

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/08/2026

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		1,322.21400		1,322.21400	0.00000	1,318.23900	1,318.23900		0.00		0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,346.99400		1,346.99400	0.00000	1,342.94700	1,342.94700		0.00		0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,372.95600		1,372.95600	0.00000	1,368.83200	1,368.83200		0.00		0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,399.82800		1,399.82800	0.00000	1,395.62400	1,395.62400		0.00		0.00	0.00	0	0.00
AL37	On 04/11/2027	Index Future	0.00		1,425.72200		1,425.72200	0.00000	1,421.43600	1,421.43600		0.00		0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,718.84000		1,718.84000	0.00000	1,708.09300	1,708.09300		0.00		0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,751.05400		1,751.05400	0.00000	1,740.10800	1,740.10800		0.00		0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,784.80400		1,784.80400	0.00000	1,773.64900	1,773.64900		0.00		0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,819.73700		1,819.73700	0.00000	1,808.36400	1,808.36400		0.00		0.00	0.00	0	0.00
AL7T	On 04/11/2027	Index Future	0.00		1,853.39900		1,853.39900	0.00000	1,841.81000	1,841.81000		0.00		0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,445.74400		1,445.74400	0.00000	1,436.82200	1,436.82200		0.00		0.00	0.00	0	71.00
ALBI	On 04/02/2027	Index Future	0.00		1,472.83900		1,472.83900	0.00000	1,463.75300	1,463.75300		0.00		0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,501.22600		1,501.22600	0.00000	1,491.96700	1,491.96700		0.00		0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,530.60900		1,530.60900	0.00000	1,521.16900	1,521.16900		0.00		0.00	0.00	0	0.00
ALBI	On 04/11/2027	Index Future	0.00		1,558.92300		1,558.92300	0.00000	1,549.30300	1,549.30300		0.00		0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		8.95669	93.80668		0.00000	9.06144	93.30517		0.00		0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.02262	95.58785		0.00000	9.13261	95.07696		0.00		0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.07805	93.65727		0.00000	9.19361	93.13652		0.00		0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.13013	95.53072		0.00000	9.25178	94.99964		0.00		0.00	0.00	0	0.00
ES33	On 04/11/2027	Bond Future	0.00		9.21310	93.50078		0.00000	9.34139	92.95953		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		9.61670	91.47272		0.00000	9.72014	90.70780		0.00		0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.67590	93.20987		0.00000	9.78271	92.43054		0.00		0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.73150	90.76406		0.00000	9.84186	89.96962		0.00		0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.78423	92.57971		0.00000	9.89824	91.76944		0.00		0.00	0.00	0	0.00
ES42	On 04/11/2027	Bond Future	0.00		9.85329	90.02482		0.00000	9.97123	89.19915		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 05/11/2026	GOVI	0.00		1,418.41700	1,418.41700		0.00000	1,409.38500	1,409.38500		0.00		0.00	141,841,700.00	10	654.00
GOVI	On 04/02/2027	GOVI	0.00		1,445.00100	1,445.00100		0.00000	1,435.80100	1,435.80100		0.00		0.00		0	58.00
GOVI	On 06/05/2027	GOVI	0.00		1,472.85100	1,472.85100		0.00000	1,463.47600	1,463.47600		0.00		0.00		0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,501.67900	1,501.67900		0.00000	1,492.12100	1,492.12100		0.00		0.00		0	0.00
GOVI	On 04/11/2027	GOVI	0.00		1,529.45700	1,529.45700		0.00000	1,519.71800	1,519.71800		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		153.36486	153.36486		0.00000	153.50093	153.50093		0.00		0.00	0.00	0	13,269.00
I2029	On 04/02/2027	Bond Future	0.00		156.27677	156.27677		0.00000	156.41567	156.41567		0.00		0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.78880	157.78880		0.00000	157.93038	157.93038		0.00		0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.94499	160.94499		0.00000	161.08941	161.08941		0.00		0.00	0.00	0	0.00
I2029	On 04/11/2027	Bond Future	0.00		162.35120	162.35120		0.00000	162.49753	162.49753		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		119.23089	119.23089		0.00000	119.40754	119.40754		2.19		0.00	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		118.98995		118.98995	0.00000	119.16966	119.16966		2.03		0.00	0.00	0	681.00
I2031	On 06/05/2027	Bond Future	0.00		121.31170		121.31170	0.00000	121.49501	121.49501		1.84		0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.17688		121.17688	0.00000	121.36347	121.36347		1.73		0.00	0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.41496		123.41496	0.00000	123.60466	123.60466		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		148.57134		148.57134	0.00000	148.55261	148.55261		0.00		0.00	0.00	0	16,218.00
I2033	On 04/02/2027	Bond Future	0.00		151.39221		151.39221	0.00000	151.37327	151.37327		0.00		0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.70295		152.70295	0.00000	152.68350	152.68350		0.00		0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.75740		155.75740	0.00000	155.73757	155.73757		0.00		0.00	0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		156.95925		156.95925	0.00000	156.93828	156.93828		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		165.01058		165.01058	0.00000	165.47268	165.47268		0.00		0.00	0.00	0	4,103.00
I2038	On 04/02/2027	Bond Future	0.00		165.86956		165.86956	0.00000	166.34011	166.34011		0.00		0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.10581		169.10581	0.00000	169.58580	169.58580		0.00		0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.16291		170.16291	0.00000	170.65203	170.65203		0.00		0.00	0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		173.30775		173.30775	0.00000	173.80541	173.80541		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		127.40689		127.40689	0.00000	127.39091	127.39091		6.67		0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		126.87552		126.87552	0.00000	126.85883	126.85883		6.44		0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.35121		129.35121	0.00000	129.33431	129.33431		6.14		0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		128.92126		128.92126	0.00000	128.90355	128.90355		6.00		0.00	0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		131.30200		131.30200	0.00000	131.28360	131.28360		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		145.22368		145.22368	0.00000	145.20491	145.20491		0.00		0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		147.98109		147.98109	0.00000	147.96227	147.96227		0.00		0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.45333		148.45333	0.00000	148.43386	148.43386		0.00		0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.42282		151.42282	0.00000	151.40294	151.40294		0.00		0.00	0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		151.75489		151.75489	0.00000	151.73383	151.73383		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		148.87994		148.87994	0.00000	148.73651	148.73651		0.00		0.00	0.00	0	18,479.00
I2050	On 04/02/2027	Bond Future	0.00		149.17387		149.17387	0.00000	149.02734	149.02734		0.00		0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.08434		152.08434	0.00000	151.93519	151.93519		0.00		0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		152.53712		152.53712	0.00000	152.38468	152.38468		0.00		0.00	0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		155.35578		155.35578	0.00000	155.20029	155.20029		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		136.24308		136.24308	0.00000	135.77032	135.77032		9.74		0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.87927		135.87927	0.00000	135.39718	135.39718		9.44		0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		138.53066		138.53066	0.00000	138.03935	138.03935		9.05		0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		138.28439		138.28439	0.00000	137.78271	137.78271		8.87		0.00	0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		140.83827		140.83827	0.00000	140.32701	140.32701		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		462.66700		462.66700	0.00000	462.81000	462.81000		0.00		0.00	0.00	0	258.00
IGOV	On 04/02/2027	Index Future	0.00		471.45100		471.45100	0.00000	471.59700	471.59700		0.00		0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		480.64700		480.64700	0.00000	480.79600	480.79600		0.00		0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		490.16200		490.16200	0.00000	490.31400	490.31400		0.00		0.00	0.00	0	0.00
IGOV	On 04/11/2027	Index Future	0.00		499.33500		499.33500	0.00000	499.48800	499.48800		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	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		6.86939	102.70748	0.00000	6.86532	102.70794			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		7.38002	105.89440	0.00000	7.38017	105.89424			1.07	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.31673	104.03865	0.00000	7.31673	104.03865			0.85	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.11698	106.04476	0.00000	7.11678	106.04488			0.64	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.49442	102.83475	0.00000	6.49400	102.83490			0.38	0.00	0.00	0.00	0	0.00
R188	On 04/11/2027	Bond Future	0.00		4.49099	104.70889	0.00000	4.49241	104.70872			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		307.43257	307.43257	0.00000	307.39331	307.39331			0.00	0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.66858	307.66858	0.00000	307.62865	307.62865			0.00	0.00	0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		313.67137	313.67137	0.00000	313.63085	313.63085			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.22367	314.22367	0.00000	314.18177	314.18177			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/11/2027	Bond Future	0.00		320.03065	320.03065	0.00000	319.98723	319.98723			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		7.78398	102.80395	0.00000	7.87010	102.56184			3.42	0.00	0.00	0.00	0	153,581.00
R2030	On 04/02/2027	Bond Future	0.00		7.79761	100.72360	0.00000	7.89187	100.47708			3.20	0.00	0.00	0.00	0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		7.80312	102.66584	0.00000	7.90700	102.41471			2.88	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		7.79526	100.68694	0.00000	7.91106	100.43087			2.67	0.00	0.00	0.00	0	0.00
R2030	On 04/11/2027	Bond Future	0.00		7.82770	102.52239	0.00000	7.95758	102.26130			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		8.17666	101.22937	0.00000	8.26101	100.86763			6.09	0.00	0.00	0.00	0	198,548.00
R2032	On 04/02/2027	Bond Future	0.00		8.21315	103.12712	0.00000	8.30256	102.75875			5.40	0.00	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58 Call		504.22000	0.50422	0.00000	424.63000	0.42463	504.220	5.26	0.24	0.00	0.00	0	500.00	
R2032	On 04/02/2027	Bond Future	8.08 Call		1,197.31000	1.19731	0.00000	1,044.33000	1.04433	1,197.310	5.28	0.45	0.00	0.00	0	500.00	
R2032	On 04/02/2027	Bond Future	8.36 Put		1,226.40000	1.22640	0.00000	1,396.22000	1.39622	1,226.400	5.51	(0.43)	0.00	0.00	0	500.00	
R2032	On 06/05/2027	Bond Future	0.00		8.23866	100.95464	0.00000	8.33365	100.57929			5.16	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58 Call		711.82000	0.71182	0.00000	616.06000	0.61606	711.820	5.06	0.28	0.00	0.00	0	500.00	
R2032	On 06/05/2027	Bond Future	7.94 Call		1,166.81000	1.16681	0.00000	1,027.02000	1.02702	1,166.810	5.02	0.40	0.00	0.00	0	500.00	
R2032	On 06/05/2027	Bond Future	8.08 Call		1,412.33000	1.41233	0.00000	1,253.26000	1.25326	1,412.330	5.07	0.45	0.00	0.00	0	500.00	
R2032	On 06/05/2027	Bond Future	8.44 Call		2,205.05000	2.20505	0.00000	1,997.29000	1.99729	2,205.050	5.32	0.58	0.00	0.00	0	500.00	
R2032	On 06/05/2027	Bond Future	8.47 Put		1,368.79000	1.36879	0.00000	1,532.58000	1.53258	1,368.790	5.35	(0.41)	0.00	0.00	0	500.00	
R2032	On 06/05/2027	Bond Future	8.93 Put		873.71000	0.87371	0.00000	987.30000	0.98730	873.710	5.82	(0.28)	0.00	0.00	0	500.00	
R2032	On 05/08/2027	Bond Future	0.00		8.25789	102.95144	0.00000	8.35912	102.56871			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	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
											Option						
R2032	On	05/08/2027	Bond Future	7.94 Call	1,327.00	0000	1.32700	0.00000	1,179.95	0000	1.17995	1,327.000	4.66	0.41	0.00	0	500.00
R2032	On	05/08/2027	Bond Future	8.44 Call	2,312.34	0000	2.31234	0.00000	2,104.70	0000	2.10470	2,312.340	4.90	0.57	0.00	0	500.00
R2032	On	05/08/2027	Bond Future	9.08 Put	950.94	0000	0.95094	0.00000	1,063.71	0000	1.06371	950.940	5.44	(0.28)	0.00	0	500.00
R2032	On	04/11/2027	Bond Future	0.00	8.30	989	100.67073	0.00000	8.41809		100.28065		4.58	0.00	0.00	0	0.00
R2032	On	31/03/2032	Price Contribution	0.00	100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On	05/11/2026	Bond Future	0.00	8.30	352	109.38887	0.00000	8.38755		108.95847		6.64	0.00	5,906,998.98	54	9,032.00
R2033	On	04/02/2027	Bond Future	0.00	8.34	318	111.43958	0.00000	8.43176		111.00127		5.93	0.00	0.00	0	0.00
R2033	On	06/05/2027	Bond Future	0.00	8.37	315	108.54490	0.00000	8.46668		108.09823		5.76	0.00	0.00	0	0.00
R2033	On	05/08/2027	Bond Future	0.00	8.39	791	110.69184	0.00000	8.49688		110.23637		5.38	0.00	0.00	0	0.00
R2033	On	04/11/2027	Bond Future	0.00	8.45	176	107.66949	0.00000	8.55670		107.20535		5.38	0.00	0.00	0	0.00
R2033	On	31/03/2033	Price Contribution	0.00	100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On	05/11/2026	Bond Future	0.00	8.46	862	104.10751	0.00000	8.57265		103.48880		8.22	0.00	0.00	0	100,116.00
R2035	On	05/11/2026	Bond Future	7.97 Call	440.10	0000	0.44010	0.00000	328.79	0000	0.32879	440.100	7.97	0.21	0.00	0	600.00
R2035	On	05/11/2026	Bond Future	8.47 Put	1,506.88	0000	1.50688	0.00000	1,841.66	0000	1.84166	1,506.880	8.19	(0.49)	0.00	0	600.00
R2035	On	05/11/2026	Bond Future	8.80 Call	2,750.91	0000	2.75091	0.00000	2,348.23	0000	2.34823	2,750.910	8.68	0.70	0.00	0	200.00
R2035	On	05/11/2026	Bond Future	8.97 Put	568.23	0000	0.56823	0.00000	734.97	0000	0.73497	568.230	8.99	(0.23)	0.00	0	600.00
R2035	On	05/11/2026	Bond Future	9.30 Put	295.57	0000	0.29557	0.00000	393.08	0000	0.39308	295.570	9.64	(0.13)	0.00	0	200.00
R2035	On	05/11/2026	Bond Future	9.80 Put	110.41	0000	0.11041	0.00000	151.75	0000	0.15175	110.410	10.63	(0.05)	0.00	0	200.00
R2035	On	04/02/2027	Bond Future	0.00	8.51	012	106.05896	0.00000	8.61877		105.42886		7.40	0.00	0.00	0	0.00
R2035	On	04/02/2027	Bond Future	7.70 Call	542.27	0000	0.54227	0.00000	435.87	0000	0.43587	542.270	7.45	0.19	0.00	0	3,000.00
R2035	On	04/02/2027	Bond Future	7.86 Call	712.56	0000	0.71256	0.00000	577.93	0000	0.57793	712.560	7.32	0.24	0.00	0	500.00
R2035	On	04/02/2027	Bond Future	8.20 Call	1,274.83	0000	1.27483	0.00000	1,061.20	0000	1.06120	1,274.830	7.23	0.37	0.00	0	3,000.00
R2035	On	04/02/2027	Bond Future	8.36 Call	1,663.96	0000	1.66396	0.00000	1,406.28	0000	1.40628	1,663.960	7.31	0.44	0.00	0	500.00
R2035	On	04/02/2027	Bond Future	8.43 Call	1,857.58	0000	1.85758	0.00000	1,580.23	0000	1.58023	1,857.580	7.35	0.47	0.00	0	1,050.00
R2035	On	04/02/2027	Bond Future	8.67 Put	1,709.45	0000	1.70945	0.00000	1,996.14	0000	1.99614	1,709.450	7.60	(0.42)	0.00	0	500.00
R2035	On	04/02/2027	Bond Future	8.85 Put	1,358.92	0000	1.35892	0.00000	1,600.49	0000	1.60049	1,358.920	7.85	(0.35)	0.00	0	3,000.00
R2035	On	04/02/2027	Bond Future	8.93 Put	1,228.75	0000	1.22875	0.00000	1,451.99	0000	1.45199	1,228.750	7.97	(0.32)	0.00	0	1,050.00
R2035	On	04/02/2027	Bond Future	9.43 Put	667.55	0000	0.66755	0.00000	801.29	0000	0.80129	667.550	8.80	(0.19)	0.00	0	1,050.00
R2035	On	06/05/2027	Bond Future	0.00	8.53	927	103.59880	0.00000	8.65272		102.95667		7.25	0.00	0.00	0	0.00
R2035	On	06/05/2027	Bond Future	7.86 Call	1,026.53	0000	1.02653	0.00000	863.89	0000	0.86389	1,026.530	7.19	0.28	0.00	0	500.00
R2035	On	06/05/2027	Bond Future	8.11 Call	1,430.71	0000	1.43071	0.00000	1,218.91	0000	1.21891	1,430.710	7.09	0.36	0.00	0	300.00
R2035	On	06/05/2027	Bond Future	8.14 Call	1,490.91	0000	1.49091	0.00000	1,272.54	0000	1.27254	1,490.910	7.10	0.37	0.00	0	900.00
R2035	On	06/05/2027	Bond Future	8.25 Call	1,725.06	0000	1.72506	0.00000	1,482.08	0000	1.48208	1,725.060	7.10	0.41	0.00	0	500.00
R2035	On	06/05/2027	Bond Future	8.36 Call	2,003.44	0000	2.00344	0.00000	1,734.63	0000	1.73463	2,003.440	7.17	0.45	0.00	0	500.00
R2035	On	06/05/2027	Bond Future	8.64 Put	2,267.50	0000	2.26750	0.00000	2,575.65	0000	2.57565	2,267.500	7.40	(0.45)	0.00	0	900.00
R2035	On	06/05/2027	Bond Future	8.72 Put	2,087.41	0000	2.08741	0.00000	2,377.75	0000	2.37775	2,087.410	7.48	(0.42)	0.00	0	300.00
R2035	On	06/05/2027	Bond Future	8.75 Call	3,211.81	0000	3.21181	0.00000	2,853.48	0000	2.85348	3,211.810	7.51	0.59	0.00	0	500.00
R2035	On	06/05/2027	Bond Future	8.78 Put	1,963.43	0000	1.96343	0.00000	2,240.80	0000	2.24080	1,963.430	7.55	(0.40)	0.00	0	500.00
R2035	On	06/05/2027	Bond Future	9.14 Put	1,375.19	0000	1.37519	0.00000	1,583.71	0000	1.58371	1,375.190	8.04	(0.30)	0.00	0	900.00
R2035	On	06/05/2027	Bond Future	9.22 Put	1,274.17	0000	1.27417	0.00000	1,469.61	0000	1.46961	1,274.170	8.16	(0.28)	0.00	0	300.00
R2035	On	06/05/2027	Bond Future	9.27 Put	1,215.12	0000	1.21512	0.00000	1,402.77	0000	1.40277	1,215.120	8.24	(0.27)	0.00	0	500.00
R2035	On	05/08/2027	Bond Future	0.00	8.56	443	105.64783	0.00000	8.68312		104.99303		6.87	0.00	0.00	0	0.00
R2035	On	05/08/2027	Bond Future	8.25 Call	1,995.92	0000	1.99592	0.00000	1,741.07	0000	1.74107	1,995.920	6.75	0.41	0.00	0	500.00
R2035	On	05/08/2027	Bond Future	8.75 Call	3,421.89	0000	3.42189	0.00000	3,064.66	0000	3.06466	3,421.890	7.07	0.57	0.00	0	500.00
R2035	On	05/08/2027	Bond Future	9.42 Put	1,372.23	0000	1.37223	0.00000	1,560.31	0000	1.56031	1,372.230	7.87	(0.27)	0.00	0	500.00
R2035	On	04/11/2027	Bond Future	0.00	8.61	671	103.07322	0.00000	8.74101		102.40617		6.94	0.00	0.00	0	0.00
R2035	On	28/02/2035	Price Contribution	0.00	100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On	05/11/2026	Bond Future	0.00	8.78	407	100.44243	0.00000	8.88770		99.76415		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		ContractsTraded	Open Interest
R2037	On 05/11/2026	Bond Future	9.46	Call	4,786.79	000	4.78679	0.00000	4,250.54	000	4.25054	4,786.790	10.91	0.82	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	110.67	000	0.11067	0.00000	151.01	000	0.15101	110.670	12.68	(0.05)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	35.41	000	0.03541	0.00000	49.80	000	0.04980	35.410	13.88	(0.02)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.82	703	98.06735	0.00000	8.93	464	97.37648		9.04	0.00	0.00	0	1,550.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,298.25	000	1.29825	0.00000	1,081.42	000	1.08142	1,298.250	8.89	0.34	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,310.08	000	1.31008	0.00000	1,541.15	000	1.54115	1,310.080	9.91	(0.30)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	726.90	000	0.72690	0.00000	867.01	000	0.86701	726.900	10.93	(0.18)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.86	830	99.95843	0.00000	8.98	009	99.25434		8.80	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		8.90	797	97.67541	0.00000	9.02	431	96.95741		8.74	0.00	0.00	0	0.00
R2037	On 04/11/2027	Bond Future	0.00		8.96	123	99.45541	0.00000	9.08	222	98.72400		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		8.94	572	114.80953	0.00000	9.04	950	114.01355		10.01	0.00	0.00	0	4,232.00
R2038	On 04/02/2027	Bond Future	0.00		8.99	681	116.96186	0.00000	9.10	456	116.15117		8.85	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.04	166	113.73235	0.00000	9.15	358	112.90618		8.79	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.08	374	115.98192	0.00000	9.20	008	115.13944		8.45	0.00	0.00	0	0.00
R2038	On 04/11/2027	Bond Future	0.00		9.14	503	112.61475	0.00000	9.26	607	111.75647		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		9.10	221	106.76461	0.00000	9.20	070	106.01685		10.63	0.00	0.00	0	15,682.00
R2039	On 04/02/2027	Bond Future	0.00		9.15	552	108.76613	0.00000	9.25	757	108.00453		9.95	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.20	307	105.88287	0.00000	9.30	884	105.10674		9.85	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,515.93	000	2.51593	0.00000	2,206.56	000	2.20656	2,515.930	9.59	0.42	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,270.05	000	2.27005	0.00000	2,559.38	000	2.55938	2,270.050	10.47	(0.35)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.24	816	107.97716	0.00000	9.35	785	107.18578		9.42	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,524.47	000	2.52447	0.00000	2,233.28	000	2.23328	2,524.470	9.20	0.39	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,753.73	000	2.75373	0.00000	2,444.04	000	2.44404	2,753.730	9.22	0.41	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,121.03	000	3.12103	0.00000	3,457.53	000	3.45753	3,121.030	9.77	(0.40)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,767.23	000	2.76723	0.00000	3,073.13	000	3.07313	2,767.230	9.99	(0.36)	0.00	0	180.00
R2039	On 04/11/2027	Bond Future	0.00		9.31	114	104.96828	0.00000	9.42	500	104.16205		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		9.16	932	101.18736	0.00000	9.27	272	100.41539		11.36	0.00	0.00	0	32,979.00
R2040	On 05/11/2026	Bond Future	8.85	Call	1,005.01	000	1.00501	0.00000	789.29	000	0.78929	1,005.010	10.98	0.32	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,866.65	000	5.86665	0.00000	5,246.31	000	5.24631	5,866.650	12.91	0.84	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	135.54	000	0.13554	0.00000	182.44	000	0.18244	135.540	14.94	(0.05)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	50.06	000	0.05006	0.00000	68.88	000	0.06888	50.060	16.48	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.21	973	98.57578	0.00000	9.32	670	97.78946		10.79	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,444.31	000	1.44431	0.00000	1,207.78	000	1.20778	1,444.310	10.48	0.33	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,645.69	000	1.64569	0.00000	1,919.55	000	1.91955	1,645.690	11.59	(0.32)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	936.48	000	0.93648	0.00000	1,106.44	000	1.10644	936.480	12.77	(0.19)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.26	878	100.47673	0.00000	9.37	945	99.67541		10.23	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.31	707	97.95337	0.00000	9.43	174	97.13620		10.27	0.00	0.00	0	0.00
R2040	On 04/11/2027	Bond Future	0.00		9.37	663	99.73807	0.00000	9.49	536	98.90563		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		9.29	771	107.82060	0.00000	9.40	113	106.94699		12.02	0.00	59,301,330.00	550	4,116.00
R2042	On 04/02/2027	Bond Future	0.00		9.35	202	109.84192	0.00000	9.45	889	108.95216		10.95	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.40	107	106.85340	0.00000	9.51	153	105.94656		11.21	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.44	791	108.96692	0.00000	9.56	213	108.04213		10.75	0.00	0.00	0	0.00
R2042	On 04/11/2027	Bond Future	0.00		9.51	064	105.84992	0.00000	9.62	882	104.90795		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		9.33297	97.45245	0.00000	9.44635	96.53244			12.77	0.00	122,984,991.90		1,262	125,265.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,656.78000	1.65678	0.00000	2,064.45000	2.06445	1,656.780	13.23	(0.39)	0.00	0	15,000.00		
R2044	On 04/02/2027	Bond Future	0.00		9.38214	94.89607	0.00000	9.49906	93.95895			12.59	0.00	0.00		0	0.00
R2044	On 06/05/2027	Bond Future	0.00		9.42993	96.72608	0.00000	9.55050	95.77101			11.95	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.47703	94.25384	0.00000	9.60151	93.27985			12.02	0.00	0.00		0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.53354	95.97103	0.00000	9.66196	94.97899			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		9.29172	96.70448	0.00000	9.39467	95.80078			13.92	0.00	0.00		0	286,105.00
R2048	On 05/11/2026	Bond Future	9.50	Put	1,652.96000	1.65296	0.00000	2,031.00000	2.03100	1,652.960	14.46	(0.37)	0.00	0	400.00		
R2048	On 04/02/2027	Bond Future	0.00		9.33962	98.51718	0.00000	9.44564	97.59668			12.72	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.37931	95.97517	0.00000	9.48838	95.03703			12.72	0.00	0.00		0	260.00
R2048	On 06/05/2027	Bond Future	8.86	Call	2,193.51000	2.19351	0.00000	1,893.30000	1.89330	2,193.510	12.59	0.34	0.00	0	4,000.00		
R2048	On 06/05/2027	Bond Future	9.59	Put	3,362.57000	3.36257	0.00000	3,772.14000	3.77214	3,362.570	13.28	(0.41)	0.00	0	4,000.00		
R2048	On 06/05/2027	Bond Future	10.09	Put	2,143.88000	2.14388	0.00000	2,427.79000	2.42779	2,143.880	14.47	(0.28)	0.00	0	4,000.00		
R2048	On 05/08/2027	Bond Future	0.00		9.41721	97.87343	0.00000	9.52950	96.91673			12.60	0.00	0.00		0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.47075	95.22012	0.00000	9.58644	94.24561			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		9.18762	125.33656	0.00000	9.30079	124.00630			14.42	0.00	0.00		0	57,273.00
R2053	On 05/11/2026	Bond Future	8.38	Call	451.75000	0.45175	0.00000	324.63000	0.32463	451.750	14.49	0.12	0.00	0	530.00		
R2053	On 05/11/2026	Bond Future	8.85	Call	1,512.05000	1.51205	0.00000	1,153.17000	1.15317	1,512.050	13.97	0.31	0.00	0	530.00		
R2053	On 05/11/2026	Bond Future	9.35	Put	2,370.95000	2.37095	0.00000	2,960.54000	2.96054	2,370.950	14.67	(0.39)	0.00	0	530.00		
R2053	On 04/02/2027	Bond Future	0.00		9.22978	127.68625	0.00000	9.34622	126.33125			13.17	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.26707	124.28522	0.00000	9.38685	122.90433			13.15	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.30201	126.74353	0.00000	9.42526	125.33528			12.70	0.00	0.00		0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.34949	123.19463	0.00000	9.47640	121.76032			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		8.63687	85.55202	0.00000	8.74046	84.96252			9.98	0.00	7,186,369.68		84	44,983.00
R209	On 04/02/2027	Bond Future	0.00		8.67672	87.15583	0.00000	8.78423	86.55539			9.04	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	736.51000	0.73651	0.00000	602.98000	0.60298	736.510	8.82	0.25	0.00	0	3,237.00		
R209	On 04/02/2027	Bond Future	8.96	Put	1,463.54000	1.46354	0.00000	1,707.19000	1.70719	1,463.540	9.38	(0.37)	0.00	0	3,237.00		
R209	On 06/05/2027	Bond Future	0.00		8.70986	85.68408	0.00000	8.82151	85.07215			8.82	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,384.53000	1.38453	0.00000	1,185.20000	1.18520	1,384.530	8.51	0.35	0.00	0	4,620.00		
R209	On 06/05/2027	Bond Future	9.32	Put	1,385.31000	1.38531	0.00000	1,583.89000	1.58389	1,385.310	9.71	(0.30)	0.00	0	4,620.00		
R209	On 05/08/2027	Bond Future	0.00		8.73969	87.37883	0.00000	8.85575	86.75483			8.38	0.00	0.00		0	0.00
R209	On 04/11/2027	Bond Future	0.00		8.78861	85.82269	0.00000	8.90937	85.18696			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		271.36777	271.36777	0.00000	271.42171	271.42171			0.00	0.00	0.00		0	306.00
R210	On 04/02/2027	Bond Future	0.00		276.52029	276.52029	0.00000	276.57565	276.57565			0.00	0.00	0.00		0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.25432	278.25432	0.00000	278.31054	278.31054			0.00	0.00	0.00		0	0.00
R210	On 05/08/2027	Bond Future	0.00		283.82021	283.82021	0.00000	283.87759	283.87759			0.00	0.00	0.00		0	0.00
R210	On 04/11/2027	Bond Future	0.00		285.32782	285.32782	0.00000	285.38478	285.38478			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		7.98552	97.82585	0.00000	8.07042	97.52865			4.81	0.00	1,663,039.45		17	31,330.00

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		8.01880	99.65957	0.00000	8.10982	99.35696			4.31	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.03176	98.02772	0.00000	8.12955	97.71938			4.09	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	1,524.84000	1.52484	0.00000	1,365.61000	1.36561	1,524.840		4.19	0.54	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	421.85000	0.42185	0.00000	482.32000	0.48232	421.850		5.22	(0.18)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.03517	99.96652	0.00000	8.14083	99.65213			3.75	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	1,323.60000	1.32360	0.00000	1,180.41000	1.18041	1,323.600		3.73	0.48	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	917.13000	0.91713	0.00000	1,029.57000	1.02957	917.130		4.14	(0.34)	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.08608	98.24019	0.00000	8.20081	97.91972			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		9.20882	79.95708	0.00000	9.31192	79.27439			12.86	0.00	252,664,372.80	3,160	28,057.00
R214	On 04/02/2027	Bond Future	0.00		9.25906	81.45580	0.00000	9.36540	80.76046			11.71	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.30061	79.72689	0.00000	9.41022	79.01819			11.60	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.34030	81.30374	0.00000	9.45337	80.58108			11.17	0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.39768	79.48997	0.00000	9.51440	78.75383			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 :													591,548,802.81		5,137	1,661,608.00
Grand Total:													591,548,802.81		5,137	1,661,608.00