

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/08/2026

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	1,316.65300	1,316.65300	0.00000	1,321.28200	1,321.28200		0.00	0.00	0.00	0	0.00
AL37	On	04/02/2027			Index Future	0.00	1,341.23100	1,341.23100	0.00000	1,345.94800	1,345.94800		0.00	0.00	0.00	0	0.00
AL37	On	06/05/2027			Index Future	0.00	1,366.96700	1,366.96700	0.00000	1,371.77700	1,371.77700		0.00	0.00	0.00	0	0.00
AL37	On	05/08/2027			Index Future	0.00	1,393.59100	1,393.59100	0.00000	1,398.49500	1,398.49500		0.00	0.00	0.00	0	0.00
AL37	On	04/11/2027			Index Future	0.00	1,419.04700	1,419.04700	0.00000	1,424.03500	1,424.03500		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	1,705.95900	1,705.95900	0.00000	1,716.10300	1,716.10300		0.00	0.00	0.00	0	0.00
AL7T	On	04/02/2027			Index Future	0.00	1,737.80400	1,737.80400	0.00000	1,748.14100	1,748.14100		0.00	0.00	0.00	0	0.00
AL7T	On	06/05/2027			Index Future	0.00	1,771.15000	1,771.15000	0.00000	1,781.68700	1,781.68700		0.00	0.00	0.00	0	0.00
AL7T	On	05/08/2027			Index Future	0.00	1,805.64700	1,805.64700	0.00000	1,816.38900	1,816.38900		0.00	0.00	0.00	0	0.00
AL7T	On	04/11/2027			Index Future	0.00	1,838.62900	1,838.62900	0.00000	1,849.56200	1,849.56200		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	1,435.09400	1,435.09400	0.00000	1,444.81400	1,444.81400		0.00	0.00	0.00	0	75.00
ALBI	On	04/02/2027			Index Future	0.00	1,461.88400	1,461.88400	0.00000	1,471.78700	1,471.78700		0.00	0.00	0.00	0	0.00
ALBI	On	06/05/2027			Index Future	0.00	1,489.93500	1,489.93500	0.00000	1,500.03000	1,500.03000		0.00	0.00	0.00	0	0.00
ALBI	On	05/08/2027			Index Future	0.00	1,518.95500	1,518.95500	0.00000	1,529.24700	1,529.24700		0.00	0.00	0.00	0	0.00
ALBI	On	04/11/2027			Index Future	0.00	1,546.70000	1,546.70000	0.00000	1,557.17500	1,557.17500		0.00	0.00	0.00	0	0.00
ES33	On	05/11/2026			Bond Future	0.00	9.08013	93.21604	0.00000	8.98204	93.68500		0.00	0.00	0.00	0	0.00
ES33	On	04/02/2027			Bond Future	0.00	9.15384	94.97876	0.00000	9.05077	95.45676		0.00	0.00	0.00	0	0.00
ES33	On	06/05/2027			Bond Future	0.00	9.21775	93.02819	0.00000	9.10941	93.51559		0.00	0.00	0.00	0	0.00
ES33	On	05/08/2027			Bond Future	0.00	9.27929	94.88006	0.00000	9.16522	95.37714		0.00	0.00	0.00	0	0.00
ES33	On	04/11/2027			Bond Future	0.00	9.37541	92.81666	0.00000	9.25525	93.32252		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	9.73802	90.57653	0.00000	9.62054	91.44415		0.00	0.00	0.00	0	0.00
ES42	On	04/02/2027			Bond Future	0.00	9.80217	92.28960	0.00000	9.68081	93.17382		0.00	0.00	0.00	0	0.00
ES42	On	06/05/2027			Bond Future	0.00	9.86311	89.81781	0.00000	9.73768	90.71930		0.00	0.00	0.00	0	0.00
ES42	On	05/08/2027			Bond Future	0.00	9.92144	91.60585	0.00000	9.79184	92.52530		0.00	0.00	0.00	0	0.00
ES42	On	04/11/2027			Bond Future	0.00	9.99820	89.01189	0.00000	9.86422	89.94783		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	1,407.63500	1,407.63500	0.00000	1,417.47800	1,417.47800		0.00	0.00	0.00	0	664.00
GOVI	On	04/02/2027			GOVI	0.00	1,433.91200	1,433.91200	0.00000	1,443.94000	1,443.94000		0.00	0.00	0.00	0	58.00
GOVI	On	06/05/2027			GOVI	0.00	1,461.42600	1,461.42600	0.00000	1,471.64900	1,471.64900		0.00	0.00	0.00	0	0.00
GOVI	On	05/08/2027			GOVI	0.00	1,489.89000	1,489.89000	0.00000	1,500.31200	1,500.31200		0.00	0.00	0.00	0	0.00
GOVI	On	04/11/2027			GOVI	0.00	1,517.10500	1,517.10500	0.00000	1,527.71200	1,527.71200		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	153.45510	153.45510	0.00000	153.43767	153.43767		0.00	0.00	0.00	0	13,269.00
I2029	On	04/02/2027			Bond Future	0.00	156.35683	156.35683	0.00000	156.33931	156.33931		0.00	0.00	0.00	0	0.00
I2029	On	06/05/2027			Bond Future	0.00	157.85586	157.85586	0.00000	157.83536	157.83536		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		160.99803		160.99803	0.00000	160.97715	160.97715		0.00	0.00	0.00	0	0.00
I2029	On 04/11/2027	Bond Future	0.00		162.36698		162.36698	0.00000	162.34288	162.34288		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		119.37091		119.37091	0.00000	119.35687	119.35687		2.20	0.00	0.00	0	17,178.00
I2031	On 04/02/2027	Bond Future	0.00		119.12222		119.12222	0.00000	119.10415	119.10415		2.05	0.00	0.00	0	681.00
I2031	On 06/05/2027	Bond Future	0.00		121.43609		121.43609	0.00000	121.41779	121.41779		1.86	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.28937		121.28937	0.00000	121.26666	121.26666		1.76	0.00	0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.50187		123.50187	0.00000	123.47833	123.47833		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		148.59336		148.59336	0.00000	149.02156	149.02156		0.00	0.00	0.00	0	16,218.00
I2033	On 04/02/2027	Bond Future	0.00		151.40306		151.40306	0.00000	151.83961	151.83961		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.69990		152.69990	0.00000	153.14219	153.14219		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.73948		155.73948	0.00000	156.19057	156.19057		0.00	0.00	0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		156.90408		156.90408	0.00000	157.36039	157.36039		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		165.25734		165.25734	0.00000	165.23629	165.23629		0.00	0.00	0.00	0	4,103.00
I2038	On 04/02/2027	Bond Future	0.00		166.10706		166.10706	0.00000	166.08232	166.08232		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.33344		169.33344	0.00000	169.30832	169.30832		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.37624		170.37624	0.00000	170.34698	170.34698		0.00	0.00	0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		173.48629		173.48629	0.00000	173.45587	173.45587		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		127.49382		127.49382	0.00000	127.47771	127.47771		6.69	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.95266		126.95266	0.00000	126.93188	126.93188		6.47	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.41878		129.41878	0.00000	129.39761	129.39761		6.17	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.97470		128.97470	0.00000	128.94830	128.94830		6.04	0.00	0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		131.32678		131.32678	0.00000	131.29961	131.29961		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		145.15648		145.15648	0.00000	145.13751	145.13751		0.00	0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		147.90134		147.90134	0.00000	147.88220	147.88220		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.35773		148.35773	0.00000	148.33388	148.33388		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.31092		151.31092	0.00000	151.28663	151.28663		0.00	0.00	0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		151.60373		151.60373	0.00000	151.57493	151.57493		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		149.06214		149.06214	0.00000	149.04310	149.04310		0.00	0.00	0.00	0	18,702.00
I2050	On 04/02/2027	Bond Future	0.00		149.34718		149.34718	0.00000	149.32468	149.32468		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.24806		152.24806	0.00000	152.22536	152.22536		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		152.68691		152.68691	0.00000	152.65931	152.65931		0.00	0.00	0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		155.47368		155.47368	0.00000	155.44524	155.44524		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		136.64132		136.64132	0.00000	137.78017	137.78017		9.67	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		136.27328		136.27328	0.00000	137.42928	137.42928		9.38	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		138.92039		138.92039	0.00000	140.09880	140.09880		9.00	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		138.66541		138.66541	0.00000	139.86269	139.86269		8.82	0.00	0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		141.19453		141.19453	0.00000	142.41335	142.41335		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		462.97500		462.97500	0.00000	463.17200	463.17200		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		471.72	900	471.72	900	0.00000	471.93	100		0.00	0.00	0.00	0	0.00		
IGOV	On 06/05/2027	Index Future	0.00		480.89	100	480.89	100	0.00000	481.09	700		0.00	0.00	0.00	0	0.00		
IGOV	On 05/08/2027	Index Future	0.00		490.36	400	490.36	400	0.00000	490.57	400		0.00	0.00	0.00	0	0.00		
IGOV	On 04/11/2027	Index Future	0.00		499.42	700	499.42	700	0.00000	499.63	900		0.00	0.00	0.00	0	0.00		
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27	000	77.27	000	0.00000	77.27	000		0.00	0.00	0.00	0	0.00		
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30	000	81.30	000	0.00000	81.30	000		0.00	0.00	0.00	0	0.00		
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80	000	79.80	000	0.00000	79.80	000		0.00	0.00	0.00	0	0.00		
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86	000	81.86	000	0.00000	81.86	000		0.00	0.00	0.00	0	0.00		
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61	000	87.61	000	0.00000	87.61	000		0.00	0.00	0.00	0	0.00		
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94	000	87.94	000	0.00000	87.94	000		0.00	0.00	0.00	0	0.00		
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89	000	80.89	000	0.00000	80.89	000		0.00	0.00	0.00	0	0.00		
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68	000	88.68	000	0.00000	88.68	000		0.00	0.00	0.00	0	0.00		
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02	000	92.02	000	0.00000	92.02	000		0.00	0.00	0.00	0	0.00		
IVC210	On 31/03/2028	Bond Future	0.00		100.00	000	0.00000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00		
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68	300	8.68	300	0.00000	8.68	300	15.00	0.00	0.00	0.00	0	0.00		
R186	On 05/11/2026	Bond Future	0.00		8.12	000	104.29	868	0.00000	8.12	000	104.29	868	0.11	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution	0.00		100.00	000	0.00000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00		
R186/R157	On 21/12/2026	Price Contribution	0.00		100.00	000	0.00000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00		
R186/R207	On 21/12/2026	Price Contribution	0.00		100.00	000	0.00000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00		
R186/R208	On 21/12/2026	Price Contribution	0.00		100.00	000	0.00000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00		
R187	On 05/11/2026	Bond Future	0.00		6.95	171	102.69	805	0.00000	6.94	869	102.69	840	0.12	0.00	0.00	0	0.00	
R187	On 21/12/2026	Price Contribution	0.00		100.00	000	0.00000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00		
R188	On 05/11/2026	Bond Future	0.00		7.39	983	105.87	372	0.00000	7.40	010	105.87	344	1.09	0.00	0.00	0	0.00	
R188	On 04/02/2027	Bond Future	0.00		7.35	214	104.00	887	0.00000	7.35	230	104.00	874	0.95	0.00	0.00	0	0.00	
R188	On 06/05/2027	Bond Future	0.00		7.18	249	106.00	533	0.00000	7.18	252	106.00	531	0.65	0.00	0.00	0	0.00	
R188	On 05/08/2027	Bond Future	0.00		6.63	276	102.78	451	0.00000	6.63	273	102.78	452	0.39	0.00	0.00	0	0.00	
R188	On 04/11/2027	Bond Future	0.00		5.11	711	104.63	389	0.00000	5.11	997	104.63	355	0.12	0.00	0.00	0	0.00	
R188	On 21/12/2027	Price Contribution	0.00		100.00	000	0.00000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00		
R202	On 05/11/2026	Bond Future	0.00		308.06	709	308.06	709	0.00000	308.02	786	308.02	786	0.00	0.00	0.00	0	732.00	
R202	On 04/02/2027	Bond Future	0.00		308.29	059	308.29	059	0.00000	308.24	463	308.24	463	0.00	0.00	0.00	0	513.00	
R202	On 06/05/2027	Bond Future	0.00		314.27	837	314.27	837	0.00000	314.23	206	314.23	206	0.00	0.00	0.00	0	0.00	
R202	On 05/08/2027	Bond Future	0.00		314.80	819	314.80	819	0.00000	314.75	037	314.75	037	0.00	0.00	0.00	0	0.00	
R202	On 04/11/2027	Bond Future	0.00		320.55	441	320.55	441	0.00000	320.49	442	320.49	442	0.00	0.00	0.00	0	0.00	
R202	On 07/12/2033	Price Contribution	0.00		100.00	000	0.00000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00		
R2030	On 05/11/2026	Bond Future	0.00		7.91	129	102.44	629	0.00000	7.82	046	102.70	131	3.71	0.00	57,165,029.82	558	153,583.00	
R2030	On 04/02/2027	Bond Future	0.00		7.94	006	100.35	134	0.00000	7.84	052	100.61	129	3.43	0.00	0.00	0	22,442.00	
R2030	On 06/05/2027	Bond Future	0.00		7.96	383	102.27	765	0.00000	7.85	402	102.54	269	3.07	0.00	0.00	0	0.00	
R2030	On 05/08/2027	Bond Future	0.00		7.97	892	100.28	119	0.00000	7.85	648	100.55	146	2.81	0.00	0.00	0	0.00	
R2030	On 04/11/2027	Bond Future	0.00		8.04	503	102.08	600	0.00000	7.90	802	102.36	083	2.59	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution	0.00		100.00	000	0.00000	0.00000	0.00000	100.00	000		0.00	0.00	0.00	0	0.00		
R2032	On 05/11/2026	Bond Future	0.00		8.29	017	100.74	295	0.00000	8.18	581	101.19	006	6.15	0.00	1,007,429.50	10	198,550.00	
R2032	On 04/02/2027	Bond Future	0.00		8.33	541	102.62	383	0.00000	8.22	470	103.07	944	5.70	0.00	0.00	0	0.00	
R2032	On 04/02/2027	Bond Future	7.58	Call	374.36	000	0.37	436	0.00000	474.42	000	0.47	442	374.360	5.08	0.19	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	1,003.52	000	1.00	352	0.00000	1,198.46	000	1.19	846	1,003.520	5.27	0.39	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,488.87	000	1.48	887	0.00000	1,284.43	000	1.28	443	1,488.870	5.54	(0.48)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.37	083	100.43	284	0.00000	8.25	314	100.89	731	5.42	0.00	0.00	0	0.00	
R2032	On 06/05/2027	Bond Future	7.58	Call	553.49	000	0.55	349	0.00000	672.35	000	0.67	235	553.490	4.92	0.23	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	979.64	000	0.97	964	0.00000	1,155.70	000	1.15	570	979.640	5.00	0.35	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	1,204.63	000	1.20463	0.00000	1,404.82	000	1.40482	1,204.630	5.07	0.40	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	1,947.27	000	1.94727	0.00000	2,207.62	000	2.20762	1,947.270	5.37	0.53	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,628.16	000	1.62816	0.00000	1,428.71	000	1.42871	1,628.160	5.39	(0.46)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	1,063.93	000	1.06393	0.00000	925.99	000	0.92599	1,063.930	5.88	(0.32)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.40	135	102.40958	0.00000	8.27	590	102.88321		4.96	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	7.94	Call	1,120.77	000	1.12077	0.00000	1,304.12	000	1.30412	1,120.770	4.63	0.36	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	2,039.11	000	2.03911	0.00000	2,297.85	000	2.29785	2,039.110	4.92	0.52	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	1,133.21	000	1.13321	0.00000	995.31	000	0.99531	1,133.210	5.47	(0.31)	0.00	0	500.00
R2032	On 04/11/2027	Bond Future	0.00		8.46	956	100.09575	0.00000	8.33	568	100.57758		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		8.41	125	108.83748	0.00000	8.30	735	109.36921		7.02	0.00	8,706,998.40	80	9,020.00
R2033	On 04/02/2027	Bond Future	0.00		8.45	849	110.86944	0.00000	8.34	888	111.41131		6.22	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.49	693	107.95426	0.00000	8.38	114	108.50665		6.01	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.53	119	110.07904	0.00000	8.40	865	110.64230		5.56	0.00	0.00	0	0.00
R2033	On 04/11/2027	Bond Future	0.00		8.59	865	107.02052	0.00000	8.46	888	107.59359		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		8.59	054	103.38288	0.00000	8.49	260	103.96446		8.31	0.00	0.00	0	100,117.00
R2035	On 05/11/2026	Bond Future	7.97	Call	318.66	000	0.31866	0.00000	433.10	000	0.43310	318.660	7.82	0.16	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,956.42	000	1.95642	0.00000	1,655.26	000	1.65526	1,956.420	8.27	(0.56)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,345.98	000	2.34598	0.00000	2,733.73	000	2.73373	2,345.980	8.81	0.62	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	826.27	000	0.82627	0.00000	676.51	000	0.67651	826.270	9.13	(0.30)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	456.47	000	0.45647	0.00000	368.92	000	0.36892	456.470	9.76	(0.18)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	180.16	000	0.18016	0.00000	143.76	000	0.14376	180.160	10.66	(0.08)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.63	889	105.31273	0.00000	8.53	653	105.90533		7.78	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	376.54	000	0.37654	0.00000	475.71	000	0.47571	376.540	7.12	0.15	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	523.48	000	0.52348	0.00000	651.52	000	0.65152	523.480	7.08	0.19	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,028.55	000	1.02855	0.00000	1,235.29	000	1.23529	1,028.550	7.16	0.32	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,379.08	000	1.37908	0.00000	1,628.00	000	1.62800	1,379.080	7.28	0.39	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,557.18	000	1.55718	0.00000	1,824.78	000	1.82478	1,557.180	7.36	0.42	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	2,095.11	000	2.09511	0.00000	1,831.82	000	1.83182	2,095.110	7.67	(0.48)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,697.20	000	1.69720	0.00000	1,475.60	000	1.47560	1,697.200	7.94	(0.40)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,546.14	000	1.54614	0.00000	1,341.43	000	1.34143	1,546.140	8.07	(0.38)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	871.18	000	0.87118	0.00000	749.01	000	0.74901	871.180	8.90	(0.23)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.67	533	102.82931	0.00000	8.56	840	103.43343		7.59	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	794.49	000	0.79449	0.00000	947.68	000	0.94768	794.490	6.99	0.23	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.14	Call	1,233.42	000	1.23342	0.00000	1,442.36	000	1.44236	1,233.420	7.05	0.32	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.25	Call	1,444.10	000	1.44410	0.00000	1,676.48	000	1.67648	1,444.100	7.07	0.36	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,702.36	000	1.70236	0.00000	1,959.44	000	1.95944	1,702.360	7.17	0.40	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.64	Put	2,680.07	000	2.68007	0.00000	2,394.37	000	2.39437	2,680.070	7.46	(0.50)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.75	Call	2,831.95	000	2.83195	0.00000	3,173.03	000	3.17303	2,831.950	7.59	0.54	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,346.34	000	2.34634	0.00000	2,089.27	000	2.08927	2,346.340	7.63	(0.45)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.14	Put	1,680.54	000	1.68054	0.00000	1,487.37	000	1.48737	1,680.540	8.15	(0.34)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,493.23	000	1.49323	0.00000	1,319.50	000	1.31950	1,493.230	8.34	(0.31)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.70	860	104.85316	0.00000	8.59	672	105.46916		7.12	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	1,684.49	000	1.68449	0.00000	1,926.15	000	1.92615	1,684.490	6.70	0.37	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	3,027.52	000	3.02752	0.00000	3,366.12	000	3.36612	3,027.520	7.12	0.53	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,642.53	000	1.64253	0.00000	1,467.58	000	1.46758	1,642.530	7.94	(0.30)	0.00	0	500.00
R2035	On 04/11/2027	Bond Future	0.00		8.77	203	102.24057	0.00000	8.65	496	102.86736		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	100.00000	0.00000		0.00		0.00	0.00	0		0	0.00
R2037	On	05/11/2026	Bond Future	0.00	8.91065	99.61477	0.00000	8.81322	100.25101						10.10		0.00	19,922,954.00		200		223,709.00
R2037	On	05/11/2026	Bond Future	9.46 Call	4,199.27000	4.19927	0.00000	4,707.49000	4.70749	4,199.270	11.09				0.77		0.00			0		4,490.00
R2037	On	05/11/2026	Bond Future	10.23 Put	179.40000	0.17940	0.00000	144.35000	0.14435	179.400	12.67				(0.07)		0.00			0		4,490.00
R2037	On	05/11/2026	Bond Future	10.83 Put	55.32000	0.05532	0.00000	44.04000	0.04404	55.320	13.61				(0.02)		0.00			0		4,490.00
R2037	On	04/02/2027	Bond Future	0.00	8.95970	97.21651	0.00000	8.85848	97.86477						9.47		0.00	2,624,845.77		27		1,550.00
R2037	On	04/02/2027	Bond Future	8.44 Call	1,032.35000	1.03235	0.00000	1,240.96000	1.24096	1,032.350	8.77				0.29		0.00			0		4,490.00
R2037	On	04/02/2027	Bond Future	9.31 Put	1,660.34000	1.66034	0.00000	1,448.42000	1.44842	1,660.340	10.05				(0.36)		0.00			0		4,490.00
R2037	On	04/02/2027	Bond Future	9.81 Put	954.62000	0.95462	0.00000	826.52000	0.82652	954.620	11.07				(0.22)		0.00			0		4,490.00
R2037	On	06/05/2027	Bond Future	0.00	9.00751	99.08267	0.00000	8.90231	99.74351						8.91		0.00	0.00		0		0.00
R2037	On	05/08/2027	Bond Future	0.00	9.05441	96.77278	0.00000	8.94492	97.44662						8.79		0.00	0.00		0		0.00
R2037	On	04/11/2027	Bond Future	0.00	9.11721	98.51382	0.00000	9.00342	99.19954						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	9.06232	113.91576	0.00000	8.95976	114.70139						10.14		0.00	0.00		0		4,232.00
R2038	On	04/02/2027	Bond Future	0.00	9.11908	116.04254	0.00000	9.01254	116.84301						9.12		0.00	0.00		0		0.00
R2038	On	06/05/2027	Bond Future	0.00	9.17004	112.78538	0.00000	9.05933	113.60135						8.77		0.00	0.00		0		0.00
R2038	On	05/08/2027	Bond Future	0.00	9.21872	115.00526	0.00000	9.10362	115.83734						8.40		0.00	0.00		0		0.00
R2038	On	04/11/2027	Bond Future	0.00	9.28911	111.59412	0.00000	9.16945	112.44086						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	9.21347	105.92044	0.00000	9.11110	106.69681						11.21		0.00	0.00		0		15,682.00
R2039	On	04/02/2027	Bond Future	0.00	9.27193	107.89798	0.00000	9.16581	108.68898						10.09		0.00	0.00		0		0.00
R2039	On	06/05/2027	Bond Future	0.00	9.32501	104.98879	0.00000	9.21497	105.79515						9.97		0.00	0.00		0		0.00
R2039	On	06/05/2027	Bond Future	8.94 Call	2,182.36000	2.18236	0.00000	2,513.88000	2.51388	2,182.360	9.58				0.38		0.00			0		250.00
R2039	On	06/05/2027	Bond Future	9.64 Put	2,700.62000	2.70062	0.00000	2,408.44000	2.40844	2,700.620	10.67				(0.39)		0.00			0		250.00
R2039	On	05/08/2027	Bond Future	0.00	9.37606	107.05520	0.00000	9.26191	107.87750						9.50		0.00	0.00		0		0.00
R2039	On	05/08/2027	Bond Future	8.82 Call	2,171.39000	2.17139	0.00000	2,480.50000	2.48050	2,171.390	9.11				0.35		0.00			0		910.00
R2039	On	05/08/2027	Bond Future	8.90 Call	2,391.58000	2.39158	0.00000	2,720.54000	2.72054	2,391.580	9.16				0.38		0.00			0		180.00
R2039	On	05/08/2027	Bond Future	9.53 Put	3,592.08000	3.59208	0.00000	3,249.97000	3.24997	3,592.080	9.90				(0.44)		0.00			0		910.00
R2039	On	05/08/2027	Bond Future	9.68 Put	3,206.32000	3.20632	0.00000	2,895.48000	2.89548	3,206.320	10.13				(0.40)		0.00			0		180.00
R2039	On	04/11/2027	Bond Future	0.00	9.44730	104.00516	0.00000	9.32891	104.84188						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	9.29046	100.28380	0.00000	9.17280	101.16124						11.56		0.00	6,017,028.00		60		32,979.00
R2040	On	05/11/2026	Bond Future	8.85 Call	791.27000	0.79127	0.00000	1,061.52000	1.06152	791.270	10.93				0.27		0.00			0		14,000.00
R2040	On	05/11/2026	Bond Future	9.91 Call	5,224.38000	5.22438	0.00000	5,938.66000	5.93866	5,224.380	13.19				0.78		0.00			0		2,300.00
R2040	On	05/11/2026	Bond Future	10.67 Put	215.35000	0.21535	0.00000	166.76000	0.16676	215.350	14.97				(0.07)		0.00			0		2,300.00
R2040	On	05/11/2026	Bond Future	11.27 Put	76.07000	0.07607	0.00000	58.39000	0.05839	76.070	16.19				(0.03)		0.00			0		2,300.00
R2040	On	04/02/2027	Bond Future	0.00	9.34613	97.64758	0.00000	9.22436	98.54156						10.90		0.00	0.00		0		54,058.00
R2040	On	04/02/2027	Bond Future	8.78 Call	1,155.05000	1.15505	0.00000	1,435.14000	1.43514	1,155.050	10.30				0.28		0.00			0		2,300.00
R2040	On	04/02/2027	Bond Future	9.67 Put	2,059.26000	2.05926	0.00000	1,758.79000	1.75879	2,059.260	11.81				(0.37)		0.00			0		2,300.00
R2040	On	04/02/2027	Bond Future	10.17 Put	1,214.90000	1.21490	0.00000	1,028.77000	1.02877	1,214.900	13.00				(0.23)		0.00			0		2,300.00
R2040	On	06/05/2027	Bond Future	0.00	9.40077	99.52209	0.00000	9.27475	100.43327						10.34		0.00	0.00		0		0.00
R2040	On	05/08/2027	Bond Future	0.00	9.45520	96.97019	0.00000	9.32460	97.89941						10.68		0.00	0.00		0		0.00
R2040	On	04/11/2027	Bond Future	0.00	9.52284	98.71438	0.00000	9.38770	99.66003						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	9.41893	106.79770	0.00000	9.30136	107.78958						12.22		0.00	0.00		0		4,116.00

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		9.58538		107.85534	0.00000	9.45542	108.90574			10.89	0.00	0.00	0	0.00
R2042	On 04/11/2027	Bond Future	0.00		9.65593		104.69361	0.00000	9.52153	105.76260			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		9.45877		96.43247	0.00000	9.33113	97.46749			13.00	0.00	0.00	0	125,460.00
R2044	On 05/11/2026	Bond Future	9.50	Put	2,237.03000		2.23703	0.00000	1,805.25000	1.80525	2,237.030		13.60	(0.47)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.51282		93.84958	0.00000	9.38115	94.90406			12.86	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.56576		95.65116	0.00000	9.42993	96.72608			12.20	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.61845		93.14847	0.00000	9.47822	94.24446			12.19	0.00	0.00	0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.68223		94.82383	0.00000	9.53761	95.93935			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		9.40687		95.69460	0.00000	9.28443	96.76900			14.22	0.00	6,315,843.60	66	286,105.00
R2048	On 05/11/2026	Bond Future	9.50	Put	2,217.19000		2.21719	0.00000	1,797.75000	1.79775	2,217.190		14.89	(0.44)	0.00	0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.45908		97.48101	0.00000	9.33296	98.57548			12.90	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.50320		94.91070	0.00000	9.37341	96.02634			13.40	0.00	0.00	0	260.00
R2048	On 06/05/2027	Bond Future	8.86	Call	1,861.75000		1.86175	0.00000	2,233.65000	2.23365	1,861.750		12.52	0.31	23,429,527.76	8,000	4,000.00
R2048	On 06/05/2027	Bond Future	9.59	Put	3,965.41000		3.96541	0.00000	3,493.80000	3.49380	3,965.410		13.61	(0.45)	(17,179,109.77)	4,000	4,000.00
R2048	On 06/05/2027	Bond Future	10.09	Put	2,612.71000		2.61271	0.00000	2,285.27000	2.28527	2,612.710		14.87	(0.32)	(24,185,072.79)	8,000	4,000.00
R2048	On 05/08/2027	Bond Future	0.00		9.54585		96.77871	0.00000	9.41222	97.91630			12.83	0.00	0.00	0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.60584		94.08376	0.00000	9.46822	95.24161			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		9.31297		123.86456	0.00000	9.19055	125.30181			14.78	0.00	0.00	0	57,273.00
R2053	On 05/11/2026	Bond Future	8.38	Call	303.43000		0.30343	0.00000	457.90000	0.45790	303.430		14.01	0.09	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	8.85	Call	1,188.61000		1.18861	0.00000	1,618.85000	1.61885	1,188.610		13.99	0.26	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	9.35	Put	3,203.87000		3.20387	0.00000	2,602.84000	2.60284	3,203.870		15.07	(0.47)	0.00	0	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.35960		126.17716	0.00000	9.23360	127.64140			13.42	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.40159		122.73619	0.00000	9.27192	124.22880			13.40	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.44148		125.15198	0.00000	9.30805	126.67388			12.88	0.00	0.00	0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.49562		121.54556	0.00000	9.35826	123.09460			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		8.75819		84.86214	0.00000	8.66072	85.41584			10.12	0.00	3,988,520.58	47	45,015.00
R209	On 04/02/2027	Bond Future	0.00		8.80383		86.44651	0.00000	8.70263	87.01063			9.11	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	552.26000		0.55226	0.00000	680.11000	0.68011	552.260		8.55	0.20	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,804.51000		1.80451	0.00000	1,581.93000	1.58193	1,804.510		9.49	(0.43)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.84325		84.95364	0.00000	8.73812	85.52867			8.90	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,134.71000		1.13471	0.00000	1,325.08000	1.32508	1,134.710		8.39	0.31	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,682.24000		1.68224	0.00000	1,499.13000	1.49913	1,682.240		9.86	(0.34)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.87991		86.62566	0.00000	8.77060	87.21208			8.73	0.00	0.00	0	0.00
R209	On 04/11/2027	Bond Future	0.00		8.93819		85.03612	0.00000	8.82456	85.63282			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		271.80576		271.80576	0.00000	271.71286	271.71286			0.00	0.00	0.00	0	306.00
R210	On 04/02/2027	Bond Future	0.00		276.94551		276.94551	0.00000	276.85124	276.85124			0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.66151		278.66151	0.00000	278.55907	278.55907			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.20838		284.20838	0.00000	284.10396	284.10396			0.00	0.00	0.00	0	0.00
R210	On 04/11/2027	Bond Future	0.00		285.65452		285.65452	0.00000	285.54175	285.54175			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	
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		8.10517	97.40732	0.00000	8.01048	97.73836			5.16	0.00	0.00	0	30,967.00
R213	On 04/02/2027	Bond Future	0.00		8.14942	99.22566	0.00000	8.04780	99.56303			4.59	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.17482	97.57704	0.00000	8.06557	97.92098			4.33	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,318.36000	1.31836	0.00000	1,496.67000	1.49667	1,318.360	4.23	0.49	0.00	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	533.22000	0.53322	0.00000	466.37000	0.46637	533.220	5.27	(0.21)	0.00	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.19297	99.49745	0.00000	8.07489	99.84819			3.92	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,123.37000	1.12337	0.00000	1,282.44000	1.28244	1,123.370	3.73	0.43	0.00	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,106.05000	1.10605	0.00000	980.21000	0.98021	1,106.050	4.17	(0.38)	0.00	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.26527	97.74024	0.00000	8.13729	98.09699			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		9.32940	79.15946	0.00000	9.21198	79.93603		12.96	0.00	1,662,348.66		21	24,191.00
R214	On 04/02/2027	Bond Future	0.00		9.38439	80.63719	0.00000	9.26323	81.42837		11.73	0.00	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.43088	78.88560	0.00000	9.30596	79.69210		11.64	0.00	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.47590	80.43818	0.00000	9.34702	81.26053		11.55	0.00	0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.54049	78.59059	0.00000	9.40752	79.42754		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	0.00
Total for Derivatives :												89,476,343.53		21,069	1,656,936.00	
Grand Total:												89,476,343.53		21,069	1,656,936.00	