

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/08/2026

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	
Derivatives																	
AL37	On	06/08/2026			Index Future	0.00	1,302.33900	1,302.33900	0.00000	1,302.33900	1,302.33900		0.00	0.00	0.00	0	0.00
AL37	On	05/11/2026			Index Future	0.00	1,322.95700	1,322.95700	0.00000	1,322.23700	1,322.23700		0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027			Index Future	0.00	1,347.66200	1,347.66200	0.00000	1,346.93000	1,346.93000		0.00	0.00	0.00	0	0.00
AL37	On	06/05/2027			Index Future	0.00	1,374.14500	1,374.14500	0.00000	1,373.40200	1,373.40200		0.00	0.00	0.00	0	0.00
AL37	On	05/08/2027			Index Future	0.00	1,400.65600	1,400.65600	0.00000	1,399.89800	1,399.89800		0.00	0.00	0.00	0	0.00
AL37	On	04/11/2027			Index Future	0.00	1,426.12400	1,426.12400	0.00000	1,425.34700	1,425.34700		0.00	0.00	0.00	0	0.00
AL7T	On	06/08/2026			Index Future	0.00	1,700.72700	1,700.72700	0.00000	1,700.72700	1,700.72700		0.00	0.00	0.00	0	0.00
AL7T	On	05/11/2026			Index Future	0.00	1,724.26900	1,724.26900	0.00000	1,723.06200	1,723.06200		0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027			Index Future	0.00	1,756.46800	1,756.46800	0.00000	1,755.24100	1,755.24100		0.00	0.00	0.00	0	0.00
AL7T	On	06/05/2027			Index Future	0.00	1,790.98400	1,790.98400	0.00000	1,789.73700	1,789.73700		0.00	0.00	0.00	0	0.00
AL7T	On	05/08/2027			Index Future	0.00	1,825.53700	1,825.53700	0.00000	1,824.26500	1,824.26500		0.00	0.00	0.00	0	0.00
AL7T	On	04/11/2027			Index Future	0.00	1,858.73100	1,858.73100	0.00000	1,857.42900	1,857.42900		0.00	0.00	0.00	0	0.00
ALBI	On	06/08/2026			Index Future	0.00	1,433.81500	1,433.81500	0.00000	1,433.81500	1,433.81500		0.00	0.00	0.00	0	0.00
ALBI	On	05/11/2026			Index Future	0.00	1,451.97500	1,451.97500	0.00000	1,450.20600	1,450.20600		0.00	0.00	0.00	0	75.00
ALBI	On	04/02/2027			Index Future	0.00	1,479.08900	1,479.08900	0.00000	1,477.28900	1,477.28900		0.00	0.00	0.00	0	0.00
ALBI	On	06/05/2027			Index Future	0.00	1,508.15500	1,508.15500	0.00000	1,506.32300	1,506.32300		0.00	0.00	0.00	0	0.00
ALBI	On	05/08/2027			Index Future	0.00	1,537.25100	1,537.25100	0.00000	1,535.38300	1,535.38300		0.00	0.00	0.00	0	0.00
ALBI	On	04/11/2027			Index Future	0.00	1,565.20300	1,565.20300	0.00000	1,563.29500	1,563.29500		0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026			Bond Future	0.00	8.90688	94.04634	0.00000	8.91807	93.99243		0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027			Bond Future	0.00	8.97174	95.82537	0.00000	8.98347	95.77055		0.00	0.00	0.00	0	0.00
ES33	On	06/05/2027			Bond Future	0.00	9.01670	93.93522	0.00000	9.02898	93.87950		0.00	0.00	0.00	0	0.00
ES33	On	05/08/2027			Bond Future	0.00	9.07177	95.78685	0.00000	9.08471	95.72999		0.00	0.00	0.00	0	0.00
ES33	On	04/11/2027			Bond Future	0.00	9.15872	93.73139	0.00000	9.17244	93.67314		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	05/11/2026			Bond Future	0.00	9.53636	92.07338	0.00000	9.56282	91.87492		0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027			Bond Future	0.00	9.59385	93.81525	0.00000	9.62116	93.61310		0.00	0.00	0.00	0	0.00
ES42	On	06/05/2027			Bond Future	0.00	9.64189	91.41670	0.00000	9.67006	91.21080		0.00	0.00	0.00	0	0.00
ES42	On	05/08/2027			Bond Future	0.00	9.69542	93.21830	0.00000	9.72453	93.00827		0.00	0.00	0.00	0	0.00
ES42	On	04/11/2027			Bond Future	0.00	9.76569	90.64528	0.00000	9.79584	90.43103		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	06/08/2026			GOVI	0.00	1,407.08200	1,407.08200	0.00000	1,407.08200	1,407.08200		0.00	0.00	0.00	0	0.00
GOVI	On	05/11/2026			GOVI	0.00	1,424.67300	1,424.67300	0.00000	1,422.85700	1,422.85700		0.00	0.00	0.00	0	664.00
GOVI	On	04/02/2027			GOVI	0.00	1,451.27800	1,451.27800	0.00000	1,449.43000	1,449.43000		0.00	0.00	0.00	0	60.00
GOVI	On	06/05/2027			GOVI	0.00	1,479.79700	1,479.79700	0.00000	1,477.91600	1,477.91600		0.00	0.00	0.00	0	0.00
GOVI	On	05/08/2027			GOVI	0.00	1,508.34600	1,508.34600	0.00000	1,506.42800	1,506.42800		0.00	0.00	0.00	0	0.00
GOVI	On	04/11/2027			GOVI	0.00	1,535.77200	1,535.77200	0.00000	1,533.81400	1,533.81400		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	05/11/2026			Bond Future	0.00	153.71378	153.71378	0.00000	153.59963	153.59963		0.00	0.00	0.00	0	13,269.00
I2029	On	04/02/2027			Bond Future	0.00	156.62138	156.62138	0.00000	156.50520	156.50520		0.00	0.00	0.00	0	0.00
I2029	On	06/05/2027			Bond Future	0.00	158.19432	158.19432	0.00000	158.07619	158.07619		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
I2029	On 05/08/2027	Bond Future	0.00		161.31364		161.31364	0.00000	161.19306	161.19306		0.00	0.00	0.00	0	0.00
I2029	On 04/11/2027	Bond Future	0.00		162.67097		162.67097	0.00000	162.54756	162.54756		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		119.52196		119.52196	0.00000	119.55622	119.55622		2.21	0.00	0.00	0	17,178.00
I2031	On 04/02/2027	Bond Future	0.00		119.27202		119.27202	0.00000	119.30698	119.30698		2.08	0.00	0.00	0	681.00
I2031	On 06/05/2027	Bond Future	0.00		121.64448		121.64448	0.00000	121.68042	121.68042		1.88	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.47349		121.47349	0.00000	121.50994	121.50994		1.79	0.00	0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.67849		123.67849	0.00000	123.71522	123.71522		1.63	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 05/11/2026	Bond Future	0.00		149.27762		149.27762	0.00000	149.34890	149.34890		0.00	0.00	159,577,775.78	1,069	16,218.00
I2033	On 04/02/2027	Bond Future	0.00		152.10124		152.10124	0.00000	152.17402	152.17402		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.47801		153.47801	0.00000	153.55259	153.55259		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.50441		156.50441	0.00000	156.58034	156.58034		0.00	0.00	0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		157.66590		157.66590	0.00000	157.74253	157.74253		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 05/11/2026	Bond Future	0.00		164.96111		164.96111	0.00000	165.18185	165.18185		0.00	0.00	0.00	0	4,119.00
I2038	On 04/02/2027	Bond Future	0.00		165.80189		165.80189	0.00000	166.02706	166.02706		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.09930		169.09930	0.00000	169.32932	169.32932		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.10094		170.10094	0.00000	170.33528	170.33528		0.00	0.00	0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		173.19107		173.19107	0.00000	173.42907	173.42907		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 05/11/2026	Bond Future	0.00		127.68024		127.68024	0.00000	127.80913	127.80913		6.75	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.13776		127.13776	0.00000	127.26928	127.26928		6.54	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.66674		129.66674	0.00000	129.80115	129.80115		6.24	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.19662		129.19662	0.00000	129.33347	129.33347		6.10	0.00	0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		131.54132		131.54132	0.00000	131.68013	131.68013		5.88	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 05/11/2026	Bond Future	0.00		145.46177		145.46177	0.00000	145.44287	145.44287		0.00	0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		148.21325		148.21325	0.00000	148.19415	148.19415		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.73855		148.73855	0.00000	148.71944	148.71944		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.67131		151.67131	0.00000	151.65153	151.65153		0.00	0.00	0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		151.95197		151.95197	0.00000	151.93116	151.93116		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 05/11/2026	Bond Future	0.00		149.44200		149.44200	0.00000	149.92636	149.92636		0.00	0.00	0.00	0	18,702.00
I2050	On 04/02/2027	Bond Future	0.00		149.73096		149.73096	0.00000	150.22473	150.22473		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.70879		152.70879	0.00000	153.21264	153.21264		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.12264		153.12264	0.00000	153.63606	153.63606		0.00	0.00	0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		155.90397		155.90397	0.00000	156.42628	156.42628		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 05/11/2026	Bond Future	0.00		138.15690		138.15690	0.00000	138.14026	138.14026		9.96	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		137.81270		137.81270	0.00000	137.79576	137.79576		9.67	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		140.55385		140.55385	0.00000	140.53714	140.53714		9.28	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		140.29841		140.29841	0.00000	140.28104	140.28104		9.11	0.00	0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		142.84513		142.84513	0.00000	142.82686	142.82686		8.82	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 06/08/2026	Index Future	0.00		455.70600		455.70600	0.00000	455.70600	455.70600		0.00	0.00	0.00	0	0.00
IGOV	On 05/11/2026	Index Future	0.00		463.81100		463.81100	0.00000	464.25000	464.25000		0.00	0.00	0.00	0	258.00

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IGOV	On 04/02/2027	Index Future	0.00		472.58400		472.58400	0.00000	473.03200	473.03200		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		481.98100		481.98100	0.00000	482.43800	482.43800		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		491.38700		491.38700	0.00000	491.85200	491.85200		0.00	0.00	0.00	0	0.00
IGOV	On 04/11/2027	Index Future	0.00		500.42700		500.42700	0.00000	500.90000	500.90000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000		81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000		79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000		81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000		87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000		87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000		80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000		88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000		92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300		8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
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 05/11/2026	Bond Future	0.00		6.85940		102.70862	0.00000	6.85557	102.70906		0.12	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 05/11/2026	Bond Future	0.00		7.36945		105.90543	0.00000	7.34514	105.93082		1.14	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.31176		104.04283	0.00000	7.27992	104.06962		0.93	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.04342		106.08908	0.00000	6.99766	106.11666		0.63	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.45391		102.84947	0.00000	6.37678	102.87751		0.39	0.00	0.00	0	0.00
R188	On 04/11/2027	Bond Future	0.00		4.64505		104.69043	0.00000	4.41012	104.71858		0.39	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 05/11/2026	Bond Future	0.00		308.59495		308.59495	0.00000	309.04412	309.04412		0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		308.82272		308.82272	0.00000	309.28050	309.28050		0.00	0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		314.96432		314.96432	0.00000	315.43210	315.43210		0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.43534		315.43534	0.00000	315.91191	315.91191		0.00	0.00	0.00	0	0.00
R202	On 04/11/2027	Bond Future	0.00		321.16543		321.16543	0.00000	321.64947	321.64947		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 05/11/2026	Bond Future	0.00		7.80943		102.73233	0.00000	7.83147	102.67035		3.79	0.00	39,654,679.38	386	153,195.00
R2030	On 04/02/2027	Bond Future	0.00		7.82823		100.64344	0.00000	7.85233	100.58040		3.55	0.00	0.00	0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		7.82086		102.62290	0.00000	7.84731	102.55891		3.17	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.82836		100.61366	0.00000	7.85790	100.54832		3.05	0.00	0.00	0	0.00
R2030	On 04/11/2027	Bond Future	0.00		7.88097		102.41520	0.00000	7.91424	102.34833		3.05	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.13982		101.38787	0.00000	8.15087	101.34030		6.59	0.00	0.00	0	198,550.00
R2032	On 04/02/2027	Bond Future	0.00		8.17582		103.28142	0.00000	8.18751	103.23307		5.77	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	568.91000		0.56891	0.00000	559.91000	0.55991	568.910	5.19	0.26	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	1,348.39000		1.34839	0.00000	1,330.32000	1.33032	1,348.390	5.38	0.47	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,249.54000		1.24954	0.00000	1,274.32000	1.27432	1,249.540	5.63	(0.42)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.18919		101.15081	0.00000	8.20155	101.10175		5.39	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	744.97000		0.74497	0.00000	733.56000	0.73356	744.970	4.87	0.29	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	1,263.61000		1.26361	0.00000	1,246.41000	1.24641	1,263.610	4.96	0.42	0.00	0	500.00

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
R2032	On 06/05/2027	Bond Future	8.08	Call	1,526.65	0.00000	1.52665	0.00000	1,507.00	1.50700	1,526.65	5.03	0.47	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	2,364.99	0.00000	2.36499	0.00000	2,339.29	2.33929	2,364.99	5.33	0.59	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,335.74	0.00000	1.33574	0.00000	1,358.63	1.35863	1,335.74	5.36	(0.40)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	864.72	0.00000	0.86472	0.00000	881.32	0.88132	864.72	5.84	(0.27)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.21	0.00000	8.21295	103.12	8.22	103.07		4.99	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	7.94	Call	1,427.86	0.00000	1.42786	0.00000	1,409.41	1.40941	1,427.86	4.66	0.42	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	2,462.96	0.00000	2.46296	0.00000	2,436.92	2.43692	2,462.96	4.95	0.58	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	943.51	0.00000	0.94351	0.00000	959.65	0.95965	943.51	5.47	(0.27)	0.00	0	500.00
R2032	On 04/11/2027	Bond Future	0.00		8.27	0.00000	8.27093	100.81	8.28	100.76		4.99	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.00000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.24	0.00000	8.24614	109.68	8.25	109.62		7.11	0.00	0.00	0	8,701.00
R2033	On 04/02/2027	Bond Future	0.00		8.28	0.00000	8.28423	111.73	8.29	111.67		6.26	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.30	0.00000	8.30216	108.88	8.31	108.82		5.91	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.32	0.00000	8.32969	111.00	8.34	110.94		5.43	0.00	0.00	0	0.00
R2033	On 04/11/2027	Bond Future	0.00		8.38	0.00000	8.38741	107.95	8.40	107.89		5.43	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	0.00000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		8.42	0.00000	8.42179	104.38	8.42	104.35		8.90	0.00	0.00	0	100,375.00
R2035	On 05/11/2026	Bond Future	7.97	Call	622.96	0.00000	0.62296	0.00000	621.98	0.62198	622.96	8.13	0.26	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,554.40	0.00000	1.55440	0.00000	1,580.34	1.58034	1,554.40	8.50	(0.46)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	3,111.36	0.00000	3.11136	0.00000	3,096.88	3.09688	3,111.36	8.98	0.70	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	646.77	0.00000	0.64677	0.00000	663.26	0.66326	646.77	9.26	(0.23)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	356.96	0.00000	0.35696	0.00000	368.30	0.36830	356.96	9.84	(0.14)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	143.23	0.00000	0.14323	0.00000	149.20	0.14920	143.23	10.70	(0.06)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.46	0.00000	8.46244	106.33	8.46	106.30		7.92	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	600.90	0.00000	0.60090	0.00000	598.09	0.59809	600.90	7.21	0.21	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	810.04	0.00000	0.81004	0.00000	805.95	0.80595	810.04	7.19	0.26	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,474.13	0.00000	1.47413	0.00000	1,466.32	1.46632	1,474.13	7.30	0.40	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,902.31	0.00000	1.90231	0.00000	1,892.39	1.89239	1,902.31	7.43	0.47	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	2,113.26	0.00000	2.11326	0.00000	2,102.39	2.10239	2,113.26	7.51	0.50	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	1,729.71	0.00000	1.72971	0.00000	1,750.19	1.75019	1,729.71	7.81	(0.41)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,395.51	0.00000	1.39551	0.00000	1,413.62	1.41362	1,395.51	8.07	(0.34)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,268.72	0.00000	1.26872	0.00000	1,285.82	1.28582	1,268.72	8.19	(0.32)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	710.92	0.00000	0.71092	0.00000	722.66	0.72266	710.92	8.98	(0.19)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.48	0.00000	8.48253	103.92	8.48	103.88		7.69	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	1,128.10	0.00000	1.12810	0.00000	1,121.86	1.12186	1,128.10	7.06	0.29	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.14	Call	1,682.15	0.00000	1.68215	0.00000	1,673.07	1.67307	1,682.15	7.14	0.39	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.25	Call	1,940.17	0.00000	1.94017	0.00000	1,929.86	1.92986	1,940.17	7.17	0.43	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	2,245.73	0.00000	2.24573	0.00000	2,234.15	2.23415	2,245.73	7.27	0.47	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.64	Put	2,241.80	0.00000	2.24180	0.00000	2,262.00	2.26200	2,241.80	7.56	(0.43)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.75	Call	3,524.26	0.00000	3.52426	0.00000	3,508.19	3.50819	3,524.26	7.69	0.60	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	1,955.06	0.00000	1.95506	0.00000	1,973.69	1.97369	1,955.06	7.73	(0.39)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.14	Put	1,386.47	0.00000	1.38647	0.00000	1,401.43	1.40143	1,386.47	8.21	(0.29)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,228.56	0.00000	1.22856	0.00000	1,242.35	1.24235	1,228.56	8.39	(0.26)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.51	0.00000	8.51049	105.94	8.51	105.91		7.01	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	2,099.29	0.00000	2.09929	0.00000	2,087.74	2.08774	2,099.29	6.58	0.43	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	3,619.31	0.00000	3.61931	0.00000	3,602.39	3.60239	3,619.31	7.01	0.59	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,335.97	0.00000	1.33597	0.00000	1,348.99	1.34899	1,335.97	7.86	(0.26)	0.00	0	500.00
R2035	On 04/11/2027	Bond Future	0.00		8.56	0.00000	8.56642	103.34	8.57	103.30		7.01	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									
R2035	On	28/02/2035	Price Contribution	0.00	100.00000	0.00000	0.00000	0.00000	0.00000	100.00000	0.00000	100.00000	0.00000	0.00000		0.00		0.00	0.00	0.00	0		0	0.00
R2037	On	05/11/2026	Bond Future	0.00	8.72754	100.81508	0.00000	8.74360	100.70902							10.01		0.00	2,016,301.60		20		223,977.00	
R2037	On	05/11/2026	Bond Future	9.46 Call	5,197.05000	5.19705	0.00000	5,118.07000	5.11807	5,197.050	10.93	0.83	0.00	0	4,490.00									
R2037	On	05/11/2026	Bond Future	10.23 Put	124.45000	0.12445	0.00000	133.45000	0.13345	124.450	12.40	(0.05)	0.00	0	4,490.00									
R2037	On	05/11/2026	Bond Future	10.83 Put	37.59000	0.03759	0.00000	40.93000	0.04093	37.590	13.27	(0.02)	0.00	0	4,490.00									
R2037	On	04/02/2027	Bond Future	0.00	8.76942	98.43989	0.00000	8.78607	98.33203							9.51		0.00	0.00		0		1,550.00	
R2037	On	04/02/2027	Bond Future	8.44 Call	1,506.16000	1.50616	0.00000	1,472.77000	1.47277	1,506.160	8.87	0.37	0.00	0	4,490.00									
R2037	On	04/02/2027	Bond Future	9.31 Put	1,310.62000	1.31062	0.00000	1,349.31000	1.34931	1,310.620	10.04	(0.29)	0.00	0	4,490.00									
R2037	On	04/02/2027	Bond Future	9.81 Put	735.40000	0.73540	0.00000	760.19000	0.76019	735.400	10.97	(0.18)	0.00	0	4,490.00									
R2037	On	06/05/2027	Bond Future	0.00	8.80247	100.37619	0.00000	8.81973	100.26643							8.76		0.00	0.00		0		0.00	
R2037	On	05/08/2027	Bond Future	0.00	8.84411	98.07251	0.00000	8.86208	97.96055							8.78		0.00	0.00		0		0.00	
R2037	On	04/11/2027	Bond Future	0.00	8.90007	99.82789	0.00000	8.91881	99.71356							8.78		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	05/11/2026	Bond Future	0.00	8.87975	115.31956	0.00000	8.89590	115.19441							10.17		0.00	38,862,691.72		337		4,232.00	
R2038	On	04/02/2027	Bond Future	0.00	8.92938	117.47331	0.00000	8.94613	117.34596							8.98		0.00	0.00		0		0.00	
R2038	On	06/05/2027	Bond Future	0.00	8.96570	114.29787	0.00000	8.98306	114.16828							8.69		0.00	0.00		0		0.00	
R2038	On	05/08/2027	Bond Future	0.00	9.00937	116.52506	0.00000	9.02743	116.39283							8.43		0.00	0.00		0		0.00	
R2038	On	04/11/2027	Bond Future	0.00	9.07288	113.13070	0.00000	9.09171	112.99573							8.43		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	05/11/2026	Bond Future	0.00	9.01074	107.46576	0.00000	9.02171	107.38133							11.25		0.00	0.00		0		15,682.00	
R2039	On	04/02/2027	Bond Future	0.00	9.06174	109.47284	0.00000	9.07309	109.38696							10.27		0.00	0.00		0		0.00	
R2039	On	06/05/2027	Bond Future	0.00	9.10034	106.64441	0.00000	9.11206	106.55714							9.91		0.00	0.00		0		0.00	
R2039	On	06/05/2027	Bond Future	8.94 Call	2,903.66000	2.90366	0.00000	2,870.04000	2.87004	2,903.660	9.51	0.46	0.00	0	250.00									
R2039	On	06/05/2027	Bond Future	9.64 Put	2,142.06000	2.14206	0.00000	2,176.97000	2.17697	2,142.060	10.61	(0.32)	0.00	0	250.00									
R2039	On	05/08/2027	Bond Future	0.00	9.14591	108.72242	0.00000	9.15807	108.63341							9.57		0.00	0.00		0		0.00	
R2039	On	05/08/2027	Bond Future	8.82 Call	2,905.33000	2.90533	0.00000	2,873.32000	2.87332	2,905.330	9.23	0.42	0.00	0	910.00									
R2039	On	05/08/2027	Bond Future	8.90 Call	3,164.42000	3.16442	0.00000	3,130.37000	3.13037	3,164.420	9.27	0.45	0.00	0	180.00									
R2039	On	05/08/2027	Bond Future	9.53 Put	2,962.06000	2.96206	0.00000	3,001.51000	3.00151	2,962.060	9.92	(0.38)	0.00	0	910.00									
R2039	On	05/08/2027	Bond Future	9.68 Put	2,623.50000	2.62350	0.00000	2,659.68000	2.65968	2,623.500	10.12	(0.34)	0.00	0	180.00									
R2039	On	04/11/2027	Bond Future	0.00	9.20988	105.69262	0.00000	9.22256	105.60154							9.57		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	05/11/2026	Bond Future	0.00	9.09305	101.76228	0.00000	9.11943	101.56290							11.61		0.00	99,930,558.96		982		33,092.00	
R2040	On	05/11/2026	Bond Future	8.85 Call	1,357.84000	1.35784	0.00000	1,296.30000	1.29630	1,357.840	11.01	0.38	0.00	0	14,000.00									
R2040	On	05/11/2026	Bond Future	9.91 Call	6,490.84000	6.49084	0.00000	6,334.41000	6.33441	6,490.840	13.15	0.84	0.00	0	2,300.00									
R2040	On	05/11/2026	Bond Future	10.67 Put	155.92000	0.15592	0.00000	170.89000	0.17089	155.920	14.82	(0.05)	0.00	0	2,300.00									
R2040	On	05/11/2026	Bond Future	11.27 Put	54.92000	0.05492	0.00000	61.07000	0.06107	54.920	15.96	(0.02)	0.00	0	2,300.00									
R2040	On	04/02/2027	Bond Future	0.00	9.14179	99.15432	0.00000	9.16906	98.95136							11.11		0.00	0.00		0		54,058.00	
R2040	On	04/02/2027	Bond Future	8.78 Call	1,747.04000	1.74704	0.00000	1,681.26000	1.68126	1,747.040	10.51	0.37	0.00	0	2,300.00									
R2040	On	04/02/2027	Bond Future	9.67 Put	1,649.17000	1.64917	0.00000	1,719.67000	1.71967	1,649.170	11.94	(0.30)	0.00	0	2,300.00									
R2040	On	04/02/2027	Bond Future	10.17 Put	960.18000	0.96018	0.00000	1,005.84000	1.00584	960.180	13.04	(0.19)	0.00	0	2,300.00									
R2040	On	06/05/2027	Bond Future	0.00	9.18292	101.10478	0.00000	9.21110	100.89803							10.70		0.00	0.00		0		0.00	
R2040	On	05/08/2027	Bond Future	0.00	9.23216	98.56467	0.00000	9.26136	98.35385							10.73		0.00	0.00		0		0.00	
R2040	On	04/11/2027	Bond Future	0.00	9.29328	100.32842	0.00000	9.32355	100.11345							10.73		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	05/11/2026	Bond Future	0.00	9.19622	108.68827	0.00000	9.21232	108.54993							12.87		0.00	0.00		0		4,116.00	
R2042	On	04/02/2027	Bond Future	0.00	9.24805	110.71819	0.00000	9.26468	110.57732							11.76		0.00	0.00		0		0.00	
R2042	On	06/05/2027	Bond Future	0.00	9.28865	107.78819	0.00000	9.30579	107.64489							11.39		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
R2042	On 05/08/2027	Bond Future	0.00		9.33554		109.88845	0.00000	9.35327	109.74227			10.98	0.00	0.00	0	0.00
R2042	On 04/11/2027	Bond Future	0.00		9.39873		106.75343	0.00000	9.41711	106.60426			10.98	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 05/11/2026	Bond Future	0.00		9.22075		98.37640	0.00000	9.24702	98.15891			13.67	0.00	0.00	0	125,519.00
R2044	On 05/11/2026	Bond Future	9.50 Put		1,566.27000		1.56627	0.00000	1,657.73000	1.65773	1,566.270		13.67	(0.35)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.26727		95.83048	0.00000	9.29434	95.60904			13.11	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.30692		97.71558	0.00000	9.33480	97.48996			12.16	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.35360		95.23467	0.00000	9.38238	95.00462			12.29	0.00	0.00	0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.41019		96.93883	0.00000	9.43992	96.70422			12.29	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 05/11/2026	Bond Future	0.00		9.18447		97.66065	0.00000	9.21068	97.42558			14.32	0.00	0.00	0	286,155.00
R2048	On 05/11/2026	Bond Future	9.50 Put		1,591.06000		1.59106	0.00000	1,685.63000	1.68563	1,591.060		14.97	(0.33)	0.00	0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.22996		99.48444	0.00000	9.25693	99.24511			13.73	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.26232		96.99810	0.00000	9.29002	96.75432			13.36	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.30003		98.88843	0.00000	9.32855	98.63981			12.93	0.00	0.00	0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.35371		96.22251	0.00000	9.38312	95.96905			12.93	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 05/11/2026	Bond Future	0.00		9.10568		126.31495	0.00000	9.13186	126.00095			14.90	0.00	0.00	0	57,273.00
R2053	On 05/11/2026	Bond Future	8.38 Call		668.10000		0.66810	0.00000	632.42000	0.63242	668.100		14.05	0.15	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	8.85 Call		2,109.14000		2.10914	0.00000	2,013.64000	2.01364	2,109.140		14.11	0.37	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	9.35 Put		2,367.53000		2.36753	0.00000	2,503.87000	2.50387	2,367.530		15.18	(0.36)	0.00	0	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.14623		128.67415	0.00000	9.17315	128.35440			13.72	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.17704		125.34056	0.00000	9.20468	125.01495			13.36	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.21256		127.78286	0.00000	9.24100	127.45082			13.44	0.00	0.00	0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.26094		124.21242	0.00000	9.29026	123.87385			13.44	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 05/11/2026	Bond Future	0.00		8.58520		85.84802	0.00000	8.59605	85.78576			10.28	0.00	0.00	0	45,439.00
R209	On 04/02/2027	Bond Future	0.00		8.62416		87.45133	0.00000	8.63541	87.38797			9.20	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call		831.43000		0.83143	0.00000	819.38000	0.81938	831.430		8.61	0.27	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put		1,469.69000		1.46969	0.00000	1,498.80000	1.49880	1,469.690		9.55	(0.36)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.64933		86.01817	0.00000	8.66097	85.95380			9.31	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call		1,560.63000		1.56063	0.00000	1,541.04000	1.54104	1,560.630		8.52	0.38	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put		1,372.79000		1.37279	0.00000	1,396.22000	1.39622	1,372.790		9.83	(0.29)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.68139		87.69446	0.00000	8.69350	87.62878			8.55	0.00	0.00	0	0.00
R209	On 04/11/2027	Bond Future	0.00		8.73320		86.11639	0.00000	8.74586	86.04918			8.55	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000		93.75000	0.00000	6.25000	93.75000			0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		271.92025		271.92025	0.00000	271.93422	271.93422			0.00	0.00	0.00	0	307.00
R210	On 04/02/2027	Bond Future	0.00		277.06385		277.06385	0.00000	277.07835	277.07835			0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.90167		278.90167	0.00000	278.91710	278.91710			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.40094		284.40094	0.00000	284.41642	284.41642			0.00	0.00	0.00	0	0.00
R210	On 04/11/2027	Bond Future	0.00		285.81758		285.81758	0.00000	285.83218	285.83218			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 05/11/2026	Bond Future	0.00		7.97942		97.84724	0.00000	7.99582	97.78973			5.42	0.00	0.00	0	30,994.00
R213	On 04/02/2027	Bond Future	0.00		8.01431		99.67453	0.00000	8.03186	99.61608			4.57	0.00	0.00	0	33,457.00

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
R213	On 06/05/2027	Bond Future	0.00		8.01515	98.08021	0.00000	8.03394	98.02084		4.32	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,596.79000	1.59679	0.00000	1,567.09000	1.56709	1,596.790	4.22	0.55	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	450.06000	0.45006	0.00000	463.27000	0.46327	450.060	5.27	(0.18)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.02671	99.99175	0.00000	8.04703	99.93117		3.91	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,359.84000	1.35984	0.00000	1,332.86000	1.33286	1,359.840	3.73	0.48	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	937.60000	0.93760	0.00000	960.27000	0.96027	937.600	4.15	(0.34)	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.08812	98.23448	0.00000	8.11031	98.17240		3.91	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 05/11/2026	Bond Future	0.00		9.12737	80.50229	0.00000	9.15365	80.32581		13.03	0.00	0.00	0	23,962.00
R214	On 04/02/2027	Bond Future	0.00		9.17589	82.00565	0.00000	9.20298	81.82597		11.97	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.21024	80.31792	0.00000	9.23813	80.13487		12.05	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.25066	81.88325	0.00000	9.27944	81.69655		11.61	0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.30922	80.05428	0.00000	9.33895	79.86400		11.61	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 :												340,042,007.44		2,794	1,645,218.00
Grand Total:												340,042,007.44		2,794	1,645,218.00