

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/08/2026

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		1,318.23900		1,318.23900	0.00000	1,316.15200	1,316.15200		0.00		0.00	0	0.00	
AL37	On 04/02/2027	Index Future	0.00		1,342.94700		1,342.94700	0.00000	1,340.82700	1,340.82700		0.00		0.00	0	0.00	
AL37	On 06/05/2027	Index Future	0.00		1,368.83200		1,368.83200	0.00000	1,366.67500	1,366.67500		0.00		0.00	0	0.00	
AL37	On 05/08/2027	Index Future	0.00		1,395.62400		1,395.62400	0.00000	1,393.42600	1,393.42600		0.00		0.00	0	0.00	
AL37	On 04/11/2027	Index Future	0.00		1,421.43600		1,421.43600	0.00000	1,419.18600	1,419.18600		0.00		0.00	0	0.00	
AL7T	On 05/11/2026	Index Future	0.00		1,708.09300		1,708.09300	0.00000	1,703.65400	1,703.65400		0.00		0.00	0	0.00	
AL7T	On 04/02/2027	Index Future	0.00		1,740.10800		1,740.10800	0.00000	1,735.59400	1,735.59400		0.00		0.00	0	0.00	
AL7T	On 06/05/2027	Index Future	0.00		1,773.64900		1,773.64900	0.00000	1,769.05300	1,769.05300		0.00		0.00	0	0.00	
AL7T	On 05/08/2027	Index Future	0.00		1,808.36400		1,808.36400	0.00000	1,803.68000	1,803.68000		0.00		0.00	0	0.00	
AL7T	On 04/11/2027	Index Future	0.00		1,841.81000		1,841.81000	0.00000	1,837.02400	1,837.02400		0.00		0.00	0	0.00	
ALBI	On 05/11/2026	Index Future	0.00		1,436.82200		1,436.82200	0.00000	1,432.99500	1,432.99500		0.00		0.00	114,945,760.00	8	71.00
ALBI	On 04/02/2027	Index Future	0.00		1,463.75300		1,463.75300	0.00000	1,459.86000	1,459.86000		0.00		0.00	0	0.00	
ALBI	On 06/05/2027	Index Future	0.00		1,491.96700		1,491.96700	0.00000	1,488.00400	1,488.00400		0.00		0.00	0	0.00	
ALBI	On 05/08/2027	Index Future	0.00		1,521.16900		1,521.16900	0.00000	1,517.12900	1,517.12900		0.00		0.00	0	0.00	
ALBI	On 04/11/2027	Index Future	0.00		1,549.30300		1,549.30300	0.00000	1,545.17600	1,545.17600		0.00		0.00	0	0.00	
ES33	On 05/11/2026	Bond Future	0.00		9.06144		93.30517	0.00000	9.10387	93.10299		0.00		0.00	0	0.00	
ES33	On 04/02/2027	Bond Future	0.00		9.13261		95.07696	0.00000	9.17715	94.87108		0.00		0.00	0	0.00	
ES33	On 06/05/2027	Bond Future	0.00		9.19361		93.13652	0.00000	9.24039	92.92675		0.00		0.00	0	0.00	
ES33	On 05/08/2027	Bond Future	0.00		9.25178		94.99964	0.00000	9.30105	94.78562		0.00		0.00	0	0.00	
ES33	On 04/11/2027	Bond Future	0.00		9.34139		92.95953	0.00000	9.39338	92.74130		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		9.72014		90.70780	0.00000	9.76715	90.36328		0.00		0.00	0	0.00	
ES42	On 04/02/2027	Bond Future	0.00		9.78271		92.43054	0.00000	9.83125	92.07960		0.00		0.00	0	0.00	
ES42	On 06/05/2027	Bond Future	0.00		9.84186		89.96962	0.00000	9.89201	89.61196		0.00		0.00	0	0.00	
ES42	On 05/08/2027	Bond Future	0.00		9.89824		91.76944	0.00000	9.95006	91.40464		0.00		0.00	0	0.00	
ES42	On 04/11/2027	Bond Future	0.00		9.97123		89.19915	0.00000	10.02486	88.82735		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		1,409.38500		1,409.38500	0.00000	1,405.53400	1,405.53400		0.00		0.00	14,093,850.00	1	664.00
GOVI	On 04/02/2027	GOVI	0.00		1,435.80100		1,435.80100	0.00000	1,431.88500	1,431.88500		0.00		0.00	0	58.00	
GOVI	On 06/05/2027	GOVI	0.00		1,463.47600		1,463.47600	0.00000	1,459.48900	1,459.48900		0.00		0.00	0	0.00	
GOVI	On 05/08/2027	GOVI	0.00		1,492.12100		1,492.12100	0.00000	1,488.05600	1,488.05600		0.00		0.00	0	0.00	
GOVI	On 04/11/2027	GOVI	0.00		1,519.71800		1,519.71800	0.00000	1,515.56500	1,515.56500		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		153.50093		153.50093	0.00000	153.48370	153.48370		0.00		0.00	0	13,269.00	
I2029	On 04/02/2027	Bond Future	0.00		156.41567		156.41567	0.00000	156.39833	156.39833		0.00		0.00	0	0.00	
I2029	On 06/05/2027	Bond Future	0.00		157.93038		157.93038	0.00000	157.91276	157.91276		0.00		0.00	0	0.00	
I2029	On 05/08/2027	Bond Future	0.00		161.08941		161.08941	0.00000	161.07147	161.07147		0.00		0.00	0	0.00	
I2029	On 04/11/2027	Bond Future	0.00		162.49753		162.49753	0.00000	162.47860	162.47860		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		119.40754		119.40754	0.00000	119.39364	119.39364		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		119.16966		119.16966	0.00000	119.15554	119.15554		2.03	0.00	0.00	0	681.00
I2031	On 06/05/2027	Bond Future	0.00		121.49501		121.49501	0.00000	121.48074	121.48074		1.84	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.36347		121.36347	0.00000	121.34875	121.34875		1.73	0.00	0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.60466		123.60466	0.00000	123.58925	123.58925		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		148.55261		148.55261	0.00000	148.44465	148.44465		0.00	0.00	0.00	0	16,218.00
I2033	On 04/02/2027	Bond Future	0.00		151.37327		151.37327	0.00000	151.26352	151.26352		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.68350		152.68350	0.00000	152.57167	152.57167		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.73757		155.73757	0.00000	155.62356	155.62356		0.00	0.00	0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		156.93828		156.93828	0.00000	156.82152	156.82152		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		165.47268		165.47268	0.00000	165.37107	165.37107		0.00	0.00	0.00	0	4,103.00
I2038	On 04/02/2027	Bond Future	0.00		166.34011		166.34011	0.00000	166.23683	166.23683		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.58580		169.58580	0.00000	169.48059	169.48059		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.65203		170.65203	0.00000	170.54465	170.54465		0.00	0.00	0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		173.80541		173.80541	0.00000	173.69552	173.69552		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		127.39091		127.39091	0.00000	127.37489	127.37489		6.67	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.85883		126.85883	0.00000	126.84255	126.84255		6.44	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.33431		129.33431	0.00000	129.31784	129.31784		6.14	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.90355		128.90355	0.00000	128.88657	128.88657		6.00	0.00	0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		131.28360		131.28360	0.00000	131.26592	131.26592		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		145.20491		145.20491	0.00000	144.97335	144.97335		0.00	0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		147.96227		147.96227	0.00000	147.72647	147.72647		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.43386		148.43386	0.00000	148.19367	148.19367		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.40294		151.40294	0.00000	151.15800	151.15800		0.00	0.00	0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		151.73383		151.73383	0.00000	151.48359	151.48359		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		148.73651		148.73651	0.00000	148.34457	148.34457		0.00	0.00	260,288,892.50	1,750	18,479.00
I2050	On 04/02/2027	Bond Future	0.00		149.02734		149.02734	0.00000	148.62804	148.62804		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		151.93519		151.93519	0.00000	151.52829	151.52829		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		152.38468		152.38468	0.00000	151.96954	151.96954		0.00	0.00	0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		155.20029		155.20029	0.00000	154.77670	154.77670		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		135.77032		135.77032	0.00000	136.20974	136.20974		9.74	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.39718		135.39718	0.00000	135.84515	135.84515		9.44	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		138.03935		138.03935	0.00000	138.49599	138.49599		9.05	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.78271		137.78271	0.00000	138.24842	138.24842		8.87	0.00	0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		140.32701		140.32701	0.00000	140.80080	140.80080		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		462.81000		462.81000	0.00000	462.40100	462.40100		0.00	0.00	0.00	0	258.00
IGOV	On 04/02/2027	Index Future	0.00		471.59700		471.59700	0.00000	471.18100	471.18100		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		480.79600		480.79600	0.00000	480.37400	480.37400		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		490.31400		490.31400	0.00000	489.88400	489.88400		0.00	0.00	0.00	0	0.00
IGOV	On 04/11/2027	Index Future	0.00		499.48800		499.48800	0.00000	499.04600	499.04600		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	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		6.86532	102.70794	0.00000	6.88948	102.70518			0.11	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		7.38017	105.89424	0.00000	7.39232	105.88156			1.07	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.31673	104.03865	0.00000	7.33238	104.02549			0.85	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.11678	106.04488	0.00000	7.13886	106.03159			0.64	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.49400	102.83490	0.00000	6.53125	102.82137			0.38	0.00	0.00	0	0.00
R188	On 04/11/2027	Bond Future	0.00		4.49241	104.70872	0.00000	4.61007	104.69462			0.10	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		307.39331	307.39331	0.00000	308.12884	308.12884			0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.62865	307.62865	0.00000	308.37846	308.37846			0.00	0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		313.63085	313.63085	0.00000	314.39559	314.39559			0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.18177	314.18177	0.00000	314.96157	314.96157			0.00	0.00	0.00	0	0.00
R202	On 04/11/2027	Bond Future	0.00		319.98723	319.98723	0.00000	320.78029	320.78029			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		7.87010	102.56184	0.00000	7.91884	102.42513			3.42	0.00	205,123.68	2	153,581.00
R2030	On 04/02/2027	Bond Future	0.00		7.89187	100.47708	0.00000	7.94518	100.33799			3.20	0.00	0.00	0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		7.90700	102.41471	0.00000	7.96575	102.27302			2.88	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.91106	100.43087	0.00000	7.97655	100.28641			2.67	0.00	0.00	0	0.00
R2030	On 04/11/2027	Bond Future	0.00		7.95758	102.26130	0.00000	8.03109	102.11392			2.46	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		8.26101	100.86763	0.00000	8.30353	100.68590			6.09	0.00	201,735.26	2	198,548.00
R2032	On 04/02/2027	Bond Future	0.00		8.30256	102.75875	0.00000	8.34762	102.57373			5.40	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	424.63000	0.42463	0.00000	396.19000	0.39619	424.630	5.26	0.21	0.00	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	1,044.33000	1.04433	0.00000	983.43000	0.98343	1,044.330	5.28	0.41	0.00	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,396.22000	1.39622	0.00000	1,498.33000	1.49833	1,396.220	5.51	(0.47)	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.33365	100.57929	0.00000	8.38150	100.39087			5.16	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	616.06000	0.61606	0.00000	578.23000	0.57823	616.060	5.06	0.25	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	1,027.02000	1.02702	0.00000	969.11000	0.96911	1,027.020	5.02	0.36	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	1,253.26000	1.25326	0.00000	1,186.24000	1.18624	1,253.260	5.07	0.42	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	1,997.29000	1.99729	0.00000	1,906.38000	1.90638	1,997.290	5.32	0.55	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,532.58000	1.53258	0.00000	1,628.17000	1.62817	1,532.580	5.35	(0.44)	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	987.30000	0.98730	0.00000	1,056.73000	1.05673	987.300	5.82	(0.31)	0.00	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.35912	102.56871	0.00000	8.41012	102.37657			4.77	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	1,179.95	000	1.17995	0.00000	1,116.85	000	1.11685	1,179.950	4.66	0.38	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	2,104.70	000	2.10470	0.00000	2,011.96	000	2.01196	2,104.700	4.90	0.53	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	1,063.71	000	1.06371	0.00000	1,130.82	000	1.13082	1,063.710	5.44	(0.30)	0.00	0	500.00
R2032	On 04/11/2027	Bond Future	0.00		8.41809		100.28065	0.00000	8.47264		100.08470		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		8.38755		108.95847	0.00000	8.42470		108.76889		6.64	0.00	0.00	0	9,020.00
R2033	On 04/02/2027	Bond Future	0.00		8.43176		111.00127	0.00000	8.47090		110.80831		5.93	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.46668		108.09823	0.00000	8.50799		107.90169		5.76	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.49688		110.23637	0.00000	8.54059		110.03599		5.38	0.00	0.00	0	0.00
R2033	On 04/11/2027	Bond Future	0.00		8.55670		107.20535	0.00000	8.60309		107.00098		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		8.57265		103.48880	0.00000	8.61462		103.24055		8.22	0.00	103,488.80	1	100,116.00
R2035	On 05/11/2026	Bond Future	7.97	Call	328.79	000	0.32879	0.00000	306.62	000	0.30662	328.790	7.97	0.17	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,841.66	000	1.84166	0.00000	2,013.08	000	2.01308	1,841.660	8.19	(0.56)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	2,348.23	000	2.34823	0.00000	2,223.84	000	2.22384	2,348.230	8.68	0.64	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	734.97	000	0.73497	0.00000	836.32	000	0.83632	734.970	8.99	(0.28)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	393.08	000	0.39308	0.00000	459.08	000	0.45908	393.080	9.64	(0.16)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	151.75	000	0.15175	0.00000	184.15	000	0.18415	151.750	10.63	(0.07)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.61877		105.42886	0.00000	8.66260		105.17609		7.40	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	435.87	000	0.43587	0.00000	407.87	000	0.40787	435.870	7.45	0.16	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	577.93	000	0.57793	0.00000	540.96	000	0.54096	577.930	7.32	0.20	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	1,061.20	000	1.06120	0.00000	997.41	000	0.99741	1,061.200	7.23	0.33	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,406.28	000	1.40628	0.00000	1,326.57	000	1.32657	1,406.280	7.31	0.40	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,580.23	000	1.58023	0.00000	1,493.18	000	1.49318	1,580.230	7.35	0.43	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	1,996.14	000	1.99614	0.00000	2,136.25	000	2.13625	1,996.140	7.60	(0.47)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,600.49	000	1.60049	0.00000	1,722.17	000	1.72217	1,600.490	7.85	(0.39)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,451.99	000	1.45199	0.00000	1,565.95	000	1.56595	1,451.990	7.97	(0.37)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	801.29	000	0.80129	0.00000	875.30	000	0.87530	801.290	8.80	(0.22)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.65272		102.95667	0.00000	8.69847		102.69919		7.25	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	863.89	000	0.86389	0.00000	813.99	000	0.81399	863.890	7.19	0.24	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.11	Call	1,218.91	000	1.21891	0.00000	1,151.48	000	1.15148	1,218.910	7.09	0.32	1,651,500.45	600	300.00
R2035	On 06/05/2027	Bond Future	8.14	Call	1,272.54	000	1.27254	0.00000	1,202.72	000	1.20272	1,272.540	7.10	0.33	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.25	Call	1,482.08	000	1.48208	0.00000	1,403.18	000	1.40318	1,482.080	7.10	0.37	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,734.63	000	1.73463	0.00000	1,646.06	000	1.64606	1,734.630	7.17	0.41	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.64	Put	2,575.65	000	2.57565	0.00000	2,719.29	000	2.71929	2,575.650	7.40	(0.49)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.72	Put	2,377.75	000	2.37775	0.00000	2,514.30	000	2.51430	2,377.750	7.48	(0.46)	(1,205,886.35)	300	300.00
R2035	On 06/05/2027	Bond Future	8.75	Call	2,853.48	000	2.85348	0.00000	2,729.92	000	2.72992	2,853.480	7.51	0.55	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,240.80	000	2.24080	0.00000	2,372.12	000	2.37212	2,240.800	7.55	(0.44)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.14	Put	1,583.71	000	1.58371	0.00000	1,686.42	000	1.68642	1,583.710	8.04	(0.33)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	9.22	Put	1,469.61	000	1.46961	0.00000	1,566.70	000	1.56670	1,469.610	8.16	(0.31)	(1,626,556.46)	600	300.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,402.77	000	1.40277	0.00000	1,496.49	000	1.49649	1,402.770	8.24	(0.30)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.68312		104.99303	0.00000	8.73099		104.73045		6.87	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	1,741.07	000	1.74107	0.00000	1,655.13	000	1.65513	1,741.070	6.75	0.38	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	3,064.66	000	3.06466	0.00000	2,938.79	000	2.93879	3,064.660	7.07	0.53	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,560.31	000	1.56031	0.00000	1,651.50	000	1.65150	1,560.310	7.87	(0.30)	0.00	0	500.00
R2035	On 04/11/2027	Bond Future	0.00		8.74101		102.40617	0.00000	8.79119		102.13846		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		8.88770		99.76415	0.00000	8.92955		99.49199		9.55	0.00	0.00	0	223,709.00

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
R2037	On	05/11/2026	Bond Future	9.46 Call	4,250.54	000	4.25054	0.00000	4,069.81	000	4.06981	4,250.540	10.91	0.78	0.00	0	4,490.00
R2037	On	05/11/2026	Bond Future	10.23 Put	151.01	000	0.15101	0.00000	183.44	000	0.18344	151.010	12.68	(0.06)	0.00	0	4,490.00
R2037	On	05/11/2026	Bond Future	10.83 Put	49.80	000	0.04980	0.00000	63.19	000	0.06319	49.800	13.88	(0.02)	0.00	0	4,490.00
R2037	On	04/02/2027	Bond Future	0.00	8.93464		97.37648	0.00000	8.97808		97.09941		9.04	0.00	0.00	0	1,550.00
R2037	On	04/02/2027	Bond Future	8.44 Call	1,081.42	000	1.08142	0.00000	1,017.90	000	1.01790	1,081.420	8.89	0.30	0.00	0	4,490.00
R2037	On	04/02/2027	Bond Future	9.31 Put	1,541.15	000	1.54115	0.00000	1,660.54	000	1.66054	1,541.150	9.91	(0.34)	0.00	0	4,490.00
R2037	On	04/02/2027	Bond Future	9.81 Put	867.01	000	0.86701	0.00000	945.35	000	0.94535	867.010	10.93	(0.21)	0.00	0	4,490.00
R2037	On	06/05/2027	Bond Future	0.00	8.98009		99.25434	0.00000	9.02521		98.97206		8.80	0.00	0.00	0	0.00
R2037	On	05/08/2027	Bond Future	0.00	9.02431		96.95741	0.00000	9.07127		96.66956		8.74	0.00	0.00	0	0.00
R2037	On	04/11/2027	Bond Future	0.00	9.08222		98.72400	0.00000	9.13110		98.43056		8.29	0.00	0.00	0	0.00
R2037	On	31/01/2037	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
R2038	On	05/11/2026	Bond Future	0.00	9.04950		114.01355	0.00000	9.09146		113.69391		10.01	0.00	0.00	0	4,232.00
R2038	On	04/02/2027	Bond Future	0.00	9.10456		116.15117	0.00000	9.14812		115.82571		8.85	0.00	0.00	0	0.00
R2038	On	06/05/2027	Bond Future	0.00	9.15358		112.90618	0.00000	9.19883		112.57452		8.79	0.00	0.00	0	0.00
R2038	On	05/08/2027	Bond Future	0.00	9.20008		115.13944	0.00000	9.24712		114.80126		8.45	0.00	0.00	0	0.00
R2038	On	04/11/2027	Bond Future	0.00	9.26607		111.75647	0.00000	9.31504		111.41180		8.65	0.00	0.00	0	0.00
R2038	On	31/03/2038	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
R2039	On	05/11/2026	Bond Future	0.00	9.20070		106.01685	0.00000	9.24261		105.70091		10.63	0.00	18,658,965.60	176	15,682.00
R2039	On	04/02/2027	Bond Future	0.00	9.25757		108.00453	0.00000	9.30099		107.68283		9.95	0.00	0.00	0	0.00
R2039	On	06/05/2027	Bond Future	0.00	9.30884		105.10674	0.00000	9.35384		104.77896		9.85	0.00	0.00	0	0.00
R2039	On	06/05/2027	Bond Future	8.94 Call	2,206.56	000	2.20656	0.00000	2,100.08	000	2.10008	2,206.560	9.59	0.39	0.00	0	250.00
R2039	On	06/05/2027	Bond Future	9.64 Put	2,559.38	000	2.55938	0.00000	2,706.86	000	2.70686	2,559.380	10.47	(0.38)	0.00	0	250.00
R2039	On	05/08/2027	Bond Future	0.00	9.35785		107.18578	0.00000	9.40453		106.85151		9.42	0.00	0.00	0	0.00
R2039	On	05/08/2027	Bond Future	8.82 Call	2,233.28	000	2.23328	0.00000	2,130.65	000	2.13065	2,233.280	9.20	0.36	0.00	0	910.00
R2039	On	05/08/2027	Bond Future	8.90 Call	2,444.04	000	2.44404	0.00000	2,334.07	000	2.33407	2,444.040	9.22	0.38	0.00	0	180.00
R2039	On	05/08/2027	Bond Future	9.53 Put	3,457.53	000	3.45753	0.00000	3,621.84	000	3.62184	3,457.530	9.77	(0.43)	0.00	0	910.00
R2039	On	05/08/2027	Bond Future	9.68 Put	3,073.13	000	3.07313	0.00000	3,224.26	000	3.22426	3,073.130	9.99	(0.39)	0.00	0	180.00
R2039	On	04/11/2027	Bond Future	0.00	9.42500		104.16205	0.00000	9.47349		103.82132		9.40	0.00	0.00	0	0.00
R2039	On	31/03/2039	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
R2040	On	06/10/2015	Price Contribution	0.00	100.00	000	0.00000	0.00000	100.00	000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On	05/11/2026	Bond Future	0.00	9.27272		100.41539	0.00000	9.31965		100.06782		11.36	0.00	0.00	0	32,979.00
R2040	On	05/11/2026	Bond Future	8.85 Call	789.29	000	0.78929	0.00000	731.51	000	0.73151	789.290	10.98	0.27	0.00	0	14,000.00
R2040	On	05/11/2026	Bond Future	9.91 Call	5,246.31	000	5.24631	0.00000	5,006.63	000	5.00663	5,246.310	12.91	0.80	0.00	0	2,300.00
R2040	On	05/11/2026	Bond Future	10.67 Put	182.44	000	0.18244	0.00000	223.07	000	0.22307	182.440	14.94	(0.06)	0.00	0	2,300.00
R2040	On	05/11/2026	Bond Future	11.27 Put	68.88	000	0.06888	0.00000	87.41	000	0.08741	68.880	16.48	(0.02)	0.00	0	2,300.00
R2040	On	04/02/2027	Bond Future	0.00	9.32670		97.78946	0.00000	9.37524		97.43556		10.79	0.00	0.00	0	54,058.00
R2040	On	04/02/2027	Bond Future	8.78 Call	1,207.78	000	1.20778	0.00000	1,128.79	000	1.12879	1,207.780	10.48	0.29	0.00	0	2,300.00
R2040	On	04/02/2027	Bond Future	9.67 Put	1,919.55	000	1.91955	0.00000	2,074.99	000	2.07499	1,919.550	11.59	(0.36)	0.00	0	2,300.00
R2040	On	04/02/2027	Bond Future	10.17 Put	1,106.44	000	1.10644	0.00000	1,210.09	000	1.21009	1,106.440	12.77	(0.22)	0.00	0	2,300.00
R2040	On	06/05/2027	Bond Future	0.00	9.37945		99.67541	0.00000	9.42968		99.31473		10.23	0.00	0.00	0	0.00
R2040	On	05/08/2027	Bond Future	0.00	9.43174		97.13620	0.00000	9.48379		96.76842		10.27	0.00	0.00	0	0.00
R2040	On	04/11/2027	Bond Future	0.00	9.49536		98.90563	0.00000	9.54928		98.53086		10.05	0.00	0.00	0	0.00
R2040	On	31/01/2040	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
R2042	On	05/11/2026	Bond Future	0.00	9.40113		106.94699	0.00000	9.44810		106.55371		12.02	0.00	20,747,716.06	194	4,116.00
R2042	On	04/02/2027	Bond Future	0.00	9.45889		108.95216	0.00000	9.50743		108.55165		10.95	0.00	0.00	0	0.00
R2042	On	06/05/2027	Bond Future	0.00	9.51153		105.94656	0.00000	9.56170		105.53844		11.21	0.00	0.00	0	0.00
R2042	On	05/08/2027	Bond Future	0.00	9.56213		108.04213	0.00000	9.61401		107.62600		10.75	0.00	0.00	0	0.00
R2042	On	04/11/2027	Bond Future	0.00	9.62882		104.90795	0.00000	9.68254		104.48385		10.76	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2042	On 31/03/2042	Price Contribution	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
R2044	On 05/11/2026	Bond Future	0.00		9.44635	96.53244	0.00000	9.48802	96.19767			12.77	0.00	10,618,568.40		110	125,265.00
R2044	On 05/11/2026	Bond Future	9.50	Put	2,064.45000	2.06445	0.00000	2,267.87000	2.26787	2,064.450	13.23	(0.46)	0.00	0.00		0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.49906	93.95895	0.00000	9.54203	93.61804			12.59	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.55050	95.77101	0.00000	9.59481	95.42364			11.95	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.60151	93.27985	0.00000	9.64726	92.92566			12.02	0.00	0.00		0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.66196	94.97899	0.00000	9.70919	94.61807			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		9.39467	95.80078	0.00000	9.43622	95.43992			13.92	0.00	0.00		0	286,105.00
R2048	On 05/11/2026	Bond Future	9.50	Put	2,031.00000	2.03100	0.00000	2,239.52000	2.23952	2,031.000	14.46	(0.43)	0.00	0.00		0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.44564	97.59668	0.00000	9.48843	97.22919			12.72	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.48838	95.03703	0.00000	9.53241	94.66249			12.72	0.00	0.00		0	260.00
R2048	On 06/05/2027	Bond Future	8.86	Call	1,893.30000	1.89330	0.00000	1,799.54000	1.79954	1,893.300	12.59	0.31	0.00	0.00		0	4,000.00
R2048	On 06/05/2027	Bond Future	9.59	Put	3,772.14000	3.77214	0.00000	3,966.05000	3.96605	3,772.140	13.28	(0.45)	0.00	0.00		0	4,000.00
R2048	On 06/05/2027	Bond Future	10.09	Put	2,427.79000	2.42779	0.00000	2,569.56000	2.56956	2,427.790	14.47	(0.31)	0.00	0.00		0	4,000.00
R2048	On 05/08/2027	Bond Future	0.00		9.52950	96.91673	0.00000	9.57483	96.53487			12.60	0.00	0.00		0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.58644	94.24561	0.00000	9.63317	93.85651			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		9.30079	124.00630	0.00000	9.34234	123.52392			14.42	0.00	0.00		0	57,273.00
R2053	On 05/11/2026	Bond Future	8.38	Call	324.63000	0.32463	0.00000	308.48000	0.30848	324.630	14.49	0.09	0.00	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	8.85	Call	1,153.17000	1.15317	0.00000	1,083.24000	1.08324	1,153.170	13.97	0.26	0.00	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	9.35	Put	2,960.54000	2.96054	0.00000	3,253.33000	3.25333	2,960.540	14.67	(0.46)	0.00	0.00		0	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.34622	126.33125	0.00000	9.38897	125.84005			13.17	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.38685	122.90433	0.00000	9.43084	122.40371			13.15	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.42526	125.33528	0.00000	9.47052	124.82495			12.70	0.00	0.00		0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.47640	121.76032	0.00000	9.52305	121.24018			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		8.74046	84.96252	0.00000	8.78228	84.72600			9.98	0.00	0.00		0	45,015.00
R209	On 04/02/2027	Bond Future	0.00		8.78423	86.55539	0.00000	8.82762	86.31458			9.04	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	602.98000	0.60298	0.00000	566.32000	0.56632	602.980	8.82	0.21	0.00	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,707.19000	1.70719	0.00000	1,829.02000	1.82902	1,707.190	9.38	(0.42)	0.00	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.82151	85.07215	0.00000	8.86655	84.82686			8.82	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,185.20000	1.18520	0.00000	1,122.06000	1.12206	1,185.200	8.51	0.31	0.00	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,583.89000	1.58389	0.00000	1,681.96000	1.68196	1,583.890	9.71	(0.33)	0.00	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.85575	86.75483	0.00000	8.90258	86.50467			8.38	0.00	0.00		0	0.00
R209	On 04/11/2027	Bond Future	0.00		8.90937	85.18696	0.00000	8.95813	84.93196			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		271.42171	271.42171	0.00000	271.39178	271.39178			0.00	0.00	0.00		0	306.00
R210	On 04/02/2027	Bond Future	0.00		276.57565	276.57565	0.00000	276.54552	276.54552			0.00	0.00	0.00		0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.31054	278.31054	0.00000	278.27994	278.27994			0.00	0.00	0.00		0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.87759	283.87759	0.00000	283.84645	283.84645			0.00	0.00	0.00		0	0.00
R210	On 04/11/2027	Bond Future	0.00		285.38478	285.38478	0.00000	285.35177	285.35177			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		8.07042	97.52865	0.00000	8.11317	97.37942			4.81	0.00	52,958,056.95		543	31,313.00

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		8.10982	99.35696	0.00000	8.15564	99.20506			4.31	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.12955	97.71938	0.00000	8.17876	97.56467			4.09	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,365.61000	1.36561	0.00000	1,296.53000	1.29653	1,365.610		4.19	0.51	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	482.32000	0.48232	0.00000	521.07000	0.52107	482.320		5.22	(0.20)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.14083	99.65213	0.00000	8.19401	99.49437			3.75	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,180.41000	1.18041	0.00000	1,117.72000	1.11772	1,180.410		3.73	0.44	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,029.57000	1.02957	0.00000	1,095.00000	1.09500	1,029.570		4.14	(0.37)	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.20081	97.91972	0.00000	8.25859	97.75882			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		9.31192	79.27439	0.00000	9.35868	78.96748			12.86	0.00	240,122,127.31	3,029	24,897.00
R214	On 04/02/2027	Bond Future	0.00		9.36540	80.76046	0.00000	9.41363	80.44791			11.71	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.41022	79.01819	0.00000	9.45993	78.69970			11.60	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.45337	80.58108	0.00000	9.50466	80.25630			11.17	0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.51440	78.75383	0.00000	9.56737	78.42289			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 :													731,763,342.21		7,316	1,658,461.00
Grand Total:													731,763,342.21		7,316	1,658,461.00