

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/08/2026

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 05/11/2026	Index Future	0.00		1,316.15200		1,316.15200	0.00000	1,316.65300	1,316.65300		0.00		0.00	0	0.00	
AL37	On 04/02/2027	Index Future	0.00		1,340.82700		1,340.82700	0.00000	1,341.23100	1,341.23100		0.00		0.00	0	0.00	
AL37	On 06/05/2027	Index Future	0.00		1,366.67500		1,366.67500	0.00000	1,366.96700	1,366.96700		0.00		0.00	0	0.00	
AL37	On 05/08/2027	Index Future	0.00		1,393.42600		1,393.42600	0.00000	1,393.59100	1,393.59100		0.00		0.00	0	0.00	
AL37	On 04/11/2027	Index Future	0.00		1,419.18600		1,419.18600	0.00000	1,419.04700	1,419.04700		0.00		0.00	0	0.00	
AL7T	On 05/11/2026	Index Future	0.00		1,703.65400		1,703.65400	0.00000	1,705.95900	1,705.95900		0.00		0.00	0	0.00	
AL7T	On 04/02/2027	Index Future	0.00		1,735.59400		1,735.59400	0.00000	1,737.80400	1,737.80400		0.00		0.00	0	0.00	
AL7T	On 06/05/2027	Index Future	0.00		1,769.05300		1,769.05300	0.00000	1,771.15000	1,771.15000		0.00		0.00	0	0.00	
AL7T	On 05/08/2027	Index Future	0.00		1,803.68000		1,803.68000	0.00000	1,805.64700	1,805.64700		0.00		0.00	0	0.00	
AL7T	On 04/11/2027	Index Future	0.00		1,837.02400		1,837.02400	0.00000	1,838.62900	1,838.62900		0.00		0.00	0	0.00	
ALBI	On 05/11/2026	Index Future	0.00		1,432.99500		1,432.99500	0.00000	1,435.09400	1,435.09400		0.00		0.00	0	75.00	
ALBI	On 04/02/2027	Index Future	0.00		1,459.86000		1,459.86000	0.00000	1,461.88400	1,461.88400		0.00		0.00	0	0.00	
ALBI	On 06/05/2027	Index Future	0.00		1,488.00400		1,488.00400	0.00000	1,489.93500	1,489.93500		0.00		0.00	0	0.00	
ALBI	On 05/08/2027	Index Future	0.00		1,517.12900		1,517.12900	0.00000	1,518.95500	1,518.95500		0.00		0.00	0	0.00	
ALBI	On 04/11/2027	Index Future	0.00		1,545.17600		1,545.17600	0.00000	1,546.70000	1,546.70000		0.00		0.00	0	0.00	
ES33	On 05/11/2026	Bond Future	0.00		9.10387		93.10299	0.00000	9.08013	93.21604		0.00		0.00	0	0.00	
ES33	On 04/02/2027	Bond Future	0.00		9.17715		94.87108	0.00000	9.15384	94.97876		0.00		0.00	0	0.00	
ES33	On 06/05/2027	Bond Future	0.00		9.24039		92.92675	0.00000	9.21775	93.02819		0.00		0.00	0	0.00	
ES33	On 05/08/2027	Bond Future	0.00		9.30105		94.78562	0.00000	9.27929	94.88006		0.00		0.00	0	0.00	
ES33	On 04/11/2027	Bond Future	0.00		9.39338		92.74130	0.00000	9.37541	92.81666		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	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	0.00	
ES42	On 05/11/2026	Bond Future	0.00		9.76715		90.36328	0.00000	9.73802	90.57653		0.00		0.00	0	0.00	
ES42	On 04/02/2027	Bond Future	0.00		9.83125		92.07960	0.00000	9.80217	92.28960		0.00		0.00	0	0.00	
ES42	On 06/05/2027	Bond Future	0.00		9.89201		89.61196	0.00000	9.86311	89.81781		0.00		0.00	0	0.00	
ES42	On 05/08/2027	Bond Future	0.00		9.95006		91.40464	0.00000	9.92144	91.60585		0.00		0.00	0	0.00	
ES42	On 04/11/2027	Bond Future	0.00		10.02486		88.82735	0.00000	9.99820	89.01189		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	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	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	0.00	
GOVI	On 05/11/2026	GOVI	0.00		1,405.53400		1,405.53400	0.00000	1,407.63500	1,407.63500		0.00		0.00	14,055,340.00	1	665.00
GOVI	On 04/02/2027	GOVI	0.00		1,431.88500		1,431.88500	0.00000	1,433.91200	1,433.91200		0.00		0.00	0	58.00	
GOVI	On 06/05/2027	GOVI	0.00		1,459.48900		1,459.48900	0.00000	1,461.42600	1,461.42600		0.00		0.00	0	0.00	
GOVI	On 05/08/2027	GOVI	0.00		1,488.05600		1,488.05600	0.00000	1,489.89000	1,489.89000		0.00		0.00	0	0.00	
GOVI	On 04/11/2027	GOVI	0.00		1,515.56500		1,515.56500	0.00000	1,517.10500	1,517.10500		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	0.00	
I2029	On 05/11/2026	Bond Future	0.00		153.48370		153.48370	0.00000	153.45510	153.45510		0.00		0.00	0	13,269.00	
I2029	On 04/02/2027	Bond Future	0.00		156.39833		156.39833	0.00000	156.35683	156.35683		0.00		0.00	0	0.00	
I2029	On 06/05/2027	Bond Future	0.00		157.91276		157.91276	0.00000	157.85586	157.85586		0.00		0.00	0	0.00	
I2029	On 05/08/2027	Bond Future	0.00		161.07147		161.07147	0.00000	160.99803	160.99803		0.00		0.00	0	0.00	
I2029	On 04/11/2027	Bond Future	0.00		162.47860		162.47860	0.00000	162.36698	162.36698		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	0.00	
I2031	On 05/11/2026	Bond Future	0.00		119.39364		119.39364	0.00000	119.37091	119.37091		2.19		0.00	0	17,178.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
											Option						
I2031	On 04/02/2027	Bond Future	0.00		119.15554		119.15554	0.00000	119.12222	119.12222		2.03		0.00	0.00	0	681.00
I2031	On 06/05/2027	Bond Future	0.00		121.48074		121.48074	0.00000	121.43609	121.43609		1.84		0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.34875		121.34875	0.00000	121.28937	121.28937		1.73		0.00	0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.58925		123.58925	0.00000	123.50187	123.50187		1.58		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		148.44465		148.44465	0.00000	148.59336	148.59336		0.00		0.00	0.00	0	16,218.00
I2033	On 04/02/2027	Bond Future	0.00		151.26352		151.26352	0.00000	151.40306	151.40306		0.00		0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.57167		152.57167	0.00000	152.69990	152.69990		0.00		0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.62356		155.62356	0.00000	155.73948	155.73948		0.00		0.00	0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		156.82152		156.82152	0.00000	156.90408	156.90408		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		165.37107		165.37107	0.00000	165.25734	165.25734		0.00		0.00	0.00	0	4,103.00
I2038	On 04/02/2027	Bond Future	0.00		166.23683		166.23683	0.00000	166.10706	166.10706		0.00		0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.48059		169.48059	0.00000	169.33344	169.33344		0.00		0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.54465		170.54465	0.00000	170.37624	170.37624		0.00		0.00	0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		173.69552		173.69552	0.00000	173.48629	173.48629		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		127.37489		127.37489	0.00000	127.49382	127.49382		6.67		0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.84255		126.84255	0.00000	126.95266	126.95266		6.44		0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.31784		129.31784	0.00000	129.41878	129.41878		6.14		0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.88657		128.88657	0.00000	128.97470	128.97470		6.00		0.00	0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		131.26592		131.26592	0.00000	131.32678	131.32678		5.76		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		144.97335		144.97335	0.00000	145.15648	145.15648		0.00		0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		147.72647		147.72647	0.00000	147.90134	147.90134		0.00		0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.19367		148.19367	0.00000	148.35773	148.35773		0.00		0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.15800		151.15800	0.00000	151.31092	151.31092		0.00		0.00	0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		151.48359		151.48359	0.00000	151.60373	151.60373		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		148.34457		148.34457	0.00000	149.06214	149.06214		0.00		0.00	0.00	0	18,702.00
I2050	On 04/02/2027	Bond Future	0.00		148.62804		148.62804	0.00000	149.34718	149.34718		0.00		0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		151.52829		151.52829	0.00000	152.24806	152.24806		0.00		0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		151.96954		151.96954	0.00000	152.68691	152.68691		0.00		0.00	0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		154.77670		154.77670	0.00000	155.47368	155.47368		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		136.20974		136.20974	0.00000	136.64132	136.64132		9.74		0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.84515		135.84515	0.00000	136.27328	136.27328		9.44		0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		138.49599		138.49599	0.00000	138.92039	138.92039		9.05		0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		138.24842		138.24842	0.00000	138.66541	138.66541		8.87		0.00	0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		140.80080		140.80080	0.00000	141.19453	141.19453		8.58		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 05/11/2026	Index Future	0.00		462.40100		462.40100	0.00000	462.97500	462.97500		0.00		0.00	0.00	0	258.00
IGOV	On 04/02/2027	Index Future	0.00		471.18100		471.18100	0.00000	471.72900	471.72900		0.00		0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		480.37400		480.37400	0.00000	480.89100	480.89100		0.00		0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		489.88400		489.88400	0.00000	490.36400	490.36400		0.00		0.00	0.00	0	0.00
IGOV	On 04/11/2027	Index Future	0.00		499.04600		499.04600	0.00000	499.42700	499.42700		0.00		0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000		77.27000	0.00000	77.27000	77.27000		0.00		0.00	0.00	0	0.00

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
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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		6.88948	102.70518	0.00000	6.95171	102.69805			0.11	0.00	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	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.39232	105.88156	0.00000	7.39983	105.87372			1.07	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.33238	104.02549	0.00000	7.35214	104.00887			0.85	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.13886	106.03159	0.00000	7.18249	106.00533			0.64	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.53125	102.82137	0.00000	6.63276	102.78451			0.38	0.00	0.00	0.00	0	0.00
R188	On 04/11/2027	Bond Future	0.00		4.61007	104.69462	0.00000	5.11711	104.63389			0.10	0.00	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	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		308.12884	308.12884	0.00000	308.06709	308.06709			0.00	0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		308.37846	308.37846	0.00000	308.29059	308.29059			0.00	0.00	0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		314.39559	314.39559	0.00000	314.27837	314.27837			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.96157	314.96157	0.00000	314.80819	314.80819			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/11/2027	Bond Future	0.00		320.78029	320.78029	0.00000	320.55441	320.55441			0.00	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	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		7.91884	102.42513	0.00000	7.91129	102.44629			3.42	0.00	0.00	0.00	0	153,583.00
R2030	On 04/02/2027	Bond Future	0.00		7.94518	100.33799	0.00000	7.94006	100.35134			3.20	0.00	0.00	0.00	0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		7.96575	102.27302	0.00000	7.96383	102.27765			2.88	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.97655	100.28641	0.00000	7.97892	100.28119			2.67	0.00	0.00	0.00	0	0.00
R2030	On 04/11/2027	Bond Future	0.00		8.03109	102.11392	0.00000	8.04503	102.08600			2.46	0.00	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	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.30353	100.68590	0.00000	8.29017	100.74295			6.09	0.00	0.00	0.00	0	198,550.00
R2032	On 04/02/2027	Bond Future	0.00		8.34762	102.57373	0.00000	8.33541	102.62383			5.40	0.00	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	396.19000	0.39619	0.00000	374.36000	0.37436	396.190		5.26	0.20	0.00	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	983.43000	0.98343	0.00000	1,003.52000	1.00352	983.430		5.28	0.39	0.00	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,498.33000	1.49833	0.00000	1,488.87000	1.48887	1,498.330		5.51	(0.49)	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.38150	100.39087	0.00000	8.37083	100.43284			5.16	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	578.23000	0.57823	0.00000	553.49000	0.55349	578.230		5.06	0.24	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	969.11000	0.96911	0.00000	979.64000	0.97964	969.110		5.02	0.35	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	1,186.24000	1.18624	0.00000	1,204.63000	1.20463	1,186.240		5.07	0.40	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	1,906.38000	1.90638	0.00000	1,947.27000	1.94727	1,906.380		5.32	0.53	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,628.17000	1.62817	0.00000	1,628.16000	1.62816	1,628.170		5.35	(0.46)	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	1,056.73000	1.05673	0.00000	1,063.93000	1.06393	1,056.730		5.82	(0.32)	0.00	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.41012	102.37657	0.00000	8.40135	102.40958			4.77	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
R2032	On 05/08/2027	Bond Future	7.94	Call	1,116.85	000	1.11685	0.00000	1,120.77	000	1.12077	1,116.850	4.66	0.36	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	2,011.96	000	2.01196	0.00000	2,039.11	000	2.03911	2,011.960	4.90	0.52	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	1,130.82	000	1.13082	0.00000	1,133.21	000	1.13321	1,130.820	5.44	(0.31)	0.00	0	500.00
R2032	On 04/11/2027	Bond Future	0.00		8.47264		100.08470	0.00000	8.46956		100.09575		4.58	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		8.42470		108.76889	0.00000	8.41125		108.83748		6.64	0.00	0.00	0	9,020.00
R2033	On 04/02/2027	Bond Future	0.00		8.47090		110.80831	0.00000	8.45849		110.86944		5.93	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.50799		107.90169	0.00000	8.49693		107.95426		5.76	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.54059		110.03599	0.00000	8.53119		110.07904		5.38	0.00	0.00	0	0.00
R2033	On 04/11/2027	Bond Future	0.00		8.60309		107.00098	0.00000	8.59865		107.02052		5.38	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		8.61462		103.24055	0.00000	8.59054		103.38288		8.22	0.00	0.00	0	100,117.00
R2035	On 05/11/2026	Bond Future	7.97	Call	306.62	000	0.30662	0.00000	318.66	000	0.31866	306.620	7.97	0.16	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,013.08	000	2.01308	0.00000	1,956.42	000	1.95642	2,013.080	8.19	(0.58)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,223.84	000	2.22384	0.00000	2,345.98	000	2.34598	2,223.840	8.68	0.61	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	836.32	000	0.83632	0.00000	826.27	000	0.82627	836.320	8.99	(0.30)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	459.08	000	0.45908	0.00000	456.47	000	0.45647	459.080	9.64	(0.18)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	184.15	000	0.18415	0.00000	180.16	000	0.18016	184.150	10.63	(0.08)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.66260		105.17609	0.00000	8.63889		105.31273		7.40	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	407.87	000	0.40787	0.00000	376.54	000	0.37654	407.870	7.45	0.15	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	540.96	000	0.54096	0.00000	523.48	000	0.52348	540.960	7.32	0.19	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	997.41	000	0.99741	0.00000	1,028.55	000	1.02855	997.410	7.23	0.31	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,326.57	000	1.32657	0.00000	1,379.08	000	1.37908	1,326.570	7.31	0.38	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,493.18	000	1.49318	0.00000	1,557.18	000	1.55718	1,493.180	7.35	0.41	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	2,136.25	000	2.13625	0.00000	2,095.11	000	2.09511	2,136.250	7.60	(0.49)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,722.17	000	1.72217	0.00000	1,697.20	000	1.69720	1,722.170	7.85	(0.41)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,565.95	000	1.56595	0.00000	1,546.14	000	1.54614	1,565.950	7.97	(0.38)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	875.30	000	0.87530	0.00000	871.18	000	0.87118	875.300	8.80	(0.23)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.69847		102.69919	0.00000	8.67533		102.82931		7.25	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	813.99	000	0.81399	0.00000	794.49	000	0.79449	813.990	7.19	0.23	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.14	Call	1,202.72	000	1.20272	0.00000	1,233.42	000	1.23342	1,202.720	7.10	0.31	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.25	Call	1,403.18	000	1.40318	0.00000	1,444.10	000	1.44410	1,403.180	7.10	0.35	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,646.06	000	1.64606	0.00000	1,702.36	000	1.70236	1,646.060	7.17	0.39	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.64	Put	2,719.29	000	2.71929	0.00000	2,680.07	000	2.68007	2,719.290	7.40	(0.51)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.75	Call	2,729.92	000	2.72992	0.00000	2,831.95	000	2.83195	2,729.920	7.51	0.53	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,372.12	000	2.37212	0.00000	2,346.34	000	2.34634	2,372.120	7.55	(0.46)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.14	Put	1,686.42	000	1.68642	0.00000	1,680.54	000	1.68054	1,686.420	8.04	(0.35)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,496.49	000	1.49649	0.00000	1,493.23	000	1.49323	1,496.490	8.24	(0.31)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.73099		104.73045	0.00000	8.70860		104.85316		6.87	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	1,655.13	000	1.65513	0.00000	1,684.49	000	1.68449	1,655.130	6.75	0.36	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	2,938.79	000	2.93879	0.00000	3,027.52	000	3.02752	2,938.790	7.07	0.52	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,651.50	000	1.65150	0.00000	1,642.53	000	1.64253	1,651.500	7.87	(0.31)	0.00	0	500.00
R2035	On 04/11/2027	Bond Future	0.00		8.79119		102.13846	0.00000	8.77203		102.24057		6.94	0.00	0.00	0	0.00
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		8.92955		99.49199	0.00000	8.91065		99.61477		9.55	0.00	0.00	0	223,709.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,069.81	000	4.06981	0.00000	4,199.27	000	4.19927	4,069.810	10.91	0.76	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	183.44	000	0.18344	0.00000	179.40	000	0.17940	183.440	12.68	(0.07)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	63.19	000	0.06319	0.00000	55.32	000	0.05532	63.190	13.88	(0.03)	0.00	0	4,490.00

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
R2037	On 04/02/2027	Bond Future	0.00		8.97808		97.09941	0.00000	8.95970	97.21651			9.04	0.00	0.00	0	1,550.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,017.90000		1.01790	0.00000	1,032.35000	1.03235	1,017.900		8.89	0.29	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,660.54000		1.66054	0.00000	1,660.34000	1.66034	1,660.540		9.91	(0.36)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	945.35000		0.94535	0.00000	954.62000	0.95462	945.350		10.93	(0.22)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.02521		98.97206	0.00000	9.00751	99.08267			8.80	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.07127		96.66956	0.00000	9.05441	96.77278			8.74	0.00	0.00	0	0.00
R2037	On 04/11/2027	Bond Future	0.00		9.13110		98.43056	0.00000	9.11721	98.51382			8.29	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		9.09146		113.69391	0.00000	9.06232	113.91576			10.01	0.00	0.00	0	4,232.00
R2038	On 04/02/2027	Bond Future	0.00		9.14812		115.82571	0.00000	9.11908	116.04254			8.85	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.19883		112.57452	0.00000	9.17004	112.78538			8.79	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.24712		114.80126	0.00000	9.21872	115.00526			8.45	0.00	0.00	0	0.00
R2038	On 04/11/2027	Bond Future	0.00		9.31504		111.41180	0.00000	9.28911	111.59412			8.65	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		9.24261		105.70091	0.00000	9.21347	105.92044			10.63	0.00	0.00	0	15,682.00
R2039	On 04/02/2027	Bond Future	0.00		9.30099		107.68283	0.00000	9.27193	107.89798			9.95	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.35384		104.77896	0.00000	9.32501	104.98879			9.85	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,100.08000		2.10008	0.00000	2,182.36000	2.18236	2,100.080		9.59	0.38	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,706.86000		2.70686	0.00000	2,700.62000	2.70062	2,706.860		10.47	(0.39)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.40453		106.85151	0.00000	9.37606	107.05520			9.42	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,130.65000		2.13065	0.00000	2,171.39000	2.17139	2,130.650		9.20	0.35	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,334.07000		2.33407	0.00000	2,391.58000	2.39158	2,334.070		9.22	0.37	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,621.84000		3.62184	0.00000	3,592.08000	3.59208	3,621.840		9.77	(0.45)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,224.26000		3.22426	0.00000	3,206.32000	3.20632	3,224.260		9.99	(0.41)	0.00	0	180.00
R2039	On 04/11/2027	Bond Future	0.00		9.47349		103.82132	0.00000	9.44730	104.00516			9.40	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		9.31965		100.06782	0.00000	9.29046	100.28380			11.36	0.00	0.00	0	32,979.00
R2040	On 05/11/2026	Bond Future	8.85	Call	731.51000		0.73151	0.00000	791.27000	0.79127	731.510		10.98	0.25	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,006.63000		5.00663	0.00000	5,224.38000	5.22438	5,006.630		12.91	0.78	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	223.07000		0.22307	0.00000	215.35000	0.21535	223.070		14.94	(0.07)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	87.41000		0.08741	0.00000	76.07000	0.07607	87.410		16.48	(0.03)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.37524		97.43556	0.00000	9.34613	97.64758			10.79	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,128.79000		1.12879	0.00000	1,155.05000	1.15505	1,128.790		10.48	0.28	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,074.99000		2.07499	0.00000	2,059.26000	2.05926	2,074.990		11.59	(0.38)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,210.09000		1.21009	0.00000	1,214.90000	1.21490	1,210.090		12.77	(0.24)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.42968		99.31473	0.00000	9.40077	99.52209			10.23	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.48379		96.76842	0.00000	9.45520	96.97019			10.27	0.00	0.00	0	0.00
R2040	On 04/11/2027	Bond Future	0.00		9.54928		98.53086	0.00000	9.52284	98.71438			10.05	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		9.44810		106.55371	0.00000	9.41893	106.79770			12.02	0.00	0.00	0	4,116.00
R2042	On 04/02/2027	Bond Future	0.00		9.50743		108.55165	0.00000	9.47832	108.79157			10.95	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.56170		105.53844	0.00000	9.53277	105.77349			11.21	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.61401		107.62600	0.00000	9.58538	107.85534			10.75	0.00	0.00	0	0.00
R2042	On 04/11/2027	Bond Future	0.00		9.68254		104.48385	0.00000	9.65593	104.69361			10.76	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		9.48802		96.19767	0.00000	9.45877	96.43247			12.77	0.00	28,474,510.32	296	125,164.00
R2044	On 05/11/2026	Bond Future	9.50	Put	2,267.87000		2.26787	0.00000	2,237.03000	2.23703	2,267.870		13.23	(0.48)	0.00	0	15,000.00

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
R2044	On 04/02/2027	Bond Future	0.00		9.54203		93.61804	0.00000	9.51282	93.84958			12.59	0.00	0.00	0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.59481		95.42364	0.00000	9.56576	95.65116			11.95	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.64726		92.92566	0.00000	9.61845	93.14847			12.02	0.00	0.00	0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.70919		94.61807	0.00000	9.68223	94.82383			11.51	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		9.43622		95.43992	0.00000	9.40687	95.69460			13.92	0.00	0.00	0	286,105.00
R2048	On 05/11/2026	Bond Future	9.50	Put	2,239.52000		2.23952	0.00000	2,217.19000	2.21719	2,239.520		14.46	(0.45)	0.00	0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.48843		97.22919	0.00000	9.45908	97.48101			12.72	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.53241		94.66249	0.00000	9.50320	94.91070			12.72	0.00	0.00	0	260.00
R2048	On 06/05/2027	Bond Future	8.86	Call	1,799.54000		1.79954	0.00000	1,861.75000	1.86175	1,799.540		12.59	0.30	0.00	0	4,000.00
R2048	On 06/05/2027	Bond Future	9.59	Put	3,966.05000		3.96605	0.00000	3,965.41000	3.96541	3,966.050		13.28	(0.46)	0.00	0	4,000.00
R2048	On 06/05/2027	Bond Future	10.09	Put	2,569.56000		2.56956	0.00000	2,612.71000	2.61271	2,569.560		14.47	(0.32)	0.00	0	4,000.00
R2048	On 05/08/2027	Bond Future	0.00		9.57483		96.53487	0.00000	9.54585	96.77871			12.60	0.00	0.00	0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.63317		93.85651	0.00000	9.60584	94.08376			12.63	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		9.34234		123.52392	0.00000	9.31297	123.86456			14.42	0.00	0.00	0	57,273.00
R2053	On 05/11/2026	Bond Future	8.38	Call	308.48000		0.30848	0.00000	303.43000	0.30343	308.480		14.49	0.08	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	8.85	Call	1,083.24000		1.08324	0.00000	1,188.61000	1.18861	1,083.240		13.97	0.24	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	9.35	Put	3,253.33000		3.25333	0.00000	3,203.87000	3.20387	3,253.330		14.67	(0.48)	0.00	0	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.38897		125.84005	0.00000	9.35960	126.17716			13.17	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.43084		122.40371	0.00000	9.40159	122.73619			13.15	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.47052		124.82495	0.00000	9.44148	125.15198			12.70	0.00	0.00	0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.52305		121.24018	0.00000	9.49562	121.54556			12.78	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		8.78228		84.72600	0.00000	8.75819	84.86214			9.98	0.00	0.00	0	45,015.00
R209	On 04/02/2027	Bond Future	0.00		8.82762		86.31458	0.00000	8.80383	86.44651			9.04	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	566.32000		0.56632	0.00000	552.26000	0.55226	566.320		8.82	0.20	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,829.02000		1.82902	0.00000	1,804.51000	1.80451	1,829.020		9.38	(0.43)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.86655		84.82686	0.00000	8.84325	84.95364			8.82	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,122.06000		1.12206	0.00000	1,134.71000	1.13471	1,122.060		8.51	0.30	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,681.96000		1.68196	0.00000	1,682.24000	1.68224	1,681.960		9.71	(0.35)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.90258		86.50467	0.00000	8.87991	86.62566			8.38	0.00	0.00	0	0.00
R209	On 04/11/2027	Bond Future	0.00		8.95813		84.93196	0.00000	8.93819	85.03612			8.23	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		271.39178		271.39178	0.00000	271.80576	271.80576			0.00	0.00	0.00	0	306.00
R210	On 04/02/2027	Bond Future	0.00		276.54552		276.54552	0.00000	276.94551	276.94551			0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.27994		278.27994	0.00000	278.66151	278.66151			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.84645		283.84645	0.00000	284.20838	284.20838			0.00	0.00	0.00	0	0.00
R210	On 04/11/2027	Bond Future	0.00		285.35177		285.35177	0.00000	285.65452	285.65452			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		8.11317		97.37942	0.00000	8.10517	97.40732			4.81	0.00	4,382,073.90	45	30,967.00
R213	On 04/02/2027	Bond Future	0.00		8.15564		99.20506	0.00000	8.14942	99.22566			4.31	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.17876		97.56467	0.00000	8.17482	97.57704			4.09	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,296.53000		1.29653	0.00000	1,318.36000	1.31836	1,296.530		4.19	0.49	0.00	0	2,830.00

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	9.25	Put	521.07000	0.52107	0.00000	533.22000	0.53322	521.070	5.22	(0.21)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.19401	99.49437	0.00000	8.19297	99.49745		3.75	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,117.72000	1.11772	0.00000	1,123.37000	1.12337	1,117.720	3.73	0.43	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,095.00000	1.09500	0.00000	1,106.05000	1.10605	1,095.000	4.14	(0.38)	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.25859	97.75882	0.00000	8.26527	97.74024		3.66	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		9.35868	78.96748	0.00000	9.32940	79.15946		12.86	0.00	0.00	0	24,191.00
R214	On 04/02/2027	Bond Future	0.00		9.41363	80.44791	0.00000	9.38439	80.63719		11.71	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.45993	78.69970	0.00000	9.43088	78.88560		11.60	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.50466	80.25630	0.00000	9.47590	80.43818		11.17	0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.56737	78.42289	0.00000	9.54049	78.59059		11.42	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 :												46,911,924.22		342	1,656,641.00
Grand Total:												46,911,924.22		342	1,656,641.00