

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/08/2026

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	1,322.73100	1,322.73100	0.00000	1,322.95700	1,322.95700		0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027			Index Future	0.00	1,347.43600	1,347.43600	0.00000	1,347.66200	1,347.66200		0.00	0.00	0.00	0	0.00
AL37	On	06/05/2027			Index Future	0.00	1,373.30000	1,373.30000	0.00000	1,374.14500	1,374.14500		0.00	0.00	0.00	0	0.00
AL37	On	05/08/2027			Index Future	0.00	1,400.05000	1,400.05000	0.00000	1,400.65600	1,400.65600		0.00	0.00	0.00	0	0.00
AL37	On	04/11/2027			Index Future	0.00	1,425.59700	1,425.59700	0.00000	1,426.12400	1,426.12400		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	1,719.91400	1,719.91400	0.00000	1,724.26900	1,724.26900		0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027			Index Future	0.00	1,752.03600	1,752.03600	0.00000	1,756.46800	1,756.46800		0.00	0.00	0.00	0	0.00
AL7T	On	06/05/2027			Index Future	0.00	1,785.66700	1,785.66700	0.00000	1,790.98400	1,790.98400		0.00	0.00	0.00	0	0.00
AL7T	On	05/08/2027			Index Future	0.00	1,820.44900	1,820.44900	0.00000	1,825.53700	1,825.53700		0.00	0.00	0.00	0	0.00
AL7T	On	04/11/2027			Index Future	0.00	1,853.66700	1,853.66700	0.00000	1,858.73100	1,858.73100		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	1,447.87700	1,447.87700	0.00000	1,451.97500	1,451.97500		0.00	0.00	0.00	0	75.00
ALBI	On	04/02/2027			Index Future	0.00	1,474.91800	1,474.91800	0.00000	1,479.08900	1,479.08900		0.00	0.00	0.00	0	0.00
ALBI	On	06/05/2027			Index Future	0.00	1,503.22900	1,503.22900	0.00000	1,508.15500	1,508.15500		0.00	0.00	0.00	0	0.00
ALBI	On	05/08/2027			Index Future	0.00	1,532.51000	1,532.51000	0.00000	1,537.25100	1,537.25100		0.00	0.00	0.00	0	0.00
ALBI	On	04/11/2027			Index Future	0.00	1,560.47400	1,560.47400	0.00000	1,565.20300	1,565.20300		0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026			Bond Future	0.00	8.94425	93.86646	0.00000	8.90688	94.04634		0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027			Bond Future	0.00	9.01093	95.64236	0.00000	8.97174	95.82537		0.00	0.00	0.00	0	0.00
ES33	On	06/05/2027			Bond Future	0.00	9.06744	93.70527	0.00000	9.01670	93.93522		0.00	0.00	0.00	0	0.00
ES33	On	05/08/2027			Bond Future	0.00	9.12101	95.57069	0.00000	9.07177	95.78685		0.00	0.00	0.00	0	0.00
ES33	On	04/11/2027			Bond Future	0.00	9.20904	93.51797	0.00000	9.15872	93.73139		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	9.58817	91.68536	0.00000	9.53636	92.07338		0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027			Bond Future	0.00	9.64729	93.42029	0.00000	9.59385	93.81525		0.00	0.00	0.00	0	0.00
ES42	On	06/05/2027			Bond Future	0.00	9.70298	90.97104	0.00000	9.64189	91.41670		0.00	0.00	0.00	0	0.00
ES42	On	05/08/2027			Bond Future	0.00	9.75598	92.78214	0.00000	9.69542	93.21830		0.00	0.00	0.00	0	0.00
ES42	On	04/11/2027			Bond Future	0.00	9.82738	90.20769	0.00000	9.76569	90.64528		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	1,420.49200	1,420.49200	0.00000	1,424.67300	1,424.67300		0.00	0.00	0.00	0	664.00
GOVI	On	04/02/2027			GOVI	0.00	1,447.02200	1,447.02200	0.00000	1,451.27800	1,451.27800		0.00	0.00	0.00	0	60.00
GOVI	On	06/05/2027			GOVI	0.00	1,474.79700	1,474.79700	0.00000	1,479.79700	1,479.79700		0.00	0.00	0.00	0	0.00
GOVI	On	05/08/2027			GOVI	0.00	1,503.52500	1,503.52500	0.00000	1,508.34600	1,508.34600		0.00	0.00	0.00	0	0.00
GOVI	On	04/11/2027			GOVI	0.00	1,530.96000	1,530.96000	0.00000	1,535.77200	1,535.77200		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	153.60215	153.60215	0.00000	153.71378	153.71378		0.00	0.00	0.00	0	13,269.00
I2029	On	04/02/2027			Bond Future	0.00	156.50804	156.50804	0.00000	156.62138	156.62138		0.00	0.00	0.00	0	0.00
I2029	On	06/05/2027			Bond Future	0.00	158.00745	158.00745	0.00000	158.19432	158.19432		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		161.15275		161.15275	0.00000	161.31364	161.31364		0.00	0.00	0.00	0	0.00
I2029	On 04/11/2027	Bond Future	0.00		162.51777		162.51777	0.00000	162.67097	162.67097		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		119.43034		119.43034	0.00000	119.52196	119.52196		2.20	0.00	0.00	0	17,178.00
I2031	On 04/02/2027	Bond Future	0.00		119.17886		119.17886	0.00000	119.27202	119.27202		2.05	0.00	0.00	0	681.00
I2031	On 06/05/2027	Bond Future	0.00		121.49459		121.49459	0.00000	121.64448	121.64448		1.86	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.34344		121.34344	0.00000	121.47349	121.47349		1.76	0.00	0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.55448		123.55448	0.00000	123.67849	123.67849		1.61	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		149.10468		149.10468	0.00000	149.27762	149.27762		0.00	0.00	0.00	0	16,218.00
I2033	On 04/02/2027	Bond Future	0.00		151.92543		151.92543	0.00000	152.10124	152.10124		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.22968		153.22968	0.00000	153.47801	153.47801		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.27993		156.27993	0.00000	156.50441	156.50441		0.00	0.00	0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		157.44763		157.44763	0.00000	157.66590	157.66590		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		165.04969		165.04969	0.00000	164.96111	164.96111		0.00	0.00	2,640,795.04	16	4,103.00
I2038	On 04/02/2027	Bond Future	0.00		165.89257		165.89257	0.00000	165.80189	165.80189		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.11558		169.11558	0.00000	169.09930	169.09930		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.14912		170.14912	0.00000	170.10094	170.10094		0.00	0.00	0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		173.25172		173.25172	0.00000	173.19107	173.19107		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		127.39686		127.39686	0.00000	127.68024	127.68024		6.69	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.84937		126.84937	0.00000	127.13776	127.13776		6.47	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.31407		129.31407	0.00000	129.66674	129.66674		6.17	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.86126		128.86126	0.00000	129.19662	129.19662		6.04	0.00	0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		131.20876		131.20876	0.00000	131.54132	131.54132		5.82	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		145.04237		145.04237	0.00000	145.46177	145.46177		0.00	0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		147.78638		147.78638	0.00000	148.21325	148.21325		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.23596		148.23596	0.00000	148.73855	148.73855		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.18684		151.18684	0.00000	151.67131	151.67131		0.00	0.00	0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		151.46873		151.46873	0.00000	151.95197	151.95197		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		148.69829		148.69829	0.00000	149.44200	149.44200		0.00	0.00	0.00	0	18,702.00
I2050	On 04/02/2027	Bond Future	0.00		148.97341		148.97341	0.00000	149.73096	149.73096		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		151.86797		151.86797	0.00000	152.70879	152.70879		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		152.29352		152.29352	0.00000	153.12264	153.12264		0.00	0.00	0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		155.07007		155.07007	0.00000	155.90397	155.90397		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		137.69642		137.69642	0.00000	138.15690	138.15690		9.67	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		137.34379		137.34379	0.00000	137.81270	137.81270		9.38	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		140.01224		140.01224	0.00000	140.55385	140.55385		9.00	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		139.77257		139.77257	0.00000	140.29841	140.29841		8.82	0.00	0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		142.31916		142.31916	0.00000	142.84513	142.84513		8.56	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 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		462.90300		462.90300	0.00000	463.81100	463.81100		0.00	0.00	0.00	0	258.00

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
IGOV	On 04/02/2027	Index Future	0.00		471.66000		471.66000	0.00000	472.58400	472.58400		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		480.82200		480.82200	0.00000	481.98100	481.98100		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		490.29500		490.29500	0.00000	491.38700	491.38700		0.00	0.00	0.00	0	0.00
IGOV	On 04/11/2027	Index Future	0.00		499.34700		499.34700	0.00000	500.42700	500.42700		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		7.02341		102.68985	0.00000	6.85940	102.70862		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		7.38937		105.88464	0.00000	7.36945	105.90543		1.09	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.33730		104.02135	0.00000	7.31176	104.04283		0.95	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.16019		106.01875	0.00000	7.04342	106.08908		0.65	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.59462		102.79835	0.00000	6.45391	102.84947		0.39	0.00	0.00	0	0.00
R188	On 04/11/2027	Bond Future	0.00		5.01696		104.64588	0.00000	4.64505	104.69043		0.12	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		307.63657		307.63657	0.00000	308.59495	308.59495		0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.84700		307.84700	0.00000	308.82272	308.82272		0.00	0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		313.82813		313.82813	0.00000	314.96432	314.96432		0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.33555		314.33555	0.00000	315.43534	315.43534		0.00	0.00	0.00	0	0.00
R202	On 04/11/2027	Bond Future	0.00		320.06685		320.06685	0.00000	321.16543	321.16543		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		7.81731		102.71016	0.00000	7.80943	102.73233		3.71	0.00	0.00	0	153,195.00
R2030	On 04/02/2027	Bond Future	0.00		7.83676		100.62112	0.00000	7.82823	100.64344		3.43	0.00	0.00	0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		7.84965		102.55326	0.00000	7.82086	102.62290		3.07	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.85154		100.56238	0.00000	7.82836	100.61366		2.81	0.00	0.00	0	0.00
R2030	On 04/11/2027	Bond Future	0.00		7.90333		102.37025	0.00000	7.88097	102.41520		2.59	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		8.14121		101.38188	0.00000	8.13982	101.38787		6.15	0.00	3,345,602.04	33	198,550.00
R2032	On 04/02/2027	Bond Future	0.00		8.17722		103.27562	0.00000	8.17582	103.28142		5.70	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	538.34000		0.53834	0.00000	568.91000	0.56891	538.340	5.08	0.25	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	1,309.00000		1.30900	0.00000	1,348.39000	1.34839	1,309.000	5.27	0.46	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,223.25000		1.22325	0.00000	1,249.54000	1.24954	1,223.250	5.54	(0.42)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.20252		101.09790	0.00000	8.18919	101.15081		5.42	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	741.44000		0.74144	0.00000	744.97000	0.74497	741.440	4.92	0.29	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	1,252.31000		1.25231	0.00000	1,263.61000	1.26361	1,252.310	5.00	0.41	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	1,512.43	0000	1.51243	0.00000	1,526.65	0000	1.52665	1,512.430	5.07	0.46	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	2,341.34	0000	2.34134	0.00000	2,364.99	0000	2.36499	2,341.340	5.37	0.59	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,363.77	0000	1.36377	0.00000	1,335.74	0000	1.33574	1,363.770	5.39	(0.40)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	885.55	0000	0.88555	0.00000	864.72	0000	0.86472	885.550	5.88	(0.28)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.22	193	103.08783	0.00000	8.21	295	103.12192		4.96	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	7.94	Call	1,400.96	0000	1.40096	0.00000	1,427.86	0000	1.42786	1,400.960	4.63	0.42	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	2,427.79	0000	2.42779	0.00000	2,462.96	0000	2.46296	2,427.790	4.92	0.58	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	951.82	0000	0.95182	0.00000	943.51	0000	0.94351	951.820	5.47	(0.27)	0.00	0	500.00
R2032	On 04/11/2027	Bond Future	0.00		8.27	852	100.78418	0.00000	8.27	093	100.81165		4.74	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.25	259	109.65079	0.00000	8.24	614	109.68402		7.02	0.00	17,105,523.24	156	8,857.00
R2033	On 04/02/2027	Bond Future	0.00		8.29	096	111.69904	0.00000	8.28	423	111.73253		6.22	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.31	984	108.80054	0.00000	8.30	216	108.88549		6.01	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.34	375	110.94213	0.00000	8.32	969	111.00722		5.56	0.00	0.00	0	0.00
R2033	On 04/11/2027	Bond Future	0.00		8.40	053	107.89700	0.00000	8.38	741	107.95536		5.39	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		8.45	907	104.16455	0.00000	8.42	179	104.38761		8.31	0.00	28,124,428.50	270	100,117.00
R2035	On 05/11/2026	Bond Future	7.97	Call	512.03	0000	0.51203	0.00000	622.96	0000	0.62296	512.030	7.82	0.23	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,606.16	0000	1.60616	0.00000	1,554.40	0000	1.55440	1,606.160	8.27	(0.49)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,917.66	0000	2.91766	0.00000	3,111.36	0000	3.11136	2,917.660	8.81	0.69	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	670.68	0000	0.67068	0.00000	646.77	0000	0.64677	670.680	9.13	(0.24)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	373.56	0000	0.37356	0.00000	356.96	0000	0.35696	373.560	9.76	(0.15)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	151.22	0000	0.15122	0.00000	143.23	0000	0.14323	151.220	10.66	(0.06)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.50	134	106.11009	0.00000	8.46	244	106.33705		7.78	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	533.16	0000	0.53316	0.00000	600.90	0000	0.60090	533.160	7.12	0.19	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	722.40	0000	0.72240	0.00000	810.04	0000	0.81004	722.400	7.08	0.24	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,339.54	0000	1.33954	0.00000	1,474.13	0000	1.47413	1,339.540	7.16	0.38	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,748.60	0000	1.74860	0.00000	1,902.31	0000	1.90231	1,748.600	7.28	0.45	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,952.32	0000	1.95232	0.00000	2,113.26	0000	2.11326	1,952.320	7.36	0.48	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	1,776.23	0000	1.77623	0.00000	1,729.71	0000	1.72971	1,776.230	7.67	(0.42)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,433.45	0000	1.43345	0.00000	1,395.51	0000	1.39551	1,433.450	7.94	(0.35)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,304.46	0000	1.30446	0.00000	1,268.72	0000	1.26872	1,304.460	8.07	(0.33)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	734.52	0000	0.73452	0.00000	710.92	0000	0.71092	734.520	8.90	(0.20)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.53	154	103.64274	0.00000	8.48	253	103.92191		7.59	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	1,023.58	0000	1.02358	0.00000	1,128.10	0000	1.12810	1,023.580	6.99	0.28	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.14	Call	1,540.69	0000	1.54069	0.00000	1,682.15	0000	1.68215	1,540.690	7.05	0.37	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.25	Call	1,783.75	0000	1.78375	0.00000	1,940.17	0000	1.94017	1,783.750	7.07	0.41	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	2,076.00	0000	2.07600	0.00000	2,245.73	0000	2.24573	2,076.000	7.17	0.45	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.64	Put	2,323.58	0000	2.32358	0.00000	2,241.80	0000	2.24180	2,323.580	7.46	(0.45)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.75	Call	3,319.28	0000	3.31928	0.00000	3,524.26	0000	3.52426	3,319.280	7.59	0.59	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,028.22	0000	2.02822	0.00000	1,955.06	0000	1.95506	2,028.220	7.63	(0.40)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.14	Put	1,446.81	0000	1.44681	0.00000	1,386.47	0000	1.38647	1,446.810	8.15	(0.30)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,284.79	0000	1.28479	0.00000	1,228.56	0000	1.22856	1,284.790	8.34	(0.27)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.55	814	105.68268	0.00000	8.51	049	105.94721		7.12	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	2,032.78	0000	2.03278	0.00000	2,099.29	0000	2.09929	2,032.780	6.70	0.42	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	3,507.37	0000	3.50737	0.00000	3,619.31	0000	3.61931	3,507.370	7.12	0.57	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,428.48	0000	1.42848	0.00000	1,335.97	0000	1.33597	1,428.480	7.94	(0.27)	0.00	0	500.00
R2035	On 04/11/2027	Bond Future	0.00		8.61	492	103.08287	0.00000	8.56	642	103.34470		6.97	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	
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	0.00000		100.00000	0.00000			0.00		0.00	0.00		0	0.00	
R2037	On 05/11/2026	Bond Future	0.00		8.77475	100.50374	0.00000	8.72754	100.81508						10.10		0.00	54,372,523.34		541	223,957.00	
R2037	On 05/11/2026	Bond Future	9.46	Call	4,955.61000	4.95561	0.00000	5,197.05000	5.19705	4,955.610	11.09					0.81	0.00			0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.23	Put	151.16000	0.15116	0.00000	124.45000	0.12445	151.160	12.67					(0.06)	0.00			0	4,490.00	
R2037	On 05/11/2026	Bond Future	10.83	Put	48.52000	0.04852	0.00000	37.59000	0.03759	48.520	13.61					(0.02)	0.00			0	4,490.00	
R2037	On 04/02/2027	Bond Future	0.00		8.81840	98.12304	0.00000	8.76942	98.43989						9.47		0.00	0.00		0	1,550.00	
R2037	On 04/02/2027	Bond Future	8.44	Call	1,360.79000	1.36079	0.00000	1,506.16000	1.50616	1,360.790	8.77					0.35	0.00			0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.31	Put	1,402.07000	1.40207	0.00000	1,310.62000	1.31062	1,402.070	10.05					(0.31)	0.00			0	4,490.00	
R2037	On 04/02/2027	Bond Future	9.81	Put	806.56000	0.80656	0.00000	735.40000	0.73540	806.560	11.07					(0.19)	0.00			0	4,490.00	
R2037	On 06/05/2027	Bond Future	0.00		8.86058	100.00730	0.00000	8.80247	100.37619						8.91		0.00	0.00		0	0.00	
R2037	On 05/08/2027	Bond Future	0.00		8.90148	97.71567	0.00000	8.84411	98.07251						8.79		0.00	0.00		0	0.00	
R2037	On 04/11/2027	Bond Future	0.00		8.95853	99.47181	0.00000	8.90007	99.82789						8.32		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		8.92172	114.99471	0.00000	8.87975	115.31956						10.14		0.00	0.00		0	4,232.00	
R2038	On 04/02/2027	Bond Future	0.00		8.97290	117.14285	0.00000	8.92938	117.47331						9.12		0.00	0.00		0	0.00	
R2038	On 06/05/2027	Bond Future	0.00		9.01807	113.90756	0.00000	8.96570	114.29787						8.77		0.00	0.00		0	0.00	
R2038	On 05/08/2027	Bond Future	0.00		9.06071	116.14973	0.00000	9.00937	116.52506						8.40		0.00	0.00		0	0.00	
R2038	On 04/11/2027	Bond Future	0.00		9.12511	112.75688	0.00000	9.07288	113.13070						8.32		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		9.05771	107.10491	0.00000	9.01074	107.46576						11.21		0.00	0.00		0	15,682.00	
R2039	On 04/02/2027	Bond Future	0.00		9.11037	109.10555	0.00000	9.06174	109.47284						10.09		0.00	0.00		0	0.00	
R2039	On 06/05/2027	Bond Future	0.00		9.15742	106.22033	0.00000	9.10034	106.64441						9.97		0.00	0.00		0	0.00	
R2039	On 06/05/2027	Bond Future	8.94	Call	2,729.77000	2.72977	0.00000	2,903.66000	2.90366	2,729.770	9.58					0.44	0.00			0	250.00	
R2039	On 06/05/2027	Bond Future	9.64	Put	2,294.50000	2.29450	0.00000	2,142.06000	2.14206	2,294.500	10.67					(0.34)	0.00			0	250.00	
R2039	On 05/08/2027	Bond Future	0.00		9.20222	108.31109	0.00000	9.14591	108.72242						9.50		0.00	0.00		0	0.00	
R2039	On 05/08/2027	Bond Future	8.82	Call	2,678.18000	2.67818	0.00000	2,905.33000	2.90533	2,678.180	9.11					0.40	0.00			0	910.00	
R2039	On 05/08/2027	Bond Future	8.90	Call	2,929.24000	2.92924	0.00000	3,164.42000	3.16442	2,929.240	9.16					0.43	0.00			0	180.00	
R2039	On 05/08/2027	Bond Future	9.53	Put	3,105.30000	3.10530	0.00000	2,962.06000	2.96206	3,105.300	9.90					(0.39)	0.00			0	910.00	
R2039	On 05/08/2027	Bond Future	9.68	Put	2,766.59000	2.76659	0.00000	2,623.50000	2.62350	2,766.590	10.13					(0.36)	0.00			0	180.00	
R2039	On 04/11/2027	Bond Future	0.00		9.26723	105.28153	0.00000	9.20988	105.69262						9.44		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		9.14506	101.36972	0.00000	9.09305	101.76228						11.56		0.00	0.00		0	33,092.00	
R2040	On 05/11/2026	Bond Future	8.85	Call	1,190.47000	1.19047	0.00000	1,357.84000	1.35784	1,190.470	10.93					0.35	0.00			0	14,000.00	
R2040	On 05/11/2026	Bond Future	9.91	Call	6,160.76000	6.16076	0.00000	6,490.84000	6.49084	6,160.760	13.19					0.82	0.00			0	2,300.00	
R2040	On 05/11/2026	Bond Future	10.67	Put	180.00000	0.18000	0.00000	155.92000	0.15592	180.000	14.97					(0.06)	0.00			0	2,300.00	
R2040	On 05/11/2026	Bond Future	11.27	Put	66.16000	0.06616	0.00000	54.92000	0.05492	66.160	16.19					(0.02)	0.00			0	2,300.00	
R2040	On 04/02/2027	Bond Future	0.00		9.19555	98.75476	0.00000	9.14179	99.15432						10.90		0.00	0.00		0	54,058.00	
R2040	On 04/02/2027	Bond Future	8.78	Call	1,543.69000	1.54369	0.00000	1,747.04000	1.74704	1,543.690	10.30					0.34	0.00			0	2,300.00	
R2040	On 04/02/2027	Bond Future	9.67	Put	1,731.96000	1.73196	0.00000	1,649.17000	1.64917	1,731.960	11.81					(0.32)	0.00			0	2,300.00	
R2040	On 04/02/2027	Bond Future	10.17	Put	1,021.98000	1.02198	0.00000	960.18000	0.96018	1,021.980	13.00					(0.20)	0.00			0	2,300.00	
R2040	On 06/05/2027	Bond Future	0.00		9.24486	100.65114	0.00000	9.18292	101.10478						10.34		0.00	0.00		0	0.00	
R2040	On 05/08/2027	Bond Future	0.00		9.29362	98.12167	0.00000	9.23216	98.56467						10.68		0.00	0.00		0	0.00	
R2040	On 04/11/2027	Bond Future	0.00		9.35587	99.88464	0.00000	9.29328	100.32842						10.15		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		9.25328	108.19917	0.00000	9.19622	108.68827						12.22		0.00	0.00		0	4,116.00	
R2042	On 04/02/2027	Bond Future	0.00		9.30697	110.22031	0.00000	9.24805	110.71819						11.53		0.00	0.00		0	0.00	
R2042	On 06/05/2027	Bond Future																				

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		9.40211		109.34110	0.00000	9.33554	109.88845			10.89	0.00	0.00	0	0.00
R2042	On 04/11/2027	Bond Future	0.00		9.46662		106.20397	0.00000	9.39873	106.75343			10.86	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		9.28279		97.86395	0.00000	9.22075	98.37640			13.00	0.00	0.00	0	125,519.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,725.64000		1.72564	0.00000	1,566.27000	1.56627	1,725.640		13.60	(0.38)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.33121		95.30867	0.00000	9.26727	95.83048			12.86	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.37837		97.13896	0.00000	9.30692	97.71558			12.20	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.42498		94.66561	0.00000	9.35360	95.23467			12.19	0.00	0.00	0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.48291		96.36649	0.00000	9.41019	96.93883			11.63	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		9.25154		97.06093	0.00000	9.18447	97.66065			14.22	0.00	1,552,974.88	16	286,155.00
R2048	On 05/11/2026	Bond Future	9.50	Put	1,769.63000		1.76963	0.00000	1,591.06000	1.59106	1,769.630		14.89	(0.36)	0.00	0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.29898		98.87384	0.00000	9.22996	99.48444			12.90	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.33839		96.33099	0.00000	9.26232	96.99810			13.40	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.37616		98.22705	0.00000	9.30003	98.88843			12.83	0.00	0.00	0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.43129		95.55620	0.00000	9.35371	96.22251			12.82	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		9.16760		125.57442	0.00000	9.10568	126.31495			14.78	0.00	0.00	0	57,273.00
R2053	On 05/11/2026	Bond Future	8.38	Call	545.03000		0.54503	0.00000	668.10000	0.66810	545.030		14.01	0.13	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	8.85	Call	1,800.55000		1.80055	0.00000	2,109.14000	2.10914	1,800.550		13.99	0.34	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	9.35	Put	2,601.07000		2.60107	0.00000	2,367.53000	2.36753	2,601.070		15.07	(0.39)	0.00	0	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.20990		127.92012	0.00000	9.14623	128.67415			13.42	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.24748		124.51357	0.00000	9.17704	125.34056			13.40	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.28289		126.96446	0.00000	9.21256	127.78286			12.88	0.00	0.00	0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.33255		123.38825	0.00000	9.26094	124.21242			13.35	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		8.62209		85.63656	0.00000	8.58520	85.84802			10.12	0.00	32,284,983.12	377	45,062.00
R209	On 04/02/2027	Bond Future	0.00		8.66241		87.23615	0.00000	8.62416	87.45133			9.11	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	758.64000		0.75864	0.00000	831.43000	0.83143	758.640		8.55	0.25	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,527.75000		1.52775	0.00000	1,469.69000	1.46969	1,527.750		9.49	(0.37)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.69625		85.75906	0.00000	8.64933	86.01817			8.90	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,426.96000		1.42696	0.00000	1,560.63000	1.56063	1,426.960		8.39	0.36	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,452.23000		1.45223	0.00000	1,372.79000	1.37279	1,452.230		9.86	(0.30)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.72707		87.44703	0.00000	8.68139	87.69446			8.73	0.00	0.00	0	0.00
R209	On 04/11/2027	Bond Future	0.00		8.77956		85.87058	0.00000	8.73320	86.11639			8.54	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		271.92742		271.92742	0.00000	271.92025	271.92025			0.00	0.00	0.00	0	307.00
R210	On 04/02/2027	Bond Future	0.00		277.07188		277.07188	0.00000	277.06385	277.06385			0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.78364		278.78364	0.00000	278.90167	278.90167			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.33322		284.33322	0.00000	284.40094	284.40094			0.00	0.00	0.00	0	0.00
R210	On 04/11/2027	Bond Future	0.00		285.76737		285.76737	0.00000	285.81758	285.81758			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		7.98650		97.82241	0.00000	7.97942	97.84724			5.16	0.00	0.00	0	30,994.00
R213	On 04/02/2027	Bond Future	0.00		8.02183		99.64948	0.00000	8.01431	99.67453			4.59	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		8.03748	98.00965	0.00000	8.01515	98.08021		4.33	0.00	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,557.42000	1.55742	0.00000	1,596.79000	1.59679	1,557.420	4.23	0.54	0.00	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	460.91000	0.46091	0.00000	450.06000	0.45006	460.910	5.27	(0.19)	0.00	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.04449	99.93874	0.00000	8.02671	99.99175		3.92	0.00	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,335.50000	1.33550	0.00000	1,359.84000	1.35984	1,335.500	3.73	0.48	0.00	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	959.62000	0.95962	0.00000	937.60000	0.93760	959.620	4.17	(0.34)	0.00	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.10494	98.18742	0.00000	8.08812	98.23448		3.68	0.00	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	0.00	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	0.00	0	0.00
R214	On 05/11/2026	Bond Future	0.00		9.17917	80.15494	0.00000	9.12737	80.50229		12.96	0.00	20,038,735.00	0.00	250	24,212.00
R214	On 04/02/2027	Bond Future	0.00		9.22928	81.65207	0.00000	9.17589	82.00565		11.73	0.00	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.27089	79.92059	0.00000	9.21024	80.31792		11.64	0.00	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.31083	81.49361	0.00000	9.25066	81.88325		11.55	0.00	0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.37040	79.66341	0.00000	9.30922	80.05428		11.46	0.00	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	0.00	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	0.00	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	0.00	0	0.00
Total for Derivatives :												159,465,565.16			1,659	1,644,953.00
Grand Total:												159,465,565.16			1,659	1,644,953.00