

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/02/2026

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	1,300.91000	1,300.91000	0.00000	1,303.42100	1,303.42100	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,323.91900	1,323.91900	0.00000	1,326.47400	1,326.47400	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,347.01700	1,347.01700	0.00000	1,349.61400	1,349.61400	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,370.21500	1,370.21500	0.00000	1,372.85400	1,372.85400	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,393.24000	1,393.24000	0.00000	1,395.91800	1,395.91800	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,701.54900	1,701.54900	0.00000	1,707.25700	1,707.25700	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,731.64300	1,731.64300	0.00000	1,737.45300	1,737.45300	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,761.85500	1,761.85500	0.00000	1,767.76300	1,767.76300	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,792.19700	1,792.19700	0.00000	1,798.20200	1,798.20200	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,822.31300	1,822.31300	0.00000	1,828.41300	1,828.41300	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,440.98800	1,440.98800	0.00000	1,445.74200	1,445.74200	0.00	0.00	0.00	0	75.00
ALBI	On 06/08/2026		Index Future	0.00	1,466.47400	1,466.47400	0.00000	1,471.31200	1,471.31200	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,492.06000	1,492.06000	0.00000	1,496.97900	1,496.97900	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,517.75600	1,517.75600	0.00000	1,522.75600	1,522.75600	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,543.25900	1,543.25900	0.00000	1,548.33900	1,548.33900	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	8.45431	96.02312	0.00000	8.39797	96.31751	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	8.50713	97.76331	0.00000	8.44814	98.06304	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	8.57143	95.68066	0.00000	8.50968	95.98540	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	8.64949	97.34744	0.00000	8.58469	97.65724	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	8.73850	95.20867	0.00000	8.67046	95.52341	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	8.91122	96.92078	0.00000	8.86565	97.29627	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	8.95928	98.67723	0.00000	8.91229	99.05953	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	9.01215	96.13828	0.00000	8.96370	96.52712	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	9.07134	97.81183	0.00000	9.02138	98.20715	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	9.13908	95.20858	0.00000	9.08752	95.61024	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	1,414.63800	1,414.63800	0.00000	1,419.44200	1,419.44200	0.00	0.00	0.00	0	603.00
GOVI	On 06/08/2026		GOVI	0.00	1,439.65800	1,439.65800	0.00000	1,444.54700	1,444.54700	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,464.77600	1,464.77600	0.00000	1,469.74800	1,469.74800	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,490.00200	1,490.00200	0.00000	1,495.05500	1,495.05500	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,515.03900	1,515.03900	0.00000	1,520.17300	1,520.17300	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	147.08204	147.08204	0.00000	147.16577	147.16577	0.00	0.00	0.00	0	4,616.00
I2029	On 06/08/2026		Bond Future	0.00	149.74762	149.74762	0.00000	149.83283	149.83283	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	150.88914	150.88914	0.00000	150.97530	150.97530	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.52008	153.52008	0.00000	153.60735	153.60735	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.63193	154.63193	0.00000	154.71983	154.71983	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	115.94009	115.94009	0.00000	115.80091	115.80091		1.56	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	115.62883	115.62883	0.00000	115.48691	115.48691		1.54	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	117.64946	117.64946	0.00000	117.50480	117.50480		1.47	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.25050	117.25050	0.00000	117.10228	117.10228		1.45	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.24173	119.24173	0.00000	119.09064	119.09064		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	145.46294	145.46294	0.00000	145.38653	145.38653		0.00	0.00	0.00	0	7,834.00
I2033	On 06/08/2026	Bond Future	0.00	148.09913	148.09913	0.00000	148.02134	148.02134		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	149.10984	149.10984	0.00000	149.03017	149.03017		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	151.70993	151.70993	0.00000	151.62845	151.62845		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	152.68643	152.68643	0.00000	152.60269	152.60269		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	163.56933	163.56933	0.00000	163.33979	163.33979		0.00	0.00	0.00	0	5,006.00
I2038	On 06/08/2026	Bond Future	0.00	164.34335	164.34335	0.00000	164.10950	164.10950		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	167.21590	167.21590	0.00000	166.97749	166.97749		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	167.90710	167.90710	0.00000	167.66351	167.66351		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	170.76077	170.76077	0.00000	170.51248	170.51248		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	128.43193	128.43193	0.00000	128.44735	128.44735		3.93	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	127.91771	127.91771	0.00000	127.93304	127.93304		4.09	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	130.15300	130.15300	0.00000	130.16844	130.16844		4.11	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	129.53595	129.53595	0.00000	129.55044	129.55044		4.22	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	131.73561	131.73561	0.00000	131.74981	131.74981		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	146.00245	146.00245	0.00000	146.01993	146.01993		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	148.64866	148.64866	0.00000	148.66621	148.66621		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	148.92739	148.92739	0.00000	148.94460	148.94460		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	151.52360	151.52360	0.00000	151.54065	151.54065		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	151.74403	151.74403	0.00000	151.76060	151.76060		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	151.01972	151.01972	0.00000	150.51898	150.51898		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	151.31674	151.31674	0.00000	150.80677	150.80677		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	153.96146	153.96146	0.00000	153.44223	153.44223		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	154.16774	154.16774	0.00000	153.63846	153.63846		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	156.78768	156.78768	0.00000	156.24881	156.24881		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	136.92529	136.92529	0.00000	136.82418	136.82418		5.90	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	136.56495	136.56495	0.00000	136.46180	136.46180		6.20	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	138.95168	138.95168	0.00000	138.84628	138.84628		6.30	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	138.48789	138.48789	0.00000	138.37950	138.37950		6.51	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	140.83979	140.83979	0.00000	140.72920	140.72920		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	451.35300	451.35300	0.00000	450.98900	450.98900		0.00	0.00	0.00	0	251.00
IGOV	On 06/08/2026	Index Future	0.00	459.44500	459.44500	0.00000	459.07400	459.07400		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	467.56900	467.56900	0.00000	467.19000	467.19000		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	475.72700	475.72700	0.00000	475.34100	475.34100		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	483.82500	483.82500	0.00000	483.43000	483.43000		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	
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	6.76163	103.05207	0.00000	6.73390	103.06779	0.27	0.00	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.43084	101.16505	0.00000	6.38381	101.18175	0.21	0.00	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	5.11230	102.90903	0.00000	4.96649	102.92580	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	6.79140	106.44808	0.00000	6.76830	106.48338	0.82	0.00	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	6.71839	105.43346	0.00000	6.69070	105.46700	0.85	0.00	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	6.63464	106.67640	0.00000	6.60063	106.71227	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	303.34168	303.34168	0.00000	303.37754	303.37754	0.00	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	303.44429	303.44429	0.00000	303.48072	303.48072	0.00	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	308.74798	308.74798	0.00000	308.78435	308.78435	0.00	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	308.65165	308.65165	0.00000	308.68652	308.68652	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	313.89688	313.89688	0.00000	313.93152	313.93152	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	7.13901	104.98533	0.00000	7.09128	105.14177	2.35	0.00	0.00	0.00	0	152,279.00
R2030	On 07/05/2026		Bond Future	7.21 Call	555.61000	0.55561	0.00000	654.65000	0.65465	555.610	2.31	0.59	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	1,899.30000	1.89930	0.00000	2,045.47000	2.04547	1,899.300	2.88	0.92	0.00	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	22.98000	0.02298	0.00000	18.24000	0.01824	22.980	3.12	(0.04)	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.14146	102.85294	0.00000	7.08969	103.01217	2.44	0.00	0.00	0.00	0	49,211.00
R2030	On 06/08/2026		Bond Future	7.21 Call	768.46000	0.76846	0.00000	861.65000	0.86165	768.460	2.40	0.55	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	1,938.53000	1.93853	0.00000	2,070.87000	2.07087	1,938.530	2.91	0.81	0.00	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	107.45000	0.10745	0.00000	93.45000	0.09345	107.450	3.24	(0.10)	0.00	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.14397	104.62601	0.00000	7.08784	104.78774	2.37	0.00	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	7.15717	102.41865	0.00000	7.09581	102.58291	2.35	0.00	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	7.20271	104.13288	0.00000	7.13518	104.29955	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	7.58220	104.05687	0.00000	7.53034	104.30456		3.85	0.00	6,659,639.68	64	167,665.00
R2032	On 06/08/2026	Bond Future	0.00	7.60493	105.91721	0.00000	7.55017	106.16929		3.76	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	7.63616	103.58603	0.00000	7.57831	103.84229		3.81	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	7.67810	105.36685	0.00000	7.61684	105.62720		3.68	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	7.73471	102.97530	0.00000	7.66967	103.23973		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	7.68435	113.33511	0.00000	7.63270	113.62855		5.78	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00	7.71027	115.36130	0.00000	7.65597	115.66001		6.01	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	7.74397	112.31102	0.00000	7.68690	112.61463		5.98	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	7.78748	114.24147	0.00000	7.72737	114.55002		6.16	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	7.84407	111.11631	0.00000	7.78067	111.42962		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	7.95657	107.47424	0.00000	7.90536	107.80651		5.07	0.00	1,719,587.84	16	105,585.00
R2035	On 07/05/2026	Bond Future	8.29 Call	2,462.81000	2.46281	0.00000	2,735.37000	2.73537	2,462.810	5.72	0.79	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	311.23000	0.31123	0.00000	254.98000	0.25498	311.230	5.77	(0.20)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	143.69000	0.14369	0.00000	116.80000	0.11680	143.690	6.31	(0.10)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	5,289.45000	5.28945	0.00000	5,609.15000	5.60915	5,289.450	6.82	0.95	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	18.01000	0.01801	0.00000	14.64000	0.01464	18.010	7.64	(0.01)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	10,213.96000	10.21396	0.00000	10,545.40000	10.54540	10,213.960	8.44	1.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	10,327.09000	10.32709	0.00000	10,658.58000	10.65858	10,327.090	8.48	1.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	10,609.19000	10.60919	0.00000	10,940.79000	10.94079	10,609.190	8.57	1.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	0.79000	0.00079	0.00000	0.65000	0.00065	0.790	9.10	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	0.71000	0.00071	0.00000	0.58000	0.00058	0.710	9.10	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	0.54000	0.00054	0.00000	0.45000	0.00045	0.540	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	0.04000	0.00004	0.040	9.10	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.04000	0.00004	0.00000	0.03000	0.00003	0.040	9.10	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.03000	0.00003	0.00000	0.02000	0.00002	0.030	9.10	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	7.98745	109.39569	0.00000	7.93408	109.73391		5.11	0.00	0.00	0	156.00
R2035	On 06/08/2026	Bond Future	7.70 Call	635.83000	0.63583	0.00000	747.24000	0.74724	635.830	4.63	0.30	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	1,351.80000	1.35180	0.00000	1,525.18000	1.52518	1,351.800	5.03	0.48	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	2,754.41000	2.75441	0.00000	2,995.00000	2.99500	2,754.410	5.67	0.68	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	789.38000	0.78938	0.00000	699.37000	0.69937	789.380	5.76	(0.29)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	4,854.89000	4.85489	0.00000	5,144.52000	5.14452	4,854.890	6.43	0.84	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	5,278.88000	5.27888	0.00000	5,574.63000	5.57463	5,278.880	6.58	0.86	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	7,116.33000	7.11633	0.00000	7,430.61000	7.43061	7,116.330	7.15	0.92	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	173.47000	0.17347	0.00000	152.60000	0.15260	173.470	7.27	(0.07)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	7,607.04000	7.60704	0.00000	7,924.74000	7.92474	7,607.040	7.29	0.93	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	127.70000	0.12770	0.00000	112.32000	0.11232	127.700	7.55	(0.05)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	85.99000	0.08599	0.00000	75.67000	0.07567	85.990	7.92	(0.04)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	75.66000	0.07566	0.00000	66.60000	0.06660	75.660	8.04	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	74.50000	0.07450	0.00000	65.59000	0.06559	74.500	8.06	(0.03)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	34.03000	0.03403	0.00000	29.89000	0.02989	34.030	8.49	(0.02)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	26.48000	0.02648	0.00000	23.20000	0.02320	26.480	8.49	(0.01)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	8.02777	106.78381	0.00000	7.97218	107.12764		5.28	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	1,558.51000	1.55851	0.00000	1,730.77000	1.73077	1,558.510	4.86	0.48	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	919.81000	0.91981	0.00000	828.59000	0.82859	919.810	5.64	(0.29)	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	5,208.89	0.0000	5.20889	0.00000	5,493.88	5.49388	5,208.890	6.17	0.81	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	458.12	0.0000	0.45812	0.00000	411.18	0.41118	458.120	6.43	(0.15)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	295.74	0.0000	0.29574	0.00000	265.30	0.26530	295.740	6.93	(0.10)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	152.66	0.0000	0.15266	0.00000	136.90	0.13690	152.660	7.60	(0.05)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.07718	108.62	1014	0.00000	8.01916	108.96	961	5.22	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	0.00		8.13294	105.94	181	0.00000	8.07239	106.29	682	5.37	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.00	0.00	0.00000	100.00	0.00	0.00	0.00	0.00	0.00	0	0.00
R2037	On 07/05/2026	Bond Future	0.00		8.25552	104.06	769	0.00000	8.19937	104.46	779	5.78	0.00	50,472,829.65	485	197,495.00
R2037	On 07/05/2026	Bond Future	9.00	Call	5,220.99	0.0000	5.22099	0.00000	5,599.39	5.59939	5,220.990	7.70	0.93	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	8,315.79	0.0000	8.31579	0.00000	8,711.08	8.71108	8,315.790	8.82	0.98	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	4.51	0.00	0.00451	0.00000	3.64	0.00364	4.510	10.02	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	16,963.83	0.0000	16.96383	0.00000	17,363.92	17.36392	16,963.830	10.42	1.00	0.00	0	142.00
R2037	On 07/05/2026	Bond Future	12.40	Put	0.00	0.00	0.00000	0.00000	0.00	0.00000		10.42	0.00	0.00	0	142.00
R2037	On 06/08/2026	Bond Future	0.00		8.29779	101.66	835	0.00000	8.23952	102.07	557	6.14	0.00	0.00	0	2,639.00
R2037	On 06/08/2026	Bond Future	10.02	Call	11,191.04	0.0000	11.19104	0.00000	11,588.10	11.58810	11,191.040	9.36	0.97	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	21.44	0.00	0.02144	0.00000	18.52	0.01852	21.440	10.28	(0.01)	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	3.48	0.00	0.00348	0.00000	2.95	0.00295	3.480	10.28	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.34000	103.42	084	0.00000	8.27964	103.83	486	6.18	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	7,755.70	0.0000	7.75570	0.00000	8,121.20	8.12120	7,755.700	8.02	0.87	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	184.95	0.00	0.18495	0.00000	165.68	0.16568	184.950	9.30	(0.05)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	71.56	0.00	0.07156	0.00000	63.67	0.06367	71.560	9.74	(0.02)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.38978	100.94	225	0.00000	8.32715	101.36	311	6.43	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	2,648.81	0.0000	2.64881	0.00000	2,882.67	2.88267	2,648.810	6.34	0.53	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	898.91	0.00	0.89891	0.00000	820.10	0.82010	898.910	7.81	(0.20)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	539.29	0.00	0.53929	0.00000	491.45	0.49145	539.290	8.59	(0.12)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.45338	102.63	125	0.00000	8.38834	103.05	890	6.39	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.00	0.00	0.00000	100.00	0.00	0.00	0.00	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		8.36647	119.89	231	0.00000	8.31037	120.36	384	5.94	0.00	0.00	0	3,814.00
R2038	On 06/08/2026	Bond Future	0.00		8.40920	122.03	574	0.00000	8.35102	122.51	575	6.10	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.45759	118.65	954	0.00000	8.39729	119.14	758	6.24	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.51353	120.69	900	0.00000	8.45097	121.19	513	6.27	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.57864	117.24	097	0.00000	8.51370	117.74	500	6.28	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0.00	0.00	0.00000	100.00	0.00	0.00	0.00	0.00	0.00	0	0.00
R2039	On 07/05/2026	Bond Future	0.00		8.44120	112.24	750	0.00000	8.39033	112.67	398	6.30	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.48372	114.25	425	0.00000	8.43108	114.68	836	6.44	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.53145	111.24	785	0.00000	8.47700	111.68	928	6.78	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.58619	113.16	004	0.00000	8.52983	113.60	876	6.79	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.64937	110.07	978	0.00000	8.59101	110.53	559	7.10	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	0.00	0.00	0.00000	100.00	0.00	0.00	0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.00	0.00	0.00000	100.00	100.00	0.00	0.00	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		8.50257	106.47	193	0.00000	8.44661	106.93	419	6.53	0.00	30,131,556.19	283	59,929.00
R2040	On 07/05/2026	Bond Future	8.65	Call	1,997.48	0.0000	1.99748	0.00000	2,317.25	2.31725	1,997.480	6.97	0.65	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	16,077.68	0.0000	16.07768	0.00000	16,539.70	16.53970	16,077.680	11.81	1.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.00	0.00	0.00000	0.00000	0.00	0.00000		11.81	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	12.22	Put	0.00	0.00	0.00000	0.00000	0.00	0.00000		11.81	0.00	0.00	0	1,460.00
R2040	On 06/08/2026	Bond Future	0.00		8.54773	103.86	495	0.00000	8.48988	104.33	544	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	8.59241	105.65527	0.00000	8.53271	106.13367		7.05	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91 Call	10,241.5400	10.24154	0.00000	10,675.80000	10.67580	10,241.540	9.54	0.90	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67 Put	182.35000	0.18235	0.00000	163.85000	0.16385	182.350	10.99	(0.04)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27 Put	60.09000	0.06009	0.00000	53.37000	0.05337	60.090	11.14	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00	8.64394	102.96458	0.00000	8.58224	103.45097		7.38	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78 Call	3,515.81000	3.51581	0.00000	3,804.03000	3.80403	3,515.810	7.44	0.57	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67 Put	949.22000	0.94922	0.00000	867.43000	0.86743	949.220	9.19	(0.18)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17 Put	575.67000	0.57567	0.00000	525.65000	0.52565	575.670	10.07	(0.11)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00	8.70734	104.68721	0.00000	8.64355	105.18141		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	8.59653	114.25379	0.00000	8.54064	114.78060		6.95	0.00	0.00	0	3,313.00
R2042	On 06/08/2026	Bond Future	0.00	8.63964	116.29638	0.00000	8.58196	116.83265		7.11	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00	8.68730	113.19924	0.00000	8.62782	113.74442		7.52	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00	8.74123	115.14493	0.00000	8.67983	115.69925		7.55	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00	8.80258	111.97191	0.00000	8.73918	112.53512		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	8.69250	102.93337	0.00000	8.64181	103.39084		7.44	0.00	0.00	0	122,265.00
R2044	On 07/05/2026	Bond Future	10.00 Put	25.07000	0.02507	0.00000	20.59000	0.02059	25.070	11.42	(0.01)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00	8.73775	100.38838	0.00000	8.68550	100.85412		7.97	0.00	0.00	0	7,681.00
R2044	On 05/11/2026	Bond Future	0.00	8.78220	102.11882	0.00000	8.72846	102.59229		8.08	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00	8.83273	99.49243	0.00000	8.77737	99.97385		8.50	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00	8.89345	101.15699	0.00000	8.83641	101.64613		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	8.66090	102.58033	0.00000	8.61537	103.02792		8.08	0.00	164,538,849.32	1,604	288,083.00
R2048	On 07/05/2026	Bond Future	8.30 Call	215.55000	0.21555	0.00000	288.83000	0.28883	215.550	7.02	0.14	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70 Call	1,637.24000	1.63724	0.00000	1,903.64000	1.90364	1,637.240	7.93	0.55	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	9.19 Put	263.90000	0.26390	0.00000	220.23000	0.22023	263.900	9.69	(0.12)	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00	8.69827	104.41435	0.00000	8.65148	104.86985		8.31	0.00	0.00	0	0.00
R2048	On 05/11/2026	Bond Future	0.00	8.74104	101.77982	0.00000	8.69296	102.24308		8.81	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00	8.78959	103.53008	0.00000	8.74015	104.00099		8.88	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00	8.84107	100.82968	0.00000	8.79025	101.30816		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	8.56476	133.29489	0.00000	8.50386	134.10416		8.33	0.00	0.00	0	75,716.00
R2053	On 06/08/2026	Bond Future	0.00	8.59953	135.67790	0.00000	8.53697	136.50164		8.57	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00	8.63770	132.15893	0.00000	8.57346	132.99661		9.09	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00	8.68056	134.43062	0.00000	8.61455	135.28242		9.18	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00	8.72898	130.82494	0.00000	8.66113	131.69055		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	8.10926	88.22808	0.00000	8.05308	88.57539		5.89	0.00	0.00	0	45,217.00
R209	On 06/08/2026	Bond Future	0.00	8.14278	89.80545	0.00000	8.08456	90.15892		6.00	0.00	0.00	0	3,673.00
R209	On 05/11/2026	Bond Future	0.00	8.18180	88.20441	0.00000	8.12148	88.56381		6.24	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00	8.22798	89.72102	0.00000	8.16541	90.08641		6.18	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call	1,520.92000	1.52092	0.00000	1,683.04000	1.68304	1,520.920	5.85	0.42	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put	947.12000	0.94712	0.00000	864.59000	0.86459	947.120	7.32	(0.24)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00	8.28303	88.07552	0.00000	8.21809	88.44674		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	260.78564	260.78564	260.87063	260.87063		0.00	0.00	0.00	0	1,191.00
R210	On 06/08/2026		Bond Future	0.00	265.51186	265.51186	265.59834	265.59834		0.00	0.00	0.00	0	0.00
R210	On 05/11/2026		Bond Future	0.00	266.63673	266.63673	266.72364	266.72364		0.00	0.00	0.00	0	0.00
R210	On 04/02/2027		Bond Future	0.00	271.28528	271.28528	271.37297	271.37297		0.00	0.00	0.00	0	0.00
R210	On 06/05/2027		Bond Future	0.00	272.32735	272.32735	272.41488	272.41488		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	7.37782	99.86880	7.32561	100.07518		3.26	0.00	0.00	0	69,591.00
R213	On 06/08/2026		Bond Future	0.00	7.38838	101.65430	7.33279	101.86431		3.15	0.00	0.00	0	0.00
R213	On 05/11/2026		Bond Future	0.00	7.41300	99.85935	7.35374	100.07279		3.17	0.00	0.00	0	0.00
R213	On 04/02/2027		Bond Future	0.00	7.45004	101.57693	7.38655	101.79382		3.05	0.00	0.00	0	0.00
R213	On 06/05/2027		Bond Future	0.00	7.49813	99.73163	7.42999	99.95182		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	8.50043	84.60346	8.45484	84.93940		7.29	0.00	169,206.92	2	39,563.00
R214	On 06/08/2026		Bond Future	0.00	8.53706	86.11601	8.49012	86.45793		7.48	0.00	0.00	0	0.00
R214	On 05/11/2026		Bond Future	0.00	8.57988	84.30650	8.53157	84.65418		7.88	0.00	0.00	0	0.00
R214	On 04/02/2027		Bond Future	0.00	8.62908	85.75646	8.57932	86.10984		7.93	0.00	0.00	0	0.00
R214	On 06/05/2027		Bond Future	0.00	8.68187	83.89906	8.63062	84.25816		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 :											253,691,669.60		2,454	1,686,458.00
Grand Total:											253,691,669.60		2,454	1,686,458.00