

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/08/2026

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	1,318.88800	1,318.88800	0.00000	1,321.19000	1,321.19000		0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027			Index Future	0.00	1,343.51200	1,343.51200	0.00000	1,345.86000	1,345.86000		0.00	0.00	0.00	0	0.00
AL37	On	06/05/2027			Index Future	0.00	1,369.29500	1,369.29500	0.00000	1,371.68900	1,371.68900		0.00	0.00	0.00	0	0.00
AL37	On	05/08/2027			Index Future	0.00	1,395.96600	1,395.96600	0.00000	1,398.40600	1,398.40600		0.00	0.00	0.00	0	0.00
AL37	On	04/11/2027			Index Future	0.00	1,421.45600	1,421.45600	0.00000	1,423.93600	1,423.93600		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	1,710.68500	1,710.68500	0.00000	1,715.44700	1,715.44700		0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027			Index Future	0.00	1,742.62400	1,742.62400	0.00000	1,747.47800	1,747.47800		0.00	0.00	0.00	0	0.00
AL7T	On	06/05/2027			Index Future	0.00	1,776.06600	1,776.06600	0.00000	1,781.01500	1,781.01500		0.00	0.00	0.00	0	0.00
AL7T	On	05/08/2027			Index Future	0.00	1,810.66000	1,810.66000	0.00000	1,815.70500	1,815.70500		0.00	0.00	0.00	0	0.00
AL7T	On	04/11/2027			Index Future	0.00	1,843.72100	1,843.72100	0.00000	1,848.85400	1,848.85400		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	1,439.92200	1,439.92200	0.00000	1,443.44200	1,443.44200		0.00	0.00	0.00	0	75.00
ALBI	On	04/02/2027			Index Future	0.00	1,466.80600	1,466.80600	0.00000	1,470.39400	1,470.39400		0.00	0.00	0.00	0	0.00
ALBI	On	06/05/2027			Index Future	0.00	1,494.95500	1,494.95500	0.00000	1,498.61400	1,498.61400		0.00	0.00	0.00	0	0.00
ALBI	On	05/08/2027			Index Future	0.00	1,524.07300	1,524.07300	0.00000	1,527.80300	1,527.80300		0.00	0.00	0.00	0	0.00
ALBI	On	04/11/2027			Index Future	0.00	1,551.90200	1,551.90200	0.00000	1,555.69600	1,555.69600		0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026			Bond Future	0.00	9.03658	93.42388	0.00000	8.99043	93.64477		0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027			Bond Future	0.00	9.10796	95.19115	0.00000	9.05947	95.41630		0.00	0.00	0.00	0	0.00
ES33	On	06/05/2027			Bond Future	0.00	9.16945	93.24509	0.00000	9.11847	93.47471		0.00	0.00	0.00	0	0.00
ES33	On	05/08/2027			Bond Future	0.00	9.22842	95.10133	0.00000	9.17474	95.33553		0.00	0.00	0.00	0	0.00
ES33	On	04/11/2027			Bond Future	0.00	9.32210	93.04066	0.00000	9.26559	93.27885		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	9.67936	91.00823	0.00000	9.64408	91.26933		0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027			Bond Future	0.00	9.74150	92.73006	0.00000	9.70504	92.99627		0.00	0.00	0.00	0	0.00
ES42	On	06/05/2027			Bond Future	0.00	9.80036	90.26716	0.00000	9.76267	90.53864		0.00	0.00	0.00	0	0.00
ES42	On	05/08/2027			Bond Future	0.00	9.85659	92.06421	0.00000	9.81765	92.34109		0.00	0.00	0.00	0	0.00
ES42	On	04/11/2027			Bond Future	0.00	9.93131	89.47738	0.00000	9.89109	89.75898		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	1,412.50300	1,412.50300	0.00000	1,416.01000	1,416.01000		0.00	0.00	0.00	0	664.00
GOVI	On	04/02/2027			GOVI	0.00	1,438.87500	1,438.87500	0.00000	1,442.44900	1,442.44900		0.00	0.00	28,777,500.00	2	58.00
GOVI	On	06/05/2027			GOVI	0.00	1,466.48800	1,466.48800	0.00000	1,470.13200	1,470.13200		0.00	0.00	0.00	0	0.00
GOVI	On	05/08/2027			GOVI	0.00	1,495.05100	1,495.05100	0.00000	1,498.76700	1,498.76700		0.00	0.00	0.00	0	0.00
GOVI	On	04/11/2027			GOVI	0.00	1,522.35000	1,522.35000	0.00000	1,526.13000	1,526.13000		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	153.38538	153.38538	0.00000	153.52261	153.52261		0.00	0.00	0.00	0	13,269.00
I2029	On	04/02/2027			Bond Future	0.00	156.28670	156.28670	0.00000	156.42677	156.42677		0.00	0.00	0.00	0	0.00
I2029	On	06/05/2027			Bond Future	0.00	157.78186	157.78186	0.00000	157.92450	157.92450		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		160.92265		160.92265	0.00000	161.06815	161.06815		0.00	0.00	0.00	0	0.00
I2029	On 04/11/2027	Bond Future	0.00		162.28513		162.28513	0.00000	162.43231	162.43231		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		119.31465		119.31465	0.00000	119.39642	119.39642		2.20	0.00	0.00	0	17,178.00
I2031	On 04/02/2027	Bond Future	0.00		119.06130		119.06130	0.00000	119.14426	119.14426		2.05	0.00	0.00	0	681.00
I2031	On 06/05/2027	Bond Future	0.00		121.37446		121.37446	0.00000	121.45914	121.45914		1.86	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.22163		121.22163	0.00000	121.30754	121.30754		1.76	0.00	0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.43125		123.43125	0.00000	123.51833	123.51833		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		148.42824		148.42824	0.00000	148.67535	148.67535		0.00	0.00	0.00	0	16,218.00
I2033	On 04/02/2027	Bond Future	0.00		151.23575		151.23575	0.00000	151.48768	151.48768		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.52671		152.52671	0.00000	152.78341	152.78341		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.56288		155.56288	0.00000	155.82470	155.82470		0.00	0.00	0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		156.71908		156.71908	0.00000	156.98477	156.98477		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		165.49552		165.49552	0.00000	164.90985	164.90985		0.00	0.00	0.00	0	4,103.00
I2038	On 04/02/2027	Bond Future	0.00		166.34677		166.34677	0.00000	165.74992	165.74992		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.57839		169.57839	0.00000	168.97005	168.97005		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.62165		170.62165	0.00000	170.00089	170.00089		0.00	0.00	0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		173.73402		173.73402	0.00000	173.10116	173.10116		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		127.42923		127.42923	0.00000	127.41307	127.41307		6.69	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.88253		126.88253	0.00000	126.86569	126.86569		6.47	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.34782		129.34782	0.00000	129.33068	129.33068		6.17	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.89650		128.89650	0.00000	128.87856	128.87856		6.04	0.00	0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		131.24540		131.24540	0.00000	131.22675	131.22675		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		145.08045		145.08045	0.00000	145.06149	145.06149		0.00	0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		147.82473		147.82473	0.00000	147.80567	147.80567		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.27536		148.27536	0.00000	148.25539	148.25539		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.22690		151.22690	0.00000	151.20663	151.20663		0.00	0.00	0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		151.51143		151.51143	0.00000	151.48978	151.48978		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		148.73620		148.73620	0.00000	148.71731	148.71731		0.00	0.00	0.00	0	18,702.00
I2050	On 04/02/2027	Bond Future	0.00		149.01251		149.01251	0.00000	148.99271	148.99271		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		151.90750		151.90750	0.00000	151.88753	151.88753		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		152.33439		152.33439	0.00000	152.31358	152.31358		0.00	0.00	0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		155.11262		155.11262	0.00000	155.09109	155.09109		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		137.72997		137.72997	0.00000	137.71323	137.71323		9.67	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		137.37826		137.37826	0.00000	137.36066	137.36066		9.38	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		140.04732		140.04732	0.00000	140.02941	140.02941		9.00	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		139.80894		139.80894	0.00000	139.79031	139.79031		8.82	0.00	0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		142.35720		142.35720	0.00000	142.33781	142.33781		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		462.90800		462.90800	0.00000	462.79900	462.79900		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		471.66200		471.66200	0.00000	471.55200	471.55200		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		480.82300		480.82300	0.00000	480.71100	480.71100		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		490.29600		490.29600	0.00000	490.18200	490.18200		0.00	0.00	0.00	0	0.00
IGOV	On 04/11/2027	Index Future	0.00		499.35400		499.35400	0.00000	499.23600	499.23600		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		6.94003		102.69939	0.00000	7.02564	102.68959		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		7.40096		105.87254	0.00000	7.38910	105.88492		1.09	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.35282		104.00830	0.00000	7.33715	104.02148		0.95	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.18268		106.00521	0.00000	7.16016	106.01877		0.65	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.63277		102.78450	0.00000	6.59465	102.79834		0.39	0.00	0.00	0	0.00
R188	On 04/11/2027	Bond Future	0.00		5.12890		104.63248	0.00000	5.01412	104.64622		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		307.90964		307.90964	0.00000	307.87033	307.87033		0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		308.12519		308.12519	0.00000	308.08477	308.08477		0.00	0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		314.11120		314.11120	0.00000	314.07009	314.07009		0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.62551		314.62551	0.00000	314.58286	314.58286		0.00	0.00	0.00	0	0.00
R202	On 04/11/2027	Bond Future	0.00		320.36427		320.36427	0.00000	320.31981	320.31981		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		7.88646		102.51593	0.00000	7.84382	102.63564		3.71	0.00	0.00	0	153,195.00
R2030	On 04/02/2027	Bond Future	0.00		7.91262		100.42291	0.00000	7.86586	100.54503		3.43	0.00	0.00	0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		7.93339		102.35103	0.00000	7.88178	102.47560		3.07	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.94494		100.35610	0.00000	7.88738	100.48317		2.81	0.00	0.00	0	0.00
R2030	On 04/11/2027	Bond Future	0.00		8.00762		102.16094	0.00000	7.94331	102.28995		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		8.22954		101.00241	0.00000	8.17751	101.22572		6.15	0.00	50,501,205.00	500	198,550.00
R2032	On 04/02/2027	Bond Future	0.00		8.27097		102.88871	0.00000	8.21575	103.11638		5.70	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	434.76000		0.43476	0.00000	489.54000	0.48954	434.760	5.08	0.22	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	1,120.20000		1.12020	0.00000	1,223.52000	1.22352	1,120.200	5.27	0.42	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,373.88000		1.37388	0.00000	1,277.43000	1.27743	1,373.880	5.54	(0.46)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.30221		100.70333	0.00000	8.24350	100.93547		5.42	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	624.30000		0.62430	0.00000	687.98000	0.68798	624.300	4.92	0.25	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	1,084.19000		1.08419	0.00000	1,177.08000	1.17708	1,084.190	5.00	0.38	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	Contracts	Traded	Open Interest
R2032	On 06/05/2027	Bond Future	8.08	Call	1,323.41	000	1.32341	0.00000	1,428.44	000	1.42844	1,323.410	5.07	0.43	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	2,101.53	000	2.10153	0.00000	2,236.43	000	2.23643	2,101.530	5.37	0.56	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,514.67	000	1.51467	0.00000	1,419.73	000	1.41973	1,514.670	5.39	(0.43)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	986.54	000	0.98654	0.00000	921.57	000	0.92157	986.540	5.88	(0.30)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.32819		102.68545	0.00000	8.26561		102.92218		4.96	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	7.94	Call	1,228.91	000	1.22891	0.00000	1,324.98	000	1.32498	1,228.910	4.63	0.39	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	2,191.60	000	2.19160	0.00000	2,325.27	000	2.32527	2,191.600	4.92	0.54	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	1,055.04	000	1.05504	0.00000	989.65	000	0.98965	1,055.040	5.47	(0.29)	0.00	0	500.00
R2032	On 04/11/2027	Bond Future	0.00		8.39181		100.37522	0.00000	8.32507		100.61589		4.74	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.35620		109.11879	0.00000	8.29918		109.41116		7.02	0.00	14,185,442.70	130	8,980.00
R2033	On 04/02/2027	Bond Future	0.00		8.40029		111.15673	0.00000	8.34013		111.45471		6.22	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.43535		108.24759	0.00000	8.37179		108.55141		6.01	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.46600		110.37822	0.00000	8.39872		110.68811		5.56	0.00	0.00	0	0.00
R2033	On 04/11/2027	Bond Future	0.00		8.52990		107.32364	0.00000	8.45870		107.63871		5.39	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		8.54605		103.64654	0.00000	8.50010		103.91977		8.31	0.00	0.00	0	100,117.00
R2035	On 05/11/2026	Bond Future	7.97	Call	377.21	000	0.37721	0.00000	437.53	000	0.43753	377.210	7.82	0.19	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,831.22	000	1.83122	0.00000	1,698.16	000	1.69816	1,831.220	8.27	(0.54)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,533.74	000	2.53374	0.00000	2,723.22	000	2.72322	2,533.740	8.81	0.65	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	769.82	000	0.76982	0.00000	705.86	000	0.70586	769.820	9.13	(0.28)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	426.30	000	0.42630	0.00000	389.72	000	0.38972	426.300	9.76	(0.17)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	169.64	000	0.16964	0.00000	154.95	000	0.15495	169.640	10.66	(0.07)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.59229		105.58197	0.00000	8.54423		105.86060		7.78	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	425.10	000	0.42510	0.00000	475.67	000	0.47567	425.100	7.12	0.16	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	585.74	000	0.58574	0.00000	650.46	000	0.65046	585.740	7.08	0.21	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,127.90	000	1.12790	0.00000	1,230.57	000	1.23057	1,127.900	7.16	0.34	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,498.17	000	1.49817	0.00000	1,620.90	000	1.62090	1,498.170	7.28	0.41	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,685.00	000	1.68500	0.00000	1,816.54	000	1.81654	1,685.000	7.36	0.44	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	1,982.35	000	1.98235	0.00000	1,864.14	000	1.86414	1,982.350	7.67	(0.46)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,603.61	000	1.60361	0.00000	1,504.72	000	1.50472	1,603.610	7.94	(0.39)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,460.28	000	1.46028	0.00000	1,369.17	000	1.36917	1,460.280	8.07	(0.36)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	822.37	000	0.82237	0.00000	768.87	000	0.76887	822.370	8.90	(0.22)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.62658		103.10416	0.00000	8.57636		103.38830		7.59	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	867.47	000	0.86747	0.00000	943.46	000	0.94346	867.470	6.99	0.25	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.14	Call	1,332.38	000	1.33238	0.00000	1,435.09	000	1.43509	1,332.380	7.05	0.34	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.25	Call	1,553.92	000	1.55392	0.00000	1,667.78	000	1.66778	1,553.920	7.07	0.38	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,823.68	000	1.82368	0.00000	1,949.23	000	1.94923	1,823.680	7.17	0.42	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.64	Put	2,555.00	000	2.55500	0.00000	2,425.24	000	2.42524	2,555.000	7.46	(0.48)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.75	Call	2,992.18	000	2.99218	0.00000	3,157.16	000	3.15716	2,992.180	7.59	0.55	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,234.48	000	2.23448	0.00000	2,118.09	000	2.11809	2,234.480	7.63	(0.44)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.14	Put	1,598.00	000	1.59800	0.00000	1,511.23	000	1.51123	1,598.000	8.15	(0.33)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,419.54	000	1.41954	0.00000	1,341.71	000	1.34171	1,419.540	8.34	(0.30)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.65758		105.13347	0.00000	8.60503		105.42324		7.12	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	1,797.63	000	1.79763	0.00000	1,915.30	000	1.91530	1,797.630	6.70	0.38	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	3,185.46	000	3.18546	0.00000	3,348.75	000	3.34875	3,185.460	7.12	0.54	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,567.16	000	1.56716	0.00000	1,488.24	000	1.48824	1,567.160	7.94	(0.29)	0.00	0	500.00
R2035	On 04/11/2027	Bond Future	0.00		8.71886		102.52462	0.00000	8.66394		102.81910		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	
															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	8.86662	99.90161	0.00000	8.82070	100.20197							10.10		0.00	0.00	0.00	0		223,957.00	
R2037	On	05/11/2026	Bond Future	9.46 Call	4,440.73000	4.44073	0.00000	4,686.78000	4.68678	4,440.730	11.09				4,440.730	11.09		0.78	0.00	0.00	0		4,490.00	
R2037	On	05/11/2026	Bond Future	10.23 Put	169.97000	0.16997	0.00000	155.87000	0.15587	169.970	12.67				169.970	12.67		(0.06)	0.00	0.00	0		4,490.00	
R2037	On	05/11/2026	Bond Future	10.83 Put	53.15000	0.05315	0.00000	48.81000	0.04881	53.150	13.61				53.150	13.61		(0.02)	0.00	0.00	0		4,490.00	
R2037	On	04/02/2027	Bond Future	0.00	8.91387	97.50932	0.00000	8.86615	97.81545							9.47		0.00	0.00	0.00	0		1,550.00	
R2037	On	04/02/2027	Bond Future	8.44 Call	1,132.74000	1.13274	0.00000	1,237.11000	1.23711	1,132.740	8.77				1,132.740	8.77		0.31	0.00	0.00	0		4,490.00	
R2037	On	04/02/2027	Bond Future	9.31 Put	1,573.01000	1.57301	0.00000	1,478.48000	1.47848	1,573.010	10.05				1,573.010	10.05		(0.34)	0.00	0.00	0		4,490.00	
R2037	On	04/02/2027	Bond Future	9.81 Put	904.49000	0.90449	0.00000	848.27000	0.84827	904.490	11.07				904.490	11.07		(0.21)	0.00	0.00	0		4,490.00	
R2037	On	06/05/2027	Bond Future	0.00	8.95981	99.38158	0.00000	8.91021	99.69368							8.91		0.00	0.00	0.00	0		0.00	
R2037	On	05/08/2027	Bond Future	0.00	9.00475	97.07764	0.00000	8.95313	97.39588							8.79		0.00	0.00	0.00	0		0.00	
R2037	On	04/11/2027	Bond Future	0.00	9.06579	98.82290	0.00000	9.01218	99.14652							8.32		0.00	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	0.00	0		0.00	
R2038	On	05/11/2026	Bond Future	0.00	9.01346	114.28909	0.00000	8.96761	114.64099							10.14		0.00	0.00	0.00	0		4,232.00	
R2038	On	04/02/2027	Bond Future	0.00	9.06823	116.42361	0.00000	9.02059	116.78225							9.12		0.00	0.00	0.00	0		0.00	
R2038	On	06/05/2027	Bond Future	0.00	9.11714	113.17425	0.00000	9.06762	113.53997							8.77		0.00	0.00	0.00	0		0.00	
R2038	On	05/08/2027	Bond Future	0.00	9.16370	115.40195	0.00000	9.11222	115.77487							8.40		0.00	0.00	0.00	0		0.00	
R2038	On	04/11/2027	Bond Future	0.00	9.23211	111.99636	0.00000	9.17862	112.37566							8.32		0.00	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	0.00	0		0.00	
R2039	On	05/11/2026	Bond Future	0.00	9.15443	106.36722	0.00000	9.10867	106.71533							11.21		0.00	0.00	0.00	0		15,682.00	
R2039	On	04/02/2027	Bond Future	0.00	9.21065	108.35374	0.00000	9.16320	108.70854							10.09		0.00	0.00	0.00	0		0.00	
R2039	On	06/05/2027	Bond Future	0.00	9.26141	105.45378	0.00000	9.21220	105.81556							9.97		0.00	0.00	0.00	0		0.00	
R2039	On	06/05/2027	Bond Future	8.94 Call	2,378.92000	2.37892	0.00000	2,535.35000	2.53535	2,378.920	9.58				2,378.920	9.58		0.41	0.00	0.00	0		250.00	
R2039	On	06/05/2027	Bond Future	9.64 Put	2,538.80000	2.53880	0.00000	2,414.81000	2.41481	2,538.800	10.67				2,538.800	10.67		(0.37)	0.00	0.00	0		250.00	
R2039	On	05/08/2027	Bond Future	0.00	9.31007	107.52947	0.00000	9.25903	107.89836							9.50		0.00	0.00	0.00	0		0.00	
R2039	On	05/08/2027	Bond Future	8.82 Call	2,353.74000	2.35374	0.00000	2,499.05000	2.49905	2,353.740	9.11				2,353.740	9.11		0.37	0.00	0.00	0		910.00	
R2039	On	05/08/2027	Bond Future	8.90 Call	2,585.52000	2.58552	0.00000	2,739.82000	2.73982	2,585.520	9.16				2,585.520	9.16		0.40	0.00	0.00	0		180.00	
R2039	On	05/08/2027	Bond Future	9.53 Put	3,399.95000	3.39995	0.00000	3,253.03000	3.25303	3,399.950	9.90				3,399.950	9.90		(0.42)	0.00	0.00	0		910.00	
R2039	On	05/08/2027	Bond Future	9.68 Put	3,032.37000	3.03237	0.00000	2,899.28000	2.89928	3,032.370	10.13				3,032.370	10.13		(0.38)	0.00	0.00	0		180.00	
R2039	On	04/11/2027	Bond Future	0.00	9.37902	104.48659	0.00000	9.32612	104.86171							9.44		0.00	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	0.00	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	0.00	0		0.00	
R2040	On	05/11/2026	Bond Future	0.00	9.23136	100.72315	0.00000	9.20110	100.94919							11.56		0.00	0.00	0.00	0		33,092.00	
R2040	On	05/11/2026	Bond Future	8.75 Call	720.55000	0.72055	0.00000	788.07000	0.78807	720.550	10.82				720.550	10.82		0.25	2,260.49	0.00	1		1.00	
R2040	On	05/11/2026	Bond Future	8.85 Call	936.65000	0.93665	0.00000	1,016.98000	1.01698	936.650	10.93				936.650	10.93		0.30	0.00	0.00	0		14,000.00	
R2040	On	05/11/2026	Bond Future	9.91 Call	5,594.42000	5.59442	0.00000	5,786.96000	5.78696	5,594.420	13.19				5,594.420	13.19		0.80	0.00	0.00	0		2,300.00	
R2040	On	05/11/2026	Bond Future	10.67 Put	197.79000	0.19779	0.00000	189.23000	0.18923	197.790	14.97				197.790	14.97		(0.06)	0.00	0.00	0		2,300.00	
R2040	On	05/11/2026	Bond Future	11.27 Put	70.69000	0.07069	0.00000	68.02000	0.06802	70.690	16.19				70.690	16.19		(0.02)	0.00	0.00	0		2,300.00	
R2040	On	04/02/2027	Bond Future	0.00	9.28489	98.09574	0.00000	9.25356	98.32614							10.90		0.00	0.00	0.00	0		54,058.00	
R2040	On	04/02/2027	Bond Future	8.78 Call	1,300.91000	1.30091	0.00000	1,380.06000	1.38006	1,300.910	10.30				1,300.910	10.30		0.31	0.00	0.00	0		2,300.00	
R2040	On	04/02/2027	Bond Future	9.67 Put	1,916.91000	1.91691	0.00000	1,846.88000																

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 06/05/2027	Bond Future	0.00		9.46970		106.28862	0.00000	9.42089	106.68984		11.43	0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.52014		108.38072	0.00000	9.46966	108.78990		10.89	0.00	0.00		0	0.00
R2042	On 04/11/2027	Bond Future	0.00		9.58862		105.22698	0.00000	9.53645	105.64314		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		9.38432		97.03411	0.00000	9.34898	97.32172		13.00	0.00	0.00		0	125,519.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,999.43000		1.99943	0.00000	1,894.36000	1.89436	1,999.430	13.60	(0.43)	0.00		0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.43595		94.46305	0.00000	9.39949	94.75613		12.86	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.48642		96.27680	0.00000	9.44879	96.57573		12.20	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.53652		93.78648	0.00000	9.49767	94.09129		12.19	0.00	0.00		0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.59787		95.47212	0.00000	9.55785	95.78203		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		9.34764		96.21191	0.00000	9.31256	96.52044		14.22	0.00	0.00		0	286,155.00
R2048	On 05/11/2026	Bond Future	9.50	Put	2,031.88000		2.03188	0.00000	1,925.14000	1.92514	2,031.880	14.89	(0.41)	0.00		0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.39800		98.00854	0.00000	9.36184	98.32308		12.90	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.44029		95.44884	0.00000	9.40307	95.76954		13.40	0.00	0.00		0	260.00
R2048	On 05/08/2027	Bond Future	0.00		9.48106		97.32754	0.00000	9.44274	97.65456		12.83	0.00	0.00		0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.53925		94.64117	0.00000	9.49983	94.97365		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		9.26399		124.43622	0.00000	9.22864	124.85160		14.78	0.00	0.00		0	57,273.00
R2053	On 05/11/2026	Bond Future	8.38	Call	373.32000		0.37332	0.00000	426.36000	0.42636	373.320	14.01	0.10	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	8.85	Call	1,376.68000		1.37668	0.00000	1,515.62000	1.51562	1,376.680	13.99	0.28	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	9.35	Put	2,988.73000		2.98873	0.00000	2,831.33000	2.83133	2,988.730	15.07	(0.44)	0.00		0	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.30912		126.76026	0.00000	9.27272	127.18363		13.42	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.34959		123.33108	0.00000	9.31212	123.76278		13.40	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.38795		125.75871	0.00000	9.34939	126.19894		12.88	0.00	0.00		0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.44064		122.16160	0.00000	9.40098	122.60927		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		8.71403		85.11243	0.00000	8.66808	85.37387		10.12	0.00	0.00		0	45,062.00
R209	On 04/02/2027	Bond Future	0.00		8.75789		86.70200	0.00000	8.71017	86.96843		9.11	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	614.55000		0.61455	0.00000	679.36000	0.67936	614.550	8.55	0.22	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,710.94000		1.71094	0.00000	1,611.02000	1.61102	1,710.940	9.49	(0.41)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.79546		85.21442	0.00000	8.74587	85.48611		8.90	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,224.99000		1.22499	0.00000	1,319.12000	1.31912	1,224.990	8.39	0.32	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,604.77000		1.60477	0.00000	1,522.18000	1.52218	1,604.770	9.86	(0.33)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.83020		86.89171	0.00000	8.77865	87.16872		8.73	0.00	0.00		0	0.00
R209	On 04/11/2027	Bond Future	0.00		8.88672		85.30575	0.00000	8.83315	85.58752		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		271.81537		271.81537	0.00000	271.95652	271.95652		0.00	0.00	0.00		0	306.00
R210	On 04/02/2027	Bond Future	0.00		276.95690		276.95690	0.00000	277.10112	277.10112		0.00	0.00	0.00		0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.66680		278.66680	0.00000	278.81338	278.81338		0.00	0.00	0.00		0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.21393		284.21393	0.00000	284.36351	284.36351		0.00	0.00	0.00		0	0.00
R210	On 04/11/2027	Bond Future	0.00		285.64931		285.64931	0.00000	285.79956	285.79956		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		8.06491		97.54790	0.00000	8.01787	97.71247		5.16	0.00	0.00		0	30,967.00

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 04/02/2027	Bond Future	0.00		8.10605	99.36947	0.00000	8.05552	99.53735			4.59	0.00	0.00	0 33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.12807	97.72404	0.00000	8.07372	97.89527			4.33	0.00	0.00	0 0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,397.13000	1.39713	0.00000	1,488.41000	1.48841	1,397.130		4.23	0.51	0.00	0 2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	507.46000	0.50746	0.00000	475.86000	0.47586	507.460		5.27	(0.20)	0.00	0 2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.14241	99.64744	0.00000	8.08366	99.82209			3.92	0.00	0.00	0 0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,192.98000	1.19298	0.00000	1,274.43000	1.27443	1,192.980		3.73	0.45	0.00	0 1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,054.30000	1.05430	0.00000	993.66000	0.99366	1,054.300		4.17	(0.37)	0.00	0 1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.21089	97.89163	0.00000	8.14731	98.06900			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		9.27021	79.54958	0.00000	9.23510	79.78227			12.96	0.00	0.00	0 24,212.00
R214	On 04/02/2027	Bond Future	0.00		9.32325	81.03505	0.00000	9.28700	81.27227			11.73	0.00	0.00	0 0.00
R214	On 06/05/2027	Bond Future	0.00		9.36779	79.29148	0.00000	9.33041	79.53334			11.64	0.00	0.00	0 0.00
R214	On 05/08/2027	Bond Future	0.00		9.41079	80.85214	0.00000	9.37222	81.09880			11.55	0.00	0.00	0 0.00
R214	On 04/11/2027	Bond Future	0.00		9.47346	79.01095	0.00000	9.43372	79.26165			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 :													93,466,408.19	633	1,645,047.00
Grand Total:													93,466,408.19	633	1,645,047.00