.82931	149.82931	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.97530	150.97530	0.00000	150.97149	150.97149	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.60735	153.60735	0.00000	153.60309	153.60309	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.71983	154.71983	0.00000	154.71538	154.71538	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

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	115.80091	115.80091	0.00000	116.12135	116.12135		1.56	0.00	25,244,598.38	218	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	115.48691	115.48691	0.00000	115.81329	115.81329		1.54	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	117.50480	117.50480	0.00000	117.83669	117.83669		1.47	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.10228	117.10228	0.00000	117.44009	117.44009		1.45	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.09064	119.09064	0.00000	119.43380	119.43380		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	145.38653	145.38653	0.00000	145.35690	145.35690		0.00	0.00	0.00	0	7,834.00
I2033	On 06/08/2026	Bond Future	0.00	148.02134	148.02134	0.00000	147.99111	147.99111		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	149.03017	149.03017	0.00000	148.99927	148.99927		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	151.62845	151.62845	0.00000	151.59664	151.59664		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	152.60269	152.60269	0.00000	152.57022	152.57022		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	163.33979	163.33979	0.00000	163.44174	163.44174		0.00	0.00	0.00	0	5,006.00
I2038	On 06/08/2026	Bond Future	0.00	164.10950	164.10950	0.00000	164.21344	164.21344		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	166.97749	166.97749	0.00000	167.08275	167.08275		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	167.66351	167.66351	0.00000	167.77073	167.77073		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	170.51248	170.51248	0.00000	170.62090	170.62090		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	128.44735	128.44735	0.00000	127.56704	127.56704		3.93	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	127.93304	127.93304	0.00000	127.03715	127.03715		4.09	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	130.16844	130.16844	0.00000	129.25650	129.25650		4.11	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	129.55044	129.55044	0.00000	128.62273	128.62273		4.22	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	131.74981	131.74981	0.00000	130.80607	130.80607		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	146.01993	146.01993	0.00000	145.70811	145.70811		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	148.66621	148.66621	0.00000	148.34880	148.34880		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	148.94460	148.94460	0.00000	148.62159	148.62159		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	151.54065	151.54065	0.00000	151.21149	151.21149		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	151.76060	151.76060	0.00000	151.42585	151.42585		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	150.51898	150.51898	0.00000	150.53657	150.53657		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	150.80677	150.80677	0.00000	150.82471	150.82471		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	153.44223	153.44223	0.00000	153.46019	153.46019		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	153.63846	153.63846	0.00000	153.65670	153.65670		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	156.24881	156.24881	0.00000	156.26682	156.26682		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	136.82418	136.82418	0.00000	137.07590	137.07590		5.90	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	136.46180	136.46180	0.00000	136.71826	136.71826		6.20	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	138.84628	138.84628	0.00000	139.10683	139.10683		6.30	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	138.37950	138.37950	0.00000	138.64491	138.64491		6.51	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	140.72920	140.72920	0.00000	140.99855	140.99855		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	450.98900	450.98900	0.00000	450.94300	450.94300		0.00	0.00	0.00	0	251.00
IGOV	On 06/08/2026	Index Future	0.00	459.07400	459.07400	0.00000	459.02800	459.02800		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	467.19000	467.19000	0.00000	467.14000	467.14000		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	475.34100	475.34100	0.00000	475.28500	475.28500		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	483.43000	483.43000	0.00000	483.37000	483.37000		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	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	0.00	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	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	6.73390	103.06779	0.00000	6.74670	103.06053	0.27	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.38381	101.18175	0.00000	6.40556	101.17403	0.21	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	4.96649	102.92580	0.00000	5.03672	102.91772	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	0.00
R188	On 07/05/2026		Bond Future	0.00	6.76830	106.48338	0.00000	6.77940	106.46641	0.82	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	6.69070	105.46700	0.00000	6.70401	105.45087	0.85	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	6.60063	106.71227	0.00000	6.61729	106.69470	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	0.00
R202	On 07/05/2026		Bond Future	0.00	303.37754	303.37754	0.00000	303.41330	303.41330	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	303.48072	303.48072	0.00000	303.51728	303.51728	0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	308.78435	308.78435	0.00000	308.82096	308.82096	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	308.68652	308.68652	0.00000	308.72381	308.72381	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	313.93152	313.93152	0.00000	313.96843	313.96843	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	0.00
R2030	On 07/05/2026		Bond Future	0.00	7.09128	105.14177	0.00000	7.16596	104.89712	2.35	0.00	0.00	0.00	0	152,279.00
R2030	On 07/05/2026		Bond Future	7.21 Call	654.65000	0.65465	0.00000	516.88000	0.51688	654.650	2.31	0.64	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	2,045.47000	2.04547	0.00000	1,824.96000	1.82496	2,045.470	2.88	0.93	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	18.24000	0.01824	0.00000	30.55000	0.03055	18.240	3.12	(0.03)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.08969	103.01217	0.00000	7.17070	102.76315	2.44	0.00	0.00	0.00	0	49,211.00
R2030	On 06/08/2026		Bond Future	7.21 Call	861.65000	0.86165	0.00000	727.70000	0.72770	861.650	2.40	0.59	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	2,070.87000	2.07087	0.00000	1,873.15000	1.87315	2,070.870	2.91	0.83	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	93.45000	0.09345	0.00000	121.92000	0.12192	93.450	3.24	(0.09)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.08784	104.78774	0.00000	7.17588	104.53421	2.37	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	7.09581	102.58291	0.00000	7.19230	102.32476	2.35	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	7.13518	104.29955	0.00000	7.24173	104.03673	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	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	7.53034	104.30456	0.00000	7.60902	103.92907		3.85	0.00	0.00	0	167,665.00
R2032	On 06/08/2026	Bond Future	0.00	7.55017	106.16929	0.00000	7.63326	105.78709		3.76	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	7.57831	103.84229	0.00000	7.66621	103.45323		3.81	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	7.61684	105.62720	0.00000	7.71010	105.23118		3.68	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	7.66967	103.23973	0.00000	7.76888	102.83672		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	7.63270	113.62855	0.00000	7.71635	113.15381		5.78	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00	7.65597	115.66001	0.00000	7.74390	115.17680		6.01	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	7.68690	112.61463	0.00000	7.77945	112.12279		5.98	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	7.72737	114.55002	0.00000	7.82500	114.04942		6.16	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	7.78067	111.42962	0.00000	7.88386	110.92025		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	7.90536	107.80651	0.00000	8.00913	107.13461		5.07	0.00	25,550,142.87	237	105,569.00
R2035	On 07/05/2026	Bond Future	8.29 Call	2,735.37000	2.73537	0.00000	2,225.21000	2.22521	2,735.370	5.72	0.82	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	254.98000	0.25498	0.00000	408.59000	0.40859	254.980	5.77	(0.17)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	116.80000	0.11680	0.00000	197.92000	0.19792	116.800	6.31	(0.08)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	5,609.15000	5.60915	0.00000	4,979.11000	4.97911	5,609.150	6.82	0.96	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	14.64000	0.01464	0.00000	27.91000	0.02791	14.640	7.64	(0.01)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	10,545.40000	10.54540	0.00000	9,877.40000	9.87740	10,545.400	8.44	1.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	10,658.58000	10.65858	0.00000	9,990.37000	9.99037	10,658.580	8.48	1.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	10,940.79000	10.94079	0.00000	10,272.12000	10.27212	10,940.790	8.57	1.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	0.65000	0.00065	0.00000	1.45000	0.00145	0.650	9.10	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	0.58000	0.00058	0.00000	1.31000	0.00131	0.580	9.10	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	0.45000	0.00045	0.00000	1.02000	0.00102	0.450	9.10	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.04000	0.00004	0.00000	0.10000	0.00010	0.040	9.10	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.03000	0.00003	0.00000	0.09000	0.00009	0.030	9.10	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.02000	0.00002	0.00000	0.07000	0.00007	0.020	9.10	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	7.93408	109.73391	0.00000	8.04223	109.04998		5.11	0.00	0.00	0	156.00
R2035	On 06/08/2026	Bond Future	7.70 Call	747.24000	0.74724	0.00000	551.50000	0.55150	747.240	4.63	0.34	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	1,525.18000	1.52518	0.00000	1,209.63000	1.20963	1,525.180	5.03	0.52	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	2,995.00000	2.99500	0.00000	2,541.67000	2.54167	2,995.000	5.67	0.71	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	699.37000	0.69937	0.00000	913.70000	0.91370	699.370	5.76	(0.27)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	5,144.52000	5.14452	0.00000	4,583.51000	4.58351	5,144.520	6.43	0.85	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	5,574.63000	5.57463	0.00000	4,999.54000	4.99954	5,574.630	6.58	0.87	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	7,430.61000	7.43061	0.00000	6,811.45000	6.81145	7,430.610	7.15	0.93	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	152.60000	0.15260	0.00000	209.80000	0.20980	152.600	7.27	(0.06)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	7,924.74000	7.92474	0.00000	7,297.14000	7.29714	7,924.740	7.29	0.94	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	112.32000	0.11232	0.00000	155.69000	0.15569	112.320	7.55	(0.05)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	75.67000	0.07567	0.00000	105.87000	0.10587	75.670	7.92	(0.03)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	66.60000	0.06660	0.00000	93.43000	0.09343	66.600	8.04	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	65.59000	0.06559	0.00000	92.03000	0.09203	65.590	8.06	(0.03)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	29.89000	0.02989	0.00000	42.99000	0.04299	29.890	8.49	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	23.20000	0.02320	0.00000	33.75000	0.03375	23.200	8.49	(0.01)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	7.97218	107.12764	0.00000	8.08495	106.43165		5.28	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	1,730.77000	1.73077	0.00000	1,410.20000	1.41020	1,730.770	4.86	0.51	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	828.59000	0.82859	0.00000	1,038.72000	1.03872	828.590	5.64	(0.26)	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	Contracts Traded	Open Interest
R2035	On 05/11/2026	Bond Future	8.80	Call	5,493.88000	5.49388	0.00000	4,938.07000	4.93807	5,493.880	6.17	0.83	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	8.97	Put	411.18000	0.41118	0.00000	524.91000	0.52491	411.180	6.43	(0.14)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	9.30	Put	265.30000	0.26530	0.00000	341.48000	0.34148	265.300	6.93	(0.09)	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.80	Put	136.90000	0.13690	0.00000	178.30000	0.17830	136.900	7.60	(0.05)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00		8.01916	108.96961	0.00000	8.13699	108.26146		5.22	0.00	0.00	0	0.00	
R2035	On 06/05/2027	Bond Future	0.00		8.07239	106.29682	0.00000	8.19554	105.57639		5.37	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		8.19937	104.46779	0.00000	8.29774	103.76822		5.78	0.00	621,374,414.92	5,948	197,026.00	
R2037	On 07/05/2026	Bond Future	9.00	Call	5,599.39000	5.59939	0.00000	4,958.45000	4.95845	5,599.390	7.70	0.94	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	9.49	Call	8,711.08000	8.71108	0.00000	8,027.24000	8.02724	8,711.080	8.82	0.99	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.06	Put	3.64000	0.00364	0.00000	7.15000	0.00715	3.640	10.02	0.00	0.00	0	1,500.00	
R2037	On 07/05/2026	Bond Future	10.95	Call	17,363.9200	17.36392	0.00000	16,664.43000	16.66443	17,363.920	10.42	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		10.42	0.00	0.00	0	142.00	
R2037	On 06/08/2026	Bond Future	0.00		8.23952	102.07557	0.00000	8.34161	101.36353		6.14	0.00	0.00	0	2,639.00	
R2037	On 06/08/2026	Bond Future	10.02	Call	11,588.1000	11.58810	0.00000	10,901.72000	10.90172	11,588.100	9.36	0.97	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	10.70	Put	18.52000	0.01852	0.00000	26.69000	0.02669	18.520	10.28	(0.01)	0.00	0	2,541.00	
R2037	On 06/08/2026	Bond Future	11.30	Put	2.95000	0.00295	0.00000	4.59000	0.00459	2.950	10.28	0.00	0.00	0	2,541.00	
R2037	On 05/11/2026	Bond Future	0.00		8.27964	103.83486	0.00000	8.38549	103.11029		6.18	0.00	0.00	0	0.00	
R2037	On 05/11/2026	Bond Future	9.46	Call	8,121.20000	8.12120	0.00000	7,499.05000	7.49905	8,121.200	8.02	0.88	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23	Put	165.68000	0.16568	0.00000	209.38000	0.20938	165.680	9.30	(0.05)	0.00	0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83	Put	63.67000	0.06367	0.00000	82.59000	0.08259	63.670	9.74	(0.02)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00		8.32715	101.36311	0.00000	8.43709	100.62586		6.43	0.00	0.00	0	0.00	
R2037	On 04/02/2027	Bond Future	8.44	Call	2,882.67000	2.88267	0.00000	2,497.42000	2.49742	2,882.670	6.34	0.56	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31	Put	820.10000	0.82010	0.00000	977.56000	0.97756	820.100	7.81	(0.19)	0.00	0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81	Put	491.45000	0.49145	0.00000	590.30000	0.59030	491.450	8.59	(0.11)	0.00	0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00		8.38834	103.05890	0.00000	8.50265	102.30888		6.39	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		8.31037	120.36384	0.00000	8.40360	119.58165		5.94	0.00	0.00	0	3,814.00	
R2038	On 06/08/2026	Bond Future	0.00		8.35102	122.51575	0.00000	8.44771	121.71949		6.10	0.00	0.00	0	0.00	
R2038	On 05/11/2026	Bond Future	0.00		8.39729	119.14758	0.00000	8.49759	118.33734		6.24	0.00	0.00	0	0.00	
R2038	On 04/02/2027	Bond Future	0.00		8.45097	121.19513	0.00000	8.55514	120.37061		6.27	0.00	0.00	0	0.00	
R2038	On 06/05/2027	Bond Future	0.00		8.51370	117.74500	0.00000	8.62198	116.90624		6.28	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		8.39033	112.67398	0.00000	8.49884	111.76701		6.30	0.00	0.00	0	0.00	
R2039	On 06/08/2026	Bond Future	0.00		8.43108	114.68836	0.00000	8.54337	113.76518		6.44	0.00	0.00	0	0.00	
R2039	On 05/11/2026	Bond Future	0.00		8.47700	111.68928	0.00000	8.59324	110.74986		6.78	0.00	0.00	0	0.00	
R2039	On 04/02/2027	Bond Future	0.00		8.52983	113.60876	0.00000	8.65027	112.65292		6.79	0.00	0.00	0	0.00	
R2039	On 06/05/2027	Bond Future	0.00		8.59101	110.53559	0.00000	8.71590	109.56335		7.10	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		8.44661	106.93419	0.00000	8.54985	106.08361		6.53	0.00	0.00	0	60,202.00	
R2040	On 07/05/2026	Bond Future	8.65	Call	2,317.25000	2.31725	0.00000	1,788.76000	1.78876	2,317.250	6.97	0.70	0.00	0	27,500.00	
R2040	On 07/05/2026	Bond Future	10.70	Call	16,539.7000	16.53970	0.00000	15,690.33000	15.69033	16,539.700	11.81	1.00	0.00	0	1,460.00	
R2040	On 07/05/2026	Bond Future	11.72	Put	0.00000	0.00000	0.00000	0.01000	0.00001		11.81	0.00	0.00	0	1,460.00	
R2040	On 07/05/2026	Bond Future	12.22	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.81	0.00	0.00	0	1,460.00	
R2040	On 06/08/2026	Bond Future	0.00		8.48988	104.33544	0.00000	8.59662	103.46965		6.98	0.00	0.00	0	41,462.00	

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	0.00		8.53271		106.13367	0.00000	8.64294	105.25276		7.05		0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	10,675.8000		10.67580	0.00000	9,894.86000	9.89486	10,675.800	9.54		0.91	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	163.85000		0.16385	0.00000	208.70000	0.20870	163.850	10.99		(0.04)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	53.37000		0.05337	0.00000	70.61000	0.07061	53.370	11.14		(0.01)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.58224		103.45097	0.00000	8.69627	102.55454		7.38		0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	3,804.03000		3.80403	0.00000	3,303.02000	3.30302	3,804.030	7.44		0.60	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	867.43000		0.86743	0.00000	1,040.85000	1.04085	867.430	9.19		(0.17)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	525.65000		0.52565	0.00000	635.26000	0.63526	525.650	10.07		(0.10)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.64355		105.18141	0.00000	8.76158	104.26958		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		8.54064		114.78060	0.00000	8.64378	113.81121		6.95		0.00	0.00	0	3,313.00
R2042	On 06/08/2026	Bond Future	0.00		8.58196		116.83265	0.00000	8.68841	115.84584		7.11		0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.62782		113.74442	0.00000	8.73768	112.74047		7.52		0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		8.67983		115.69925	0.00000	8.79333	114.67769		7.55		0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		8.73918		112.53512	0.00000	8.85652	111.49598		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		8.64181		103.39084	0.00000	8.73967	102.51044		7.44		0.00	0.00	0	122,265.00
R2044	On 07/05/2026	Bond Future	10.00	Put	20.59000		0.02059	0.00000	37.63000	0.03763	20.590	11.42		(0.01)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.68550		100.85412	0.00000	8.78636	99.95796		7.97		0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00		8.72846		102.59229	0.00000	8.83229	101.68050		8.08		0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		8.77737		99.97385	0.00000	8.88441	99.04610		8.50		0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		8.83641		101.64613	0.00000	8.94683	100.70245		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		8.61537		103.02792	0.00000	8.70786	102.12192		8.08		0.00	463,625,640.00	4,500	288,810.00
R2048	On 07/05/2026	Bond Future	8.30	Call	288.83000		0.28883	0.00000	176.69000	0.17669	288.830	7.02		0.17	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	1,903.64000		1.90364	0.00000	1,436.39000	1.43639	1,903.640	7.93		0.60	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	9.19	Put	220.23000		0.22023	0.00000	350.97000	0.35097	220.230	9.69		(0.10)	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.65148		104.86985	0.00000	8.74655	103.94773		8.31		0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00		8.69296		102.24308	0.00000	8.79071	101.30474		8.81		0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		8.74015		104.00099	0.00000	8.84076	103.04633		8.88		0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		8.79025		101.30816	0.00000	8.89378	100.33717		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		8.50386		134.10416	0.00000	8.60143	132.81154		8.33		0.00	58,469,413.76	436	75,716.00
R2053	On 06/08/2026	Bond Future	0.00		8.53697		136.50164	0.00000	8.63720	135.18599		8.57		0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.57346		132.99661	0.00000	8.67644	131.65803		9.09		0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.61455		135.28242	0.00000	8.72045	133.92031		9.18		0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.66113		131.69055	0.00000	8.77008	130.30522		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		8.05308		88.57539	0.00000	8.15646	87.93763		5.89		0.00	0.00	0	45,217.00
R209	On 06/08/2026	Bond Future	0.00		8.08456		90.15892	0.00000	8.19171	89.50977		6.00		0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00		8.12148		88.56381	0.00000	8.23259	87.90324		6.24		0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.16541		90.08641	0.00000	8.28077	89.41423		6.18		0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,683.04000		1.68304	0.00000	1,406.52000	1.40652	1,683.040	5.85		0.45	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	864.59000		0.86459	0.00000	1,035.68000	1.03568	864.590	7.32		(0.23)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.21809		88.44674	0.00000	8.33797	87.76301		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

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/R186	On 31/03/2036		Price Contribution	0.00	100.00000	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026		Bond Future	0.00	260.87063	260.87063	0.00000	260.71898	260.71898	0.00	0.00	0.00	0	1,191.00
R210	On 06/08/2026		Bond Future	0.00	265.59834	265.59834	0.00000	265.44387	265.44387	0.00	0.00	0.00	0	0.00
R210	On 05/11/2026		Bond Future	0.00	266.72364	266.72364	0.00000	266.56624	266.56624	0.00	0.00	0.00	0	0.00
R210	On 04/02/2027		Bond Future	0.00	271.37297	271.37297	0.00000	271.21215	271.21215	0.00	0.00	0.00	0	0.00
R210	On 06/05/2027		Bond Future	0.00	272.41488	272.41488	0.00000	272.25127	272.25127	0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 07/05/2026		Bond Future	0.00	7.32561	100.07518	0.00000	7.39940	99.78365	3.26	0.00	0.00	0	69,591.00
R213	On 06/08/2026		Bond Future	0.00	7.33279	101.86431	0.00000	7.41138	101.56756	3.15	0.00	0.00	0	0.00
R213	On 05/11/2026		Bond Future	0.00	7.35374	100.07279	0.00000	7.43766	99.77070	3.17	0.00	0.00	0	0.00
R213	On 04/02/2027		Bond Future	0.00	7.38655	101.79382	0.00000	7.47663	101.48626	3.05	0.00	0.00	0	0.00
R213	On 06/05/2027		Bond Future	0.00	7.42999	99.95182	0.00000	7.52691	99.63881	3.04	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/05/2026		Bond Future	0.00	8.45484	84.93940	0.00000	8.55769	84.18415	7.29	0.00	0.00	0	39,563.00
R214	On 06/08/2026		Bond Future	0.00	8.49012	86.45793	0.00000	8.59603	85.68919	7.48	0.00	0.00	0	0.00
R214	On 05/11/2026		Bond Future	0.00	8.53157	84.65418	0.00000	8.64065	83.87196	7.88	0.00	0.00	0	0.00
R214	On 04/02/2027		Bond Future	0.00	8.57932	86.10984	0.00000	8.69180	85.31397	7.93	0.00	0.00	0	0.00
R214	On 06/05/2027		Bond Future	0.00	8.63062	84.25816	0.00000	8.74658	83.44867	8.29	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											1,196,618,862.25		11,355	1,686,973.00
Grand Total:											1,196,618,862.25		11,355	1,686,973.00