

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/02/2026

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	1,303.20400	1,303.20400	0.00000	1,303.88100	1,303.88100	0.00	0.00	0.00	0	0.00
AL37	On 06/08/2026		Index Future	0.00	1,326.25300	1,326.25300	0.00000	1,326.94200	1,326.94200	0.00	0.00	0.00	0	0.00
AL37	On 05/11/2026		Index Future	0.00	1,349.39900	1,349.39900	0.00000	1,350.09600	1,350.09600	0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027		Index Future	0.00	1,372.64400	1,372.64400	0.00000	1,373.35000	1,373.35000	0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027		Index Future	0.00	1,395.71700	1,395.71700	0.00000	1,396.43100	1,396.43100	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,710.99900	1,710.99900	0.00000	1,712.67800	1,712.67800	0.00	0.00	0.00	0	0.00
AL7T	On 06/08/2026		Index Future	0.00	1,741.26100	1,741.26100	0.00000	1,742.96900	1,742.96900	0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026		Index Future	0.00	1,771.64900	1,771.64900	0.00000	1,773.38300	1,773.38300	0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027		Index Future	0.00	1,802.16800	1,802.16800	0.00000	1,803.92800	1,803.92800	0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027		Index Future	0.00	1,832.46100	1,832.46100	0.00000	1,834.24500	1,834.24500	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,450.54600	1,450.54600	0.00000	1,451.39600	1,451.39600	0.00	0.00	0.00	0	75.00
ALBI	On 06/08/2026		Index Future	0.00	1,476.20100	1,476.20100	0.00000	1,477.06600	1,477.06600	0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026		Index Future	0.00	1,501.96300	1,501.96300	0.00000	1,502.84000	1,502.84000	0.00	0.00	0.00	0	0.00
ALBI	On 04/02/2027		Index Future	0.00	1,527.83700	1,527.83700	0.00000	1,528.72500	1,528.72500	0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027		Index Future	0.00	1,553.51900	1,553.51900	0.00000	1,554.41700	1,554.41700	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	8.33773	96.63354	0.00000	8.34354	96.60300	0.00	0.00	0.00	0	0.00
ES33	On 06/08/2026		Bond Future	0.00	8.38505	98.38492	0.00000	8.39115	98.35374	0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026		Bond Future	0.00	8.44337	96.31400	0.00000	8.44979	96.28212	0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027		Bond Future	0.00	8.51478	97.99288	0.00000	8.52158	97.96017	0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027		Bond Future	0.00	8.59664	95.86636	0.00000	8.60386	95.83275	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	8.78602	97.95751	0.00000	8.76608	98.12412	0.00	0.00	0.00	0	0.00
ES42	On 06/08/2026		Bond Future	0.00	8.83018	99.73285	0.00000	8.80963	99.90243	0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026		Bond Future	0.00	8.87889	97.21328	0.00000	8.85772	97.38566	0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027		Bond Future	0.00	8.93371	98.90660	0.00000	8.91190	99.08175	0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027		Bond Future	0.00	8.99675	96.32333	0.00000	8.97428	96.50103	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	1,424.25600	1,424.25600	0.00000	1,425.09500	1,425.09500	0.00	0.00	14,242,560.00	1	603.00
GOVI	On 06/08/2026		GOVI	0.00	1,449.44600	1,449.44600	0.00000	1,450.30000	1,450.30000	0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026		GOVI	0.00	1,474.74100	1,474.74100	0.00000	1,475.60700	1,475.60700	0.00	0.00	0.00	0	0.00
GOVI	On 04/02/2027		GOVI	0.00	1,500.14600	1,500.14600	0.00000	1,501.02300	1,501.02300	0.00	0.00	0.00	0	0.00
GOVI	On 06/05/2027		GOVI	0.00	1,525.36300	1,525.36300	0.00000	1,526.25000	1,526.25000	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	147.29817	147.29817	0.00000	147.12839	147.12839	0.00	0.00	0.00	0	4,443.00
I2029	On 06/08/2026		Bond Future	0.00	149.96779	149.96779	0.00000	149.79488	149.79488	0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026		Bond Future	0.00	151.11416	151.11416	0.00000	150.93823	150.93823	0.00	0.00	0.00	0	0.00
I2029	On 04/02/2027		Bond Future	0.00	153.75058	153.75058	0.00000	153.57115	153.57115	0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027		Bond Future	0.00	154.86765	154.86765	0.00000	154.68529	154.68529	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 Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2031	On 07/05/2026	Bond Future	0.00	116.13619	116.13619	0.00000	115.90958	115.90958		1.56	0.00	0.00	0	1,798.00
I2031	On 06/08/2026	Bond Future	0.00	115.82830	115.82830	0.00000	115.59781	115.59781		1.54	0.00	0.00	0	1,893.00
I2031	On 05/11/2026	Bond Future	0.00	117.85345	117.85345	0.00000	117.61867	117.61867		1.47	0.00	0.00	0	0.00
I2031	On 04/02/2027	Bond Future	0.00	117.45844	117.45844	0.00000	117.22009	117.22009		1.45	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00	119.45469	119.45469	0.00000	119.21191	119.21191		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	146.26485	146.26485	0.00000	145.84606	145.84606		0.00	0.00	0.00	0	7,827.00
I2033	On 06/08/2026	Bond Future	0.00	148.91570	148.91570	0.00000	148.48932	148.48932		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00	149.94170	149.94170	0.00000	149.50773	149.50773		0.00	0.00	0.00	0	0.00
I2033	On 04/02/2027	Bond Future	0.00	152.55780	152.55780	0.00000	152.11593	152.11593		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00	153.55008	153.55008	0.00000	153.10076	153.10076		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00	164.68874	164.68874	0.00000	164.94313	164.94313		0.00	0.00	0.00	0	4,925.00
I2038	On 06/08/2026	Bond Future	0.00	165.48298	165.48298	0.00000	165.74217	165.74217		0.00	0.00	0.00	0	0.00
I2038	On 05/11/2026	Bond Future	0.00	168.37670	168.37670	0.00000	168.64014	168.64014		0.00	0.00	0.00	0	0.00
I2038	On 04/02/2027	Bond Future	0.00	169.08932	169.08932	0.00000	169.35763	169.35763		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00	171.96511	171.96511	0.00000	172.23744	172.23744		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	128.77023	128.77023	0.00000	128.54808	128.54808		3.93	0.00	0.00	0	0.00
I2043	On 06/08/2026	Bond Future	0.00	128.26185	128.26185	0.00000	128.03611	128.03611		4.09	0.00	0.00	0	3,416.00
I2043	On 05/11/2026	Bond Future	0.00	130.50438	130.50438	0.00000	130.27433	130.27433		4.11	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00	129.89376	129.89376	0.00000	129.66044	129.66044		4.22	0.00	0.00	0	0.00
I2043	On 06/05/2027	Bond Future	0.00	132.10122	132.10122	0.00000	131.86333	131.86333		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	148.28804	148.28804	0.00000	147.17794	147.17794		0.00	0.00	0.00	0	18,662.00
I2046	On 06/08/2026	Bond Future	0.00	150.97543	150.97543	0.00000	149.84518	149.84518		0.00	0.00	0.00	0	0.00
I2046	On 05/11/2026	Bond Future	0.00	151.29586	151.29586	0.00000	150.14592	150.14592		0.00	0.00	0.00	0	0.00
I2046	On 04/02/2027	Bond Future	0.00	153.93484	153.93484	0.00000	152.76446	152.76446		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00	154.19740	154.19740	0.00000	153.00779	153.00779		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	153.86715	153.86715	0.00000	151.76226	151.76226		0.00	0.00	0.00	0	17,225.00
I2050	On 06/08/2026	Bond Future	0.00	154.21583	154.21583	0.00000	152.07283	152.07283		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00	156.91245	156.91245	0.00000	154.73182	154.73182		0.00	0.00	0.00	0	0.00
I2050	On 04/02/2027	Bond Future	0.00	157.17125	157.17125	0.00000	154.95278	154.95278		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00	159.84413	159.84413	0.00000	157.58748	157.58748		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	137.47542	137.47542	0.00000	139.14866	139.14866		5.90	0.00	0.00	0	0.00
I2058	On 06/08/2026	Bond Future	0.00	137.12506	137.12506	0.00000	138.82869	138.82869		6.20	0.00	0.00	0	0.00
I2058	On 05/11/2026	Bond Future	0.00	139.52241	139.52241	0.00000	141.25568	141.25568		6.30	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00	139.06938	139.06938	0.00000	140.83335	140.83335		6.51	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00	141.43279	141.43279	0.00000	143.22660	143.22660		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	455.24900	455.24900	0.00000	453.82200	453.82200		0.00	0.00	13,657,470.00	3	254.00
IGOV	On 06/08/2026	Index Future	0.00	463.41200	463.41200	0.00000	461.95800	461.95800		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00	471.60800	471.60800	0.00000	470.12700	470.12700		0.00	0.00	0.00	0	0.00
IGOV	On 04/02/2027	Index Future	0.00	479.83800	479.83800	0.00000	478.33100	478.33100		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00	488.00900	488.00900	0.00000	486.47500	486.47500		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	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	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	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	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	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	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	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	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	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	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	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	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800	0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	8.69000	105.12997	0.00000	8.69000	105.12997	0.43	0.00	0.00	0	0.00
R186	On 06/08/2026		Bond Future	0.00	8.57000	102.10931	0.00000	8.57000	102.10931	0.29	0.00	0.00	0	0.00
R186	On 05/11/2026		Bond Future	0.00	8.12000	104.29868	0.00000	8.12000	104.29868	0.11	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R187	On 07/05/2026		Bond Future	0.00	6.74452	103.06177	0.00000	6.72374	103.07354	0.27	0.00	0.00	0	0.00
R187	On 06/08/2026		Bond Future	0.00	6.40170	101.17540	0.00000	6.36645	101.18791	0.21	0.00	0.00	0	0.00
R187	On 05/11/2026		Bond Future	0.00	5.01310	102.92044	0.00000	4.90431	102.93295	0.06	0.00	0.00	0	0.00
R187	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R188	On 07/05/2026		Bond Future	0.00	6.76998	106.48081	0.00000	6.75831	106.49865	0.82	0.00	0.00	0	0.00
R188	On 06/08/2026		Bond Future	0.00	6.69267	105.46461	0.00000	6.67867	105.48157	0.85	0.00	0.00	0	0.00
R188	On 05/11/2026		Bond Future	0.00	6.60200	106.71083	0.00000	6.58492	106.72885	0.74	0.00	0.00	0	0.00
R188	On 21/12/2027		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	304.47330	304.47330	0.00000	304.07405	304.07405	0.00	0.00	0.00	0	772.00
R202	On 06/08/2026		Bond Future	0.00	304.59649	304.59649	0.00000	304.19004	304.19004	0.00	0.00	0.00	0	253.00
R202	On 05/11/2026		Bond Future	0.00	309.92311	309.92311	0.00000	309.50895	309.50895	0.00	0.00	0.00	0	0.00
R202	On 04/02/2027		Bond Future	0.00	309.84890	309.84890	0.00000	309.42824	309.42824	0.00	0.00	0.00	0	0.00
R202	On 06/05/2027		Bond Future	0.00	315.11851	315.11851	0.00000	314.68973	314.68973	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	7.10656	105.09166	0.00000	7.08548	105.16080	2.35	0.00	0.00	0	152,279.00
R2030	On 07/05/2026		Bond Future	7.21 Call	614.37000	0.61437	0.00000	661.37000	0.66137	614.370	2.31	0.63	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.71 Call	1,995.07000	1.99507	0.00000	2,060.91000	2.06091	1,995.070	2.88	0.93	0	1,000.00
R2030	On 07/05/2026		Bond Future	7.92 Put	17.66000	0.01766	0.00000	16.27000	0.01627	17.660	3.12	(0.03)	0	1,000.00
R2030	On 06/08/2026		Bond Future	0.00	7.10625	102.96120	0.00000	7.08339	103.03157	2.44	0.00	30,991,321.20	301	48,818.00
R2030	On 06/08/2026		Bond Future	7.21 Call	825.85000	0.82585	0.00000	869.24000	0.86924	825.850	2.40	0.58	0	1,000.00
R2030	On 06/08/2026		Bond Future	7.71 Call	2,023.94000	2.02394	0.00000	2,083.96000	2.08396	2,023.940	2.91	0.83	0	1,000.00
R2030	On 06/08/2026		Bond Future	8.06 Put	94.72000	0.09472	0.00000	89.55000	0.08955	94.720	3.24	(0.09)	0	1,000.00
R2030	On 05/11/2026		Bond Future	0.00	7.10544	104.73700	0.00000	7.08069	104.80837	2.37	0.00	0.00	0	0.00
R2030	On 04/02/2027		Bond Future	0.00	7.11457	102.53265	0.00000	7.08758	102.60496	2.35	0.00	0.00	0	0.00
R2030	On 06/05/2027		Bond Future	0.00	7.15521	104.25007	0.00000	7.12557	104.32329	2.20	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	7.52354	104.33709	0.00000	7.50823	104.41038		3.85	0.00	10,433,709.00	100	168,160.00
R2032	On 06/08/2026	Bond Future	0.00	7.54298	106.20245	0.00000	7.52681	106.27706		3.76	0.00	0.00	0	230.00
R2032	On 05/11/2026	Bond Future	0.00	7.57045	103.87716	0.00000	7.55341	103.95283		3.81	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	0.00	7.60818	105.66407	0.00000	7.59018	105.74076		3.68	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	0.00	7.66006	103.27887	0.00000	7.64101	103.35651		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	7.62057	113.69760	0.00000	7.61572	113.72522		5.78	0.00	0.00	0	9,512.00
R2033	On 06/08/2026	Bond Future	0.00	7.64322	115.73029	0.00000	7.63812	115.75842		6.01	0.00	0.00	0	223.00
R2033	On 05/11/2026	Bond Future	0.00	7.67326	112.68735	0.00000	7.66794	112.71573		5.98	0.00	0.00	0	0.00
R2033	On 04/02/2027	Bond Future	0.00	7.71269	114.62554	0.00000	7.70715	114.65406		6.16	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00	7.76479	111.50827	0.00000	7.75901	111.53692		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	7.87253	108.02024	0.00000	7.83678	108.25360		5.07	0.00	2,160,404.80	20	104,494.00
R2035	On 07/05/2026	Bond Future	8.29 Call	2,898.94000	2.89894	0.00000	3,102.61000	3.10261	2,898.940	5.72	0.84	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	8.31 Put	207.34000	0.20734	0.00000	179.56000	0.17956	207.340	5.77	(0.15)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.55 Put	91.56000	0.09156	0.00000	79.19000	0.07919	91.560	6.31	(0.07)	0.00	0	16,000.00
R2035	On 07/05/2026	Bond Future	8.79 Call	5,809.80000	5.80980	0.00000	6,037.73000	6.03773	5,809.800	6.82	0.97	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.20 Put	10.47000	0.01047	0.00000	9.16000	0.00916	10.470	7.64	(0.01)	0.00	0	1,000.00
R2035	On 07/05/2026	Bond Future	9.64 Call	10,757.91000	10.75791	0.00000	10,990.98000	10.99098	10,757.910	8.44	1.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	9.66 Call	10,871.15000	10.87115	0.00000	11,104.24000	11.10424	10,871.150	8.48	1.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	9.71 Call	11,153.51000	11.15351	0.00000	11,386.64000	11.38664	11,153.510	8.57	1.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.14 Put	0.41000	0.00041	0.00000	0.37000	0.00037	0.410	9.10	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.16 Put	0.36000	0.00036	0.00000	0.33000	0.00033	0.360	9.10	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.21 Put	0.27000	0.00027	0.00000	0.25000	0.00025	0.270	9.10	0.00	0.00	0	350.00
R2035	On 07/05/2026	Bond Future	10.64 Put	0.02000	0.00002	0.00000	0.02000	0.00002	0.020	9.10	0.00	0.00	0	250.00
R2035	On 07/05/2026	Bond Future	10.66 Put	0.02000	0.00002	0.00000	0.02000	0.00002	0.020	9.10	0.00	0.00	0	200.00
R2035	On 07/05/2026	Bond Future	10.71 Put	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	9.10	0.00	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	0.00	7.89987	109.95144	0.00000	7.86262	110.18896		5.11	0.00	0.00	0	156.00
R2035	On 06/08/2026	Bond Future	7.70 Call	811.28000	0.81128	0.00000	903.67000	0.90367	811.280	4.63	0.36	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	7.95 Call	1,626.81000	1.62681	0.00000	1,762.90000	1.76290	1,626.810	5.03	0.54	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.29 Call	3,139.14000	3.13914	0.00000	3,319.16000	3.31916	3,139.140	5.67	0.73	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	8.34 Put	630.99000	0.63099	0.00000	578.28000	0.57828	630.990	5.76	(0.25)	0.00	0	5,000.00
R2035	On 06/08/2026	Bond Future	8.71 Call	5,322.04000	5.32204	0.00000	5,532.13000	5.53213	5,322.040	6.43	0.87	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	8.79 Call	5,756.55000	5.75655	0.00000	5,970.26000	5.97026	5,756.550	6.58	0.88	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.13 Call	7,626.51000	7.62651	0.00000	7,850.98000	7.85098	7,626.510	7.15	0.93	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.21 Put	133.42000	0.13342	0.00000	122.11000	0.12211	133.420	7.27	(0.06)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.22 Call	8,123.37000	8.12337	0.00000	8,349.77000	8.34977	8,123.370	7.29	0.94	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	9.39 Put	97.63000	0.09763	0.00000	89.40000	0.08940	97.630	7.55	(0.04)	0.00	0	1,000.00
R2035	On 06/08/2026	Bond Future	9.63 Put	65.30000	0.06530	0.00000	59.87000	0.05987	65.300	7.92	(0.03)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	9.71 Put	57.34000	0.05734	0.00000	52.60000	0.05260	57.340	8.04	(0.03)	0.00	0	350.00
R2035	On 06/08/2026	Bond Future	9.72 Put	56.45000	0.05645	0.00000	51.79000	0.05179	56.450	8.06	(0.02)	0.00	0	250.00
R2035	On 06/08/2026	Bond Future	10.13 Put	25.31000	0.02531	0.00000	23.22000	0.02322	25.310	8.49	(0.01)	0.00	0	200.00
R2035	On 06/08/2026	Bond Future	10.22 Put	19.51000	0.01951	0.00000	17.88000	0.01788	19.510	8.49	(0.01)	0.00	0	250.00
R2035	On 05/11/2026	Bond Future	0.00	7.93634	107.35007	0.00000	7.89756	107.59144		5.28	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	7.97 Call	1,835.52000	1.83552	0.00000	1,968.86000	1.96886	1,835.520	4.86	0.53	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47 Put	762.04000	0.76204	0.00000	706.95000	0.70695	762.040	5.64	(0.25)	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	5,671.31	0.0000	5.67131	0.00000	5,877.85	5.87785	5,671.31	6.17	0.84	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	374.39	0.0000	0.37439	0.00000	346.85	0.34685	374.39	6.43	(0.13)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	240.25	0.0000	0.24025	0.00000	222.67	0.22267	240.25	6.93	(0.08)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	122.97	0.0000	0.12297	0.00000	114.05	0.11405	122.97	7.60	(0.04)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		7.98149	109.19730	0.00000	7.94103	109.44256			5.22	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	0.00		8.03277	106.52995	0.00000	7.99056	106.77905			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		8.15587	104.77919	0.00000	8.13576	104.92358			5.78	0.00	66,430,006.46	634	203,450.00
R2037	On 07/05/2026	Bond Future	9.00	Call	5,887.78	5.88778	0.00000	6,028.36	6.02836	5,887.78	7.70	0.96	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	9.49	Call	9,016.43	9.01643	0.00000	9,160.20	9.16020	9,016.43	8.82	0.99	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.06	Put	2.33	0.00233	0.00000	2.26	0.00226	2.33	10.02	0.00	0.00	0.00	0	1,500.00
R2037	On 07/05/2026	Bond Future	10.95	Call	17,675.29	17.67529	0.00000	17,819.69	17.81969	17,675.29	10.42	1.00	0.00	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		8.19437	102.39260	0.00000	8.17351	102.53951			6.14	0.00	8,191,408.00	80	2,559.00
R2037	On 06/08/2026	Bond Future	10.02	Call	11,894.08	11.89408	0.00000	12,038.80	12.03880	11,894.08	9.36	0.98	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	10.70	Put	14.98	0.01498	0.00000	14.43	0.01443	14.98	10.28	(0.01)	0.00	0.00	0	2,541.00
R2037	On 06/08/2026	Bond Future	11.30	Put	2.27	0.00227	0.00000	2.18	0.00218	2.27	10.28	0.00	0.00	0.00	0	2,541.00
R2037	On 05/11/2026	Bond Future	0.00		8.23268	104.15852	0.00000	8.21110	104.30770			6.18	0.00	0.00	0	0.00
R2037	On 05/11/2026	Bond Future	9.46	Call	8,400.42	8.40042	0.00000	8,536.29	8.53629	8,400.42	8.02	0.89	0.00	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	146.35	0.14635	0.00000	141.44	0.14144	146.35	9.30	(0.04)	0.00	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	55.29	0.05529	0.00000	53.42	0.05342	55.29	9.74	(0.02)	0.00	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.27820	101.69365	0.00000	8.25583	101.84518			6.43	0.00	0.00	0	0.00
R2037	On 04/02/2027	Bond Future	8.44	Call	3,060.72	3.06072	0.00000	3,153.09	3.15309	3,060.72	6.34	0.58	0.00	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	751.43	0.75143	0.00000	728.14	0.72814	751.43	7.81	(0.18)	0.00	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	447.94	0.44794	0.00000	434.28	0.43428	447.94	8.59	(0.11)	0.00	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.33724	103.39656	0.00000	8.31404	103.55035			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		8.25642	120.81974	0.00000	8.23635	120.98996			5.94	0.00	1,449,836.88	12	4,043.00
R2038	On 06/08/2026	Bond Future	0.00		8.29508	122.97982	0.00000	8.27428	123.15301			6.10	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.33913	119.62094	0.00000	8.31759	119.79691			6.24	0.00	0.00	0	0.00
R2038	On 04/02/2027	Bond Future	0.00		8.39040	121.67824	0.00000	8.36808	121.85695			6.27	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		8.45053	118.23817	0.00000	8.42740	118.41946			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		8.33647	113.12802	0.00000	8.32157	113.25409			6.30	0.00	0.00	0	0.00
R2039	On 06/08/2026	Bond Future	0.00		8.37535	115.15054	0.00000	8.35993	115.27889			6.44	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		8.41919	112.16064	0.00000	8.40327	112.29094			6.78	0.00	0.00	0	0.00
R2039	On 04/02/2027	Bond Future	0.00		8.46977	114.08974	0.00000	8.45332	114.22198			6.79	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		8.52853	111.02649	0.00000	8.51153	111.16059			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		8.38771	107.42384	0.00000	8.36769	107.59101			6.53	0.00	10,957,231.68	102	59,905.00
R2040	On 07/05/2026	Bond Future	8.65	Call	2,649.16	2.64916	0.00000	2,783.27	2.78327	2,649.16	6.97	0.75	0.00	0.00	0	27,500.00
R2040	On 07/05/2026	Bond Future	10.70	Call	17,028.88	17.02888	0.00000	17,196.04	17.19604	17,028.88	11.81	1.00	0.00	0.00	0	1,460.00
R2040	On 07/05/2026	Bond Future	11.72	Put	0.00000	0.00000	0.00000	0.00000	0.00000			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		8.42899	104.83389	0.00000	8.40829	105.00410			6.98	0.00	2,935,348.92	28	41,434.00

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		8.46971		106.64187	0.00000	8.44837	106.81480		7.05	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	9.91	Call	11,131.1900		11.13119	0.00000	11,292.56000	11.29256	11,131.190	9.54	0.92	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	140.00000		0.14000	0.00000	135.50000	0.13550	140.000	10.99	(0.04)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	44.39000		0.04439	0.00000	42.88000	0.04288	44.390	11.14	(0.01)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		8.51694		103.96924	0.00000	8.49492	104.14482		7.38	0.00	0.00	0	0.00
R2040	On 04/02/2027	Bond Future	8.78	Call	4,107.65000		4.10765	0.00000	4,222.01000	4.22201	4,107.650	7.44	0.62	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	774.00000		0.77400	0.00000	750.50000	0.75050	774.000	9.19	(0.15)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	466.54000		0.46654	0.00000	452.66000	0.45266	466.540	10.07	(0.09)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		8.57578		105.71008	0.00000	8.55305	105.88823		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		8.48176		115.33948	0.00000	8.45152	115.62807		6.95	0.00	0.00	0	3,310.00
R2042	On 06/08/2026	Bond Future	0.00		8.52121		117.40151	0.00000	8.49001	117.69528		7.11	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		8.56500		114.32442	0.00000	8.53284	114.62302		7.52	0.00	0.00	0	0.00
R2042	On 04/02/2027	Bond Future	0.00		8.61480		116.29071	0.00000	8.58163	116.59415		7.55	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		8.67178		113.13842	0.00000	8.63756	113.44653		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		8.56258		104.11210	0.00000	8.55794	104.15458		7.44	0.00	143,674,698.00	1,380	129,871.00
R2044	On 07/05/2026	Bond Future	10.00	Put	11.61000		0.01161	0.00000	12.02000	0.01202	11.610	11.42	(0.01)	0.00	0	15,000.00
R2044	On 06/08/2026	Bond Future	0.00		8.60386		101.58831	0.00000	8.59909	101.63145		7.97	0.00	16,762,071.15	165	7,516.00
R2044	On 05/11/2026	Bond Future	0.00		8.64432		103.34031	0.00000	8.63944	103.38394		8.08	0.00	0.00	0	0.00
R2044	On 04/02/2027	Bond Future	0.00		8.69053		100.73601	0.00000	8.68552	100.78024		8.50	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		8.74670		102.42267	0.00000	8.74158	102.46726		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		8.52645		103.91110	0.00000	8.52174	103.95822		8.08	0.00	83,752,346.60	806	288,880.00
R2048	On 07/05/2026	Bond Future	8.30	Call	450.43000		0.45043	0.00000	469.15000	0.46915	450.430	7.02	0.24	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	8.70	Call	2,444.12000		2.44412	0.00000	2,485.76000	2.48576	2,444.120	7.93	0.69	0.00	0	1,620.00
R2048	On 07/05/2026	Bond Future	9.19	Put	132.04000		0.13204	0.00000	132.95000	0.13295	132.040	9.69	(0.07)	0.00	0	1,620.00
R2048	On 06/08/2026	Bond Future	0.00		8.56010		105.76878	0.00000	8.55525	105.81685		8.31	0.00	0.00	0	0.00
R2048	On 06/08/2026	Bond Future	9.00	Put	931.79000		0.93179	0.00000	926.41000	0.92641	931.790	9.08	(0.24)	(3,628,750.20)	1,762	1,762.00
R2048	On 06/08/2026	Bond Future	10.00	Put	174.18000		0.17418	0.00000	174.48000	0.17448	174.180	12.00	(0.05)	(1,457,535.42)	3,524	1,762.00
R2048	On 05/11/2026	Bond Future	0.00		8.59895		103.15862	0.00000	8.59400	103.20719		8.81	0.00	0.00	0	0.00
R2048	On 04/02/2027	Bond Future	0.00		8.64330		104.93359	0.00000	8.63823	104.98279		8.88	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		8.69047		102.25814	0.00000	8.68530	102.30774		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		8.42525		135.16101	0.00000	8.40012	135.50181		8.33	0.00	153,948,390.39	1,139	76,855.00
R2053	On 06/08/2026	Bond Future	0.00		8.45623		137.57747	0.00000	8.43043	137.92430		8.57	0.00	0.00	0	0.00
R2053	On 05/11/2026	Bond Future	0.00		8.49043		134.09253	0.00000	8.46396	134.44509		9.09	0.00	0.00	0	0.00
R2053	On 04/02/2027	Bond Future	0.00		8.52909		136.39895	0.00000	8.50192	136.75722		9.18	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		8.57309		132.82805	0.00000	8.54520	133.19181		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		8.02535		88.74747	0.00000	8.00006	88.90478		5.89	0.00	1,952,444.34	22	45,556.00
R209	On 06/08/2026	Bond Future	0.00		8.05581		90.33414	0.00000	8.02960	90.49426		6.00	0.00	5,329,714.26	59	3,614.00
R209	On 05/11/2026	Bond Future	0.00		8.09152		88.74301	0.00000	8.06438	88.90573		6.24	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	0.00		8.13412		90.26985	0.00000	8.10600	90.43512		6.18	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	1,757.97000		1.75797	0.00000	1,838.65000	1.83865	1,757.970	5.85	0.46	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	815.88000		0.81588	0.00000	783.53000	0.78353	815.880	7.32	(0.22)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.18534		88.63469	0.00000	8.15619	88.80241		6.36	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	
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000	0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026		Bond Future	0.00	260.91592	260.91592	0.00000	260.71393	260.71393	0.00	0.00	0.00	0	1,191.00
R210	On 06/08/2026		Bond Future	0.00	265.64468	265.64468	0.00000	265.43901	265.43901	0.00	0.00	0.00	0	0.00
R210	On 05/11/2026		Bond Future	0.00	266.77356	266.77356	0.00000	266.56438	266.56438	0.00	0.00	0.00	0	0.00
R210	On 04/02/2027		Bond Future	0.00	271.42726	271.42726	0.00000	271.21372	271.21372	0.00	0.00	0.00	0	0.00
R210	On 06/05/2027		Bond Future	0.00	272.47366	272.47366	0.00000	272.25711	272.25711	0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R213	On 07/05/2026		Bond Future	0.00	7.33506	100.03779	0.00000	7.30382	100.16147	3.26	0.00	187,070,667.30	1,870	71,280.00
R213	On 06/08/2026		Bond Future	0.00	7.34284	101.82630	0.00000	7.30957	101.95220	3.15	0.00	0.00	0	0.00
R213	On 05/11/2026		Bond Future	0.00	7.36417	100.03519	0.00000	7.32873	100.16304	3.17	0.00	0.00	0	0.00
R213	On 04/02/2027		Bond Future	0.00	7.39737	101.75681	0.00000	7.35943	101.88664	3.05	0.00	0.00	0	0.00
R213	On 06/05/2027		Bond Future	0.00	7.44113	99.91578	0.00000	7.40046	100.04744	3.04	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R214	On 07/05/2026		Bond Future	0.00	8.37606	85.52436	0.00000	8.35600	85.67421	7.29	0.00	0.00	0	39,547.00
R214	On 06/08/2026		Bond Future	0.00	8.40900	87.05341	0.00000	8.38835	87.20593	7.48	0.00	0.00	0	0.00
R214	On 05/11/2026		Bond Future	0.00	8.44794	85.26081	0.00000	8.42671	85.41577	7.88	0.00	0.00	0	0.00
R214	On 04/02/2027		Bond Future	0.00	8.49296	86.72806	0.00000	8.47111	86.88547	7.93	0.00	0.00	0	0.00
R214	On 06/05/2027		Bond Future	0.00	8.54145	84.88805	0.00000	8.51898	85.04781	8.29	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
SIVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
Total for Derivatives :										748,853,343.36		12,008	1,706,114.00	
Grand Total:										748,853,343.36		12,008	1,706,114.00	