INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/08/2026

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		1,321.19000	1,321.19000	0.00000	1,322.73100	1,322.73100	0.00	0.00	0.00		0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,345.86000	1,345.86000	0.00000	1,347.43600	1,347.43600	0.00	0.00	0.00		0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,371.68900	1,371.68900	0.00000	1,373.30000	1,373.30000	0.00	0.00	0.00		0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,398.40600	1,398.40600	0.00000	1,400.05000	1,400.05000	0.00	0.00	0.00		0	0.00
AL37	On 04/11/2027	Index Future	0.00		1,423.93600	1,423.93600	0.00000	1,425.59700	1,425.59700	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		1,715.44700	1,715.44700	0.00000	1,719.91400	1,719.91400	0.00	0.00	0.00		0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,747.47800	1,747.47800	0.00000	1,752.03600	1,752.03600	0.00	0.00	0.00		0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,781.01500	1,781.01500	0.00000	1,785.66700	1,785.66700	0.00	0.00	0.00		0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,815.70500	1,815.70500	0.00000	1,820.44900	1,820.44900	0.00	0.00	0.00		0	0.00
AL7T	On 04/11/2027	Index Future	0.00		1,848.85400	1,848.85400	0.00000	1,853.66700	1,853.66700	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		1,443.44200	1,443.44200	0.00000	1,447.87700	1,447.87700	0.00	0.00	0.00		0	75.00
ALBI	On 04/02/2027	Index Future	0.00		1,470.39400	1,470.39400	0.00000	1,474.91800	1,474.91800	0.00	0.00	0.00		0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,498.61400	1,498.61400	0.00000	1,503.22900	1,503.22900	0.00	0.00	0.00		0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,527.80300	1,527.80300	0.00000	1,532.51000	1,532.51000	0.00	0.00	0.00		0	0.00
ALBI	On 04/11/2027	Index Future	0.00		1,555.69600	1,555.69600	0.00000	1,560.47400	1,560.47400	0.00	0.00	0.00		0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.99043	93.64477	0.00000	8.94425	93.86646	0.00	0.00	0.00		0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.05947	95.41630	0.00000	9.01093	95.64236	0.00	0.00	0.00		0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.11847	93.47471	0.00000	9.06744	93.70527	0.00	0.00	0.00		0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.17474	95.33553	0.00000	9.12101	95.57069	0.00	0.00	0.00		0	0.00
ES33	On 04/11/2027	Bond Future	0.00		9.26559	93.27885	0.00000	9.20904	93.51797	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		9.64408	91.26933	0.00000	9.58817	91.68536	0.00	0.00	0.00		0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.70504	92.99627	0.00000	9.64729	93.42029	0.00	0.00	0.00		0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.76267	90.53864	0.00000	9.70298	90.97104	0.00	0.00	0.00		0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.81765	92.34109	0.00000	9.75598	92.78214	0.00	0.00	0.00		0	0.00
ES42	On 04/11/2027	Bond Future	0.00		9.89109	89.75898	0.00000	9.82738	90.20769	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		1,416.01000	1,416.01000	0.00000	1,420.49200	1,420.49200	0.00	0.00	0.00		0	664.00
GOVI	On 04/02/2027	GOVI	0.00		1,442.44900	1,442.44900	0.00000	1,447.02200	1,447.02200	0.00	0.00	0.00		0	60.00
GOVI	On 06/05/2027	GOVI	0.00		1,470.13200	1,470.13200	0.00000	1,474.79700	1,474.79700	0.00	0.00	0.00		0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,498.76700	1,498.76700	0.00000	1,503.52500	1,503.52500	0.00	0.00	0.00		0	0.00
GOVI	On 04/11/2027	GOVI	0.00		1,526.13000	1,526.13000	0.00000	1,530.96000	1,530.96000	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		153.52261	153.52261	0.00000	153.60215	153.60215	0.00	0.00	0.00		0	13,269.00
I2029	On 04/02/2027	Bond Future	0.00		156.42677	156.42677	0.00000	156.50804	156.50804	0.00	0.00	0.00		0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.92450	157.92450	0.00000	158.00745	158.00745	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		161.06815	161.06815	0.00000	161.15275	161.15275		0.00	0.00	0.00	0	0.00
I2029	On 04/11/2027	Bond Future	0.00		162.43231	162.43231	0.00000	162.51777	162.51777		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		119.39642	119.39642	0.00000	119.43034	119.43034		2.20	0.00	0.00	0	17,178.00
I2031	On 04/02/2027	Bond Future	0.00		119.14426	119.14426	0.00000	119.17886	119.17886		2.05	0.00	0.00	0	681.00
I2031	On 06/05/2027	Bond Future	0.00		121.45914	121.45914	0.00000	121.49459	121.49459		1.86	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.30754	121.30754	0.00000	121.34344	121.34344		1.76	0.00	0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.51833	123.51833	0.00000	123.55448	123.55448		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		148.67535	148.67535	0.00000	149.10468	149.10468		0.00	0.00	0.00	0	16,218.00
I2033	On 04/02/2027	Bond Future	0.00		151.48768	151.48768	0.00000	151.92543	151.92543		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.78341	152.78341	0.00000	153.22968	153.22968		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.82470	155.82470	0.00000	156.27993	156.27993		0.00	0.00	0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		156.98477	156.98477	0.00000	157.44763	157.44763		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		164.90985	164.90985	0.00000	165.04969	165.04969		0.00	0.00	0.00	0	4,103.00
I2038	On 04/02/2027	Bond Future	0.00		165.74992	165.74992	0.00000	165.89257	165.89257		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.97005	168.97005	0.00000	169.11558	169.11558		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.00089	170.00089	0.00000	170.14912	170.14912		0.00	0.00	0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		173.10116	173.10116	0.00000	173.25172	173.25172		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		127.41307	127.41307	0.00000	127.39686	127.39686		6.69	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.86569	126.86569	0.00000	126.84937	126.84937		6.47	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.33068	129.33068	0.00000	129.31407	129.31407		6.17	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.87856	128.87856	0.00000	128.86126	128.86126		6.04	0.00	0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		131.22675	131.22675	0.00000	131.20876	131.20876		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		145.06149	145.06149	0.00000	145.04237	145.04237		0.00	0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		147.80567	147.80567	0.00000	147.78638	147.78638		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.25539	148.25539	0.00000	148.23596	148.23596		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.20663	151.20663	0.00000	151.18684	151.18684		0.00	0.00	0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		151.48978	151.48978	0.00000	151.46873	151.46873		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		148.71731	148.71731	0.00000	148.69829	148.69829		0.00	0.00	0.00	0	18,702.00
I2050	On 04/02/2027	Bond Future	0.00		148.99271	148.99271	0.00000	148.97341	148.97341		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		151.88753	151.88753	0.00000	151.86797	151.86797		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		152.31358	152.31358	0.00000	152.29352	152.29352		0.00	0.00	0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		155.09109	155.09109	0.00000	155.07007	155.07007		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		137.71323	137.71323	0.00000	137.69642	137.69642		9.67	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		137.36066	137.36066	0.00000	137.34379	137.34379		9.38	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		140.02941	140.02941	0.00000	140.01224	140.01224		9.00	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		139.79031	139.79031	0.00000	139.77257	139.77257		8.82	0.00	0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		142.33781	142.33781	0.00000	142.31916	142.31916		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		462.79900	462.79900	0.00000	462.90300	462.90300		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		471.55200	471.55200	0.00000	471.66000	471.66000		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		480.71100	480.71100	0.00000	480.82200	480.82200		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		490.18200	490.18200	0.00000	490.29500	490.29500		0.00	0.00	0.00	0	0.00
IGOV	On 04/11/2027	Index Future	0.00		499.23600	499.23600	0.00000	499.34700	499.34700		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		7.02564	102.68959	0.00000	7.02341	102.68985		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		7.38910	105.88492	0.00000	7.38937	105.88464		1.09	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.33715	104.02148	0.00000	7.33730	104.02135		0.95	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.16016	106.01877	0.00000	7.16019	106.01875		0.65	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.59465	102.79834	0.00000	6.59462	102.79835		0.39	0.00	0.00	0	0.00
R188	On 04/11/2027	Bond Future	0.00		5.01412	104.64622	0.00000	5.01696	104.64588		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		307.87033	307.87033	0.00000	307.63657	307.63657		0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		308.08477	308.08477	0.00000	307.84700	307.84700		0.00	0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		314.07009	314.07009	0.00000	313.82813	313.82813		0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.58286	314.58286	0.00000	314.33555	314.33555		0.00	0.00	0.00	0	0.00
R202	On 04/11/2027	Bond Future	0.00		320.31981	320.31981	0.00000	320.06685	320.06685		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		7.84382	102.63564	0.00000	7.81731	102.71016		3.71	0.00	12,932,090.64	126	153,195.00
R2030	On 04/02/2027	Bond Future	0.00		7.86586	100.54503	0.00000	7.83676	100.62112		3.43	0.00	0.00	0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		7.88178	102.47560	0.00000	7.84965	102.55326		3.07	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.88738	100.48317	0.00000	7.85154	100.56238		2.81	0.00	0.00	0	0.00
R2030	On 04/11/2027	Bond Future	0.00		7.94331	102.28995	0.00000	7.90333	102.37025		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		8.17751	101.22572	0.00000	8.14121	101.38188		6.15	0.00	28,950,555.92	286	198,550.00
R2032	On 04/02/2027	Bond Future	0.00		8.21575	103.11638	0.00000	8.17722	103.27562		5.70	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	489.54000	0.48954	0.00000	538.34000	0.53834	489.540	5.08	0.24	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	1,223.52000	1.22352	0.00000	1,309.00000	1.30900	1,223.520	5.27	0.45	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,277.43000	1.27743	0.00000	1,223.25000	1.22325	1,277.430	5.54	(0.43)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.24350	100.93547	0.00000	8.20252	101.09790		5.42	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	687.98000	0.68798	0.00000	741.44000	0.74144	687.980	4.92	0.27	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	1,177.08000	1.17708	0.00000	1,252.31000	1.25231	1,177.080	5.00	0.40	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	1,428.44000	1.42844	0.00000	1,512.43000	1.51243	1,428.440	5.07	0.45	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	2,236.43000	2.23643	0.00000	2,341.34000	2.34134	2,236.430	5.37	0.58	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,419.73000	1.41973	0.00000	1,363.77000	1.36377	1,419.730	5.39	(0.41)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	921.57000	0.92157	0.00000	885.55000	0.88555	921.570	5.88	(0.29)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.26561	102.92218	0.00000	8.22193	103.08783		4.96	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	7.94	Call	1,324.98000	1.32498	0.00000	1,400.96000	1.40096	1,324.980	4.63	0.40	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	2,325.27000	2.32527	0.00000	2,427.79000	2.42779	2,325.270	4.92	0.56	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	989.65000	0.98965	0.00000	951.82000	0.95182	989.650	5.47	(0.28)	0.00	0	500.00
R2032	On 04/11/2027	Bond Future	0.00		8.32507	100.61589	0.00000	8.27852	100.78418		4.74	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 05/11/2026	Bond Future	0.00		8.29918	109.41116	0.00000	8.25259	109.65079		7.02	0.00	10,722,293.68	98	8,850.00
R2033	On 04/02/2027	Bond Future	0.00		8.34013	111.45471	0.00000	8.29096	111.69904		6.22	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.37179	108.55141	0.00000	8.31984	108.80054		6.01	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.39872	110.68811	0.00000	8.34375	110.94213		5.56	0.00	0.00	0	0.00
R2033	On 04/11/2027	Bond Future	0.00		8.45870	107.63871	0.00000	8.40053	107.89700		5.39	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 05/11/2026	Bond Future	0.00		8.50010	103.91977	0.00000	8.45907	104.16455		8.31	0.00	62,975,380.62	606	100,117.00
R2035	On 05/11/2026	Bond Future	7.97	Call	437.53000	0.43753	0.00000	512.03000	0.51203	437.530	7.82	0.21	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,698.16000	1.69816	0.00000	1,606.16000	1.60616	1,698.160	8.27	(0.51)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,723.22000	2.72322	0.00000	2,917.66000	2.91766	2,723.220	8.81	0.67	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	705.86000	0.70586	0.00000	670.68000	0.67068	705.860	9.13	(0.26)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	389.72000	0.38972	0.00000	373.56000	0.37356	389.720	9.76	(0.15)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	154.95000	0.15495	0.00000	151.22000	0.15122	154.950	10.66	(0.07)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.54423	105.86060	0.00000	8.50134	106.11009		7.78	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	475.67000	0.47567	0.00000	533.16000	0.53316	475.670	7.12	0.18	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	650.46000	0.65046	0.00000	722.40000	0.72240	650.460	7.08	0.22	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,230.57000	1.23057	0.00000	1,339.54000	1.33954	1,230.570	7.16	0.36	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,620.90000	1.62090	0.00000	1,748.60000	1.74860	1,620.900	7.28	0.43	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,816.54000	1.81654	0.00000	1,952.32000	1.95232	1,816.540	7.36	0.46	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	1,864.14000	1.86414	0.00000	1,776.23000	1.77623	1,864.140	7.67	(0.44)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,504.72000	1.50472	0.00000	1,433.45000	1.43345	1,504.720	7.94	(0.37)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,369.17000	1.36917	0.00000	1,304.46000	1.30446	1,369.170	8.07	(0.34)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	768.87000	0.76887	0.00000	734.52000	0.73452	768.870	8.90	(0.21)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.57636	103.38830	0.00000	8.53154	103.64274		7.59	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	943.46000	0.94346	0.00000	1,023.58000	1.02358	943.460	6.99	0.26	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.14	Call	1,435.09000	1.43509	0.00000	1,540.69000	1.54069	1,435.090	7.05	0.35	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.25	Call	1,667.78000	1.66778	0.00000	1,783.75000	1.78375	1,667.780	7.07	0.39	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,949.23000	1.94923	0.00000	2,076.00000	2.07600	1,949.230	7.17	0.43	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.64	Put	2,425.24000	2.42524	0.00000	2,323.58000	2.32358	2,425.240	7.46	(0.47)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.75	Call	3,157.16000	3.15716	0.00000	3,319.28000	3.31928	3,157.160	7.59	0.57	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,118.09000	2.11809	0.00000	2,028.22000	2.02822	2,118.090	7.63	(0.42)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.14	Put	1,511.23000	1.51123	0.00000	1,446.81000	1.44681	1,511.230	8.15	(0.32)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,341.71000	1.34171	0.00000	1,284.79000	1.28479	1,341.710	8.34	(0.28)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.60503	105.42324	0.00000	8.55814	105.68268		7.12	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	1,915.30000	1.91530	0.00000	2,032.78000	2.03278	1,915.300	6.70	0.40	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	3,348.75000	3.34875	0.00000	3,507.37000	3.50737	3,348.750	7.12	0.56	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,488.24000	1.48824	0.00000	1,428.48000	1.42848	1,488.240	7.94	(0.28)	0.00	0	500.00
R2035	On 04/11/2027	Bond Future	0.00		8.66394	102.81910	0.00000	8.61492	103.08287		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 Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
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 05/11/2026	Bond Future	0.00		8.82070	100.20197	0.00000	8.77475	100.50374		10.10	0.00	0.00	0	223,957.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,686.78000	4.68678	0.00000	4,955.61000	4.95561	4,686.780	11.09	0.80	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	155.87000	0.15587	0.00000	151.16000	0.15116	155.870	12.67	(0.06)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	48.81000	0.04881	0.00000	48.52000	0.04852	48.810	13.61	(0.02)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.86615	97.81545	0.00000	8.81840	98.12304		9.47	0.00	0.00	0	1,550.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,237.11000	1.23711	0.00000	1,360.79000	1.36079	1,237.110	8.77	0.33	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,478.48000	1.47848	0.00000	1,402.07000	1.40207	1,478.480	10.05	(0.32)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	848.27000	0.84827	0.00000	806.56000	0.80656	848.270	11.07	(0.20)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.91021	99.69368	0.00000	8.86058	100.00730		8.91	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.95313	97.39588	0.00000	8.90148	97.71567		8.79	0.00	0.00	0	0.00
R2037	On 04/11/2027	Bond Future	0.00		9.01218	99.14652	0.00000	8.95853	99.47181		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		8.96761	114.64099	0.00000	8.92172	114.99471		10.14	0.00	0.00	0	4,232.00
R2038	On 04/02/2027	Bond Future	0.00		9.02059	116.78225	0.00000	8.97290	117.14285		9.12	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.06762	113.53997	0.00000	9.01807	113.90756		8.77	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.11222	115.77487	0.00000	9.06071	116.14973		8.40	0.00	0.00	0	0.00
R2038	On 04/11/2027	Bond Future	0.00		9.17862	112.37566	0.00000	9.12511	112.75688		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		9.10867	106.71533	0.00000	9.05771	107.10491		11.21	0.00	0.00	0	15,682.00
R2039	On 04/02/2027	Bond Future	0.00		9.16320	108.70854	0.00000	9.11037	109.10555		10.09	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.21220	105.81556	0.00000	9.15742	106.22033		9.97	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,535.35000	2.53535	0.00000	2,729.77000	2.72977	2,535.350	9.58	0.42	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,414.81000	2.41481	0.00000	2,294.50000	2.29450	2,414.810	10.67	(0.35)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.25903	107.89836	0.00000	9.20222	108.31109		9.50	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,499.05000	2.49905	0.00000	2,678.18000	2.67818	2,499.050	9.11	0.39	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,739.82000	2.73982	0.00000	2,929.24000	2.92924	2,739.820	9.16	0.41	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,253.03000	3.25303	0.00000	3,105.30000	3.10530	3,253.030	9.90	(0.41)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,899.28000	2.89928	0.00000	2,766.59000	2.76659	2,899.280	10.13	(0.37)	0.00	0	180.00
R2039	On 04/11/2027	Bond Future	0.00		9.32612	104.86171	0.00000	9.26723	105.28153		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		9.20110	100.94919	0.00000	9.14506	101.36972		11.56	0.00	201,898.38	2	33,092.00
R2040	On 05/11/2026	Bond Future	8.85	Call	1,016.98000	1.01698	0.00000	1,190.47000	1.19047	1,016.980	10.93	0.31	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,786.96000	5.78696	0.00000	6,160.76000	6.16076	5,786.960	13.19	0.81	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	189.23000	0.18923	0.00000	180.00000	0.18000	189.230	14.97	(0.06)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	68.02000	0.06802	0.00000	66.16000	0.06616	68.020	16.19	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.25356	98.32614	0.00000	9.19555	98.75476		10.90	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,380.06000	1.38006	0.00000	1,543.69000	1.54369	1,380.060	10.30	0.32	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,846.88000	1.84688	0.00000	1,731.96000	1.73196	1,846.880	11.81	(0.34)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,087.82000	1.08782	0.00000	1,021.98000	1.02198	1,087.820	13.00	(0.21)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.30489	100.21426	0.00000	9.24486	100.65114		10.34	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.35582	97.67615	0.00000	9.29362	98.12167		10.68	0.00	0.00	0	0.00
R2040	On 04/11/2027	Bond Future	0.00		9.42020	99.43144	0.00000	9.35587	99.88464		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		9.31441	107.67881	0.00000	9.25328	108.19917		12.22	0.00	0.00	0	4,116.00
R2042	On 04/02/2027	Bond Future	0.00		9.37017	109.69004	0.00000	9.30697	110.22031		11.53	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.42089	106.68984	0.00000	9.35556	107.23037		11.43	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		9.46966	108.78990	0.00000	9.40211	109.34110		10.89	0.00	0.00	0	0.00
R2042	On 04/11/2027	Bond Future	0.00		9.53645	105.64314	0.00000	9.46662	106.20397		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		9.34898	97.32172	0.00000	9.28279	97.86395		13.00	0.00	0.00	0	125,519.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,894.36000	1.89436	0.00000	1,725.64000	1.72564	1,894.360	13.60	(0.41)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.39949	94.75613	0.00000	9.33121	95.30867		12.86	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.44879	96.57573	0.00000	9.37837	97.13896		12.20	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.49767	94.09129	0.00000	9.42498	94.66561		12.19	0.00	0.00	0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.55785	95.78203	0.00000	9.48291	96.36649		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		9.31256	96.52044	0.00000	9.25154	97.06093		14.22	0.00	0.00	0	286,155.00
R2048	On 05/11/2026	Bond Future	9.50	Put	1,925.14000	1.92514	0.00000	1,769.63000	1.76963	1,925.140	14.89	(0.39)	0.00	0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.36184	98.32308	0.00000	9.29898	98.87384		12.90	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.40307	95.76954	0.00000	9.33839	96.33099		13.40	0.00	0.00	0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.44274	97.65456	0.00000	9.37616	98.22705		12.83	0.00	0.00	0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.49983	94.97365	0.00000	9.43129	95.55620		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		9.22864	124.85160	0.00000	9.16760	125.57442		14.78	0.00	0.00	0	57,273.00
R2053	On 05/11/2026	Bond Future	8.38	Call	426.36000	0.42636	0.00000	545.03000	0.54503	426.360	14.01	0.11	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	8.85	Call	1,515.62000	1.51562	0.00000	1,800.55000	1.80055	1,515.620	13.99	0.30	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	9.35	Put	2,831.33000	2.83133	0.00000	2,601.07000	2.60107	2,831.330	15.07	(0.42)	0.00	0	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.27272	127.18363	0.00000	9.20990	127.92012		13.42	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.31212	123.76278	0.00000	9.24748	124.51357		13.40	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.34939	126.19894	0.00000	9.28289	126.96446		12.88	0.00	0.00	0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.40098	122.60927	0.00000	9.33255	123.38825		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		8.66808	85.37387	0.00000	8.62209	85.63656		10.12	0.00	0.00	0	45,062.00
R209	On 04/02/2027	Bond Future	0.00		8.71017	86.96843	0.00000	8.66241	87.23615		9.11	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	679.36000	0.67936	0.00000	758.64000	0.75864	679.360	8.55	0.23	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,611.02000	1.61102	0.00000	1,527.75000	1.52775	1,611.020	9.49	(0.39)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.74587	85.48611	0.00000	8.69625	85.75906		8.90	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,319.12000	1.31912	0.00000	1,426.96000	1.42696	1,319.120	8.39	0.34	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,522.18000	1.52218	0.00000	1,452.23000	1.45223	1,522.180	9.86	(0.32)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.77865	87.16872	0.00000	8.72707	87.44703		8.73	0.00	0.00	0	0.00
R209	On 04/11/2027	Bond Future	0.00		8.83315	85.58752	0.00000	8.77956	85.87058		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		271.95652	271.95652	0.00000	271.92742	271.92742		0.00	0.00	543,913.04	2	306.00
R210	On 04/02/2027	Bond Future	0.00		277.10112	277.10112	0.00000	277.07188	277.07188		0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.81338	278.81338	0.00000	278.78364	278.78364		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.36351	284.36351	0.00000	284.33322	284.33322		0.00	0.00	0.00	0	0.00
R210	On 04/11/2027	Bond Future	0.00		285.79956	285.79956	0.00000	285.76737	285.76737		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		8.01787	97.71247	0.00000	7.98650	97.82241		5.16	0.00	5,276,473.38	54	30,967.00
R213	On 04/02/2027	Bond Future	0.00		8.05552	99.53735	0.00000	8.02183	99.64948		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		8.07372	97.89527	0.00000	8.03748	98.00965		4.33	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,488.41000	1.48841	0.00000	1,557.42000	1.55742	1,488.410	4.23	0.53	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	475.86000	0.47586	0.00000	460.91000	0.46091	475.860	5.27	(0.19)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.08366	99.82209	0.00000	8.04449	99.93874		3.92	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,274.43000	1.27443	0.00000	1,335.50000	1.33550	1,274.430	3.73	0.46	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	993.66000	0.99366	0.00000	959.62000	0.95962	993.660	4.17	(0.35)	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.14731	98.06900	0.00000	8.10494	98.18742		3.68	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		9.23510	79.78227	0.00000	9.17917	80.15494		12.96	0.00	0.00	0	24,212.00
R214	On 04/02/2027	Bond Future	0.00		9.28700	81.27227	0.00000	9.22928	81.65207		11.73	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.33041	79.53334	0.00000	9.27089	79.92059		11.64	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.37222	81.09880	0.00000	9.31083	81.49361		11.55	0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.43372	79.26165	0.00000	9.37040	79.66341		11.46	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 :												121,602,605.66		1,174	1,644,918.00
Grand Total:												121,602,605.66		1,174	1,644,918.00