

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/09/2026

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		1,301.33500		1,301.33500	0.00000	1,306.71100	1,306.71100		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,325.83000		1,325.83000	0.00000	1,331.31700	1,331.31700		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,351.63000		1,351.63000	0.00000	1,357.22900	1,357.22900		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,378.33700		1,378.33700	0.00000	1,384.04900	1,384.04900		0.00		0.00	0	0.00
AL37	On 04/11/2027	Index Future	0.00		1,404.69800		1,404.69800	0.00000	1,410.51100	1,410.51100		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,679.13100		1,679.13100	0.00000	1,690.53400	1,690.53400		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,710.73700		1,710.73700	0.00000	1,722.36700	1,722.36700		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,744.02700		1,744.02700	0.00000	1,755.89200	1,755.89200		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,778.48700		1,778.48700	0.00000	1,790.58900	1,790.58900		0.00		0.00	0	0.00
AL7T	On 04/11/2027	Index Future	0.00		1,812.50100		1,812.50100	0.00000	1,824.82400	1,824.82400		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,417.04100		1,417.04100	0.00000	1,426.63000	1,426.63000		0.00		0.00	0	71.00
ALBI	On 04/02/2027	Index Future	0.00		1,443.71400		1,443.71400	0.00000	1,453.49400	1,453.49400		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,471.80700		1,471.80700	0.00000	1,481.78500	1,481.78500		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,500.88800		1,500.88800	0.00000	1,511.06600	1,511.06600		0.00		0.00	0	0.00
ALBI	On 04/11/2027	Index Future	0.00		1,529.59400		1,529.59400	0.00000	1,539.95700	1,539.95700		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.35329		91.92563	0.00000	9.24109	92.45292		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.43754		93.67884	0.00000	9.31961	94.21640		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.51021		91.72832	0.00000	9.38622	92.27660		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.58108		93.58083	0.00000	9.45048	94.14027		0.00		0.00	0	0.00
ES33	On 04/11/2027	Bond Future	0.00		9.67407		91.57409	0.00000	9.53646	92.14402		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		9.96456		88.93742	0.00000	9.85318	89.73777		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		10.03418		90.63397	0.00000	9.91906	91.44982		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		10.09939		88.15494	0.00000	9.98035	88.98701		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		10.16194		89.93545	0.00000	10.03889	90.78434		0.00		0.00	0	0.00
ES42	On 04/11/2027	Bond Future	0.00		10.23538		87.38949	0.00000	10.10814	88.25444		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		1,389.63200		1,389.63200	0.00000	1,399.33000	1,399.33000		0.00		0.00 805,986,560.00	58	696.00
GOVI	On 04/02/2027	GOVI	0.00		1,415.79000		1,415.79000	0.00000	1,425.68000	1,425.68000		0.00		0.00	0	47.00
GOVI	On 06/05/2027	GOVI	0.00		1,443.34000		1,443.34000	0.00000	1,453.43000	1,453.43000		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,471.85800		1,471.85800	0.00000	1,482.15000	1,482.15000		0.00		0.00	0	0.00
GOVI	On 04/11/2027	GOVI	0.00		1,500.00900		1,500.00900	0.00000	1,510.48800	1,510.48800		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		153.16529		153.16529	0.00000	153.21644	153.21644		0.00		0.00 42,733,115.91	279	13,269.00
I2029	On 04/02/2027	Bond Future	0.00		156.08650		156.08650	0.00000	156.13900	156.13900		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.62363		157.62363	0.00000	157.67745	157.67745		0.00		0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.80665		160.80665	0.00000	160.86162	160.86162		0.00		0.00	0	0.00
I2029	On 04/11/2027	Bond Future	0.00		162.31096		162.31096	0.00000	162.36672	162.36672		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		119.11073		119.11073	0.00000	119.09201	119.09201		2.18		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		118.87738		118.87738	0.00000	118.85865	118.85865		2.01		0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.21945		121.21945	0.00000	121.20057	121.20057		1.81		0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.10536		121.10536	0.00000	121.08625	121.08625		1.70		0.00	0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.41965		123.41965	0.00000	123.39988	123.39988		1.53		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		148.64014		148.64014	0.00000	148.65962	148.65962		0.00		0.00	0.00	0	16,181.00
I2033	On 04/02/2027	Bond Future	0.00		151.47495		151.47495	0.00000	151.49518	151.49518		0.00		0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.81531		152.81531	0.00000	152.83619	152.83619		0.00		0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.90123		155.90123	0.00000	155.92260	155.92260		0.00		0.00	0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		157.20321		157.20321	0.00000	157.22469	157.22469		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		165.20658		165.20658	0.00000	164.85980	164.85980		0.00		0.00	0.00	0	4,091.00
I2038	On 04/02/2027	Bond Future	0.00		166.08320		166.08320	0.00000	165.73016	165.73016		0.00		0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.35501		169.35501	0.00000	168.99530	168.99530		0.00		0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.44881		170.44881	0.00000	170.08210	170.08210		0.00		0.00	0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		173.70728		173.70728	0.00000	173.33313	173.33313		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		127.58559		127.58559	0.00000	127.27823	127.27823		6.62		0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.06809		127.06809	0.00000	126.75513	126.75513		6.37		0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.57154		129.57154	0.00000	129.25272	129.25272		6.04		0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.17022		129.17022	0.00000	128.84512	128.84512		5.91		0.00	0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		131.63829		131.63829	0.00000	131.30663	131.30663		5.65		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		145.04982		145.04982	0.00000	145.44931	145.44931		0.00		0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		147.81620		147.81620	0.00000	148.22379	148.22379		0.00		0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.31219		148.31219	0.00000	148.72815	148.72815		0.00		0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.30719		151.30719	0.00000	151.73152	151.73152		0.00		0.00	0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		151.73172		151.73172	0.00000	152.16402	152.16402		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		148.84611		148.84611	0.00000	149.19485	149.19485		0.00		0.00	0.00	0	18,479.00
I2050	On 04/02/2027	Bond Future	0.00		149.15156		149.15156	0.00000	149.50744	149.50744		0.00		0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.08993		152.08993	0.00000	152.45285	152.45285		0.00		0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		152.57105		152.57105	0.00000	152.94148	152.94148		0.00		0.00	0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		155.48763		155.48763	0.00000	155.86499	155.86499		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		135.74532		135.74532	0.00000	135.49738	135.49738		9.74		0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		135.38324		135.38324	0.00000	135.13117	135.13117		9.41		0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		138.05060		138.05060	0.00000	137.79370	137.79370		8.98		0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.82043		137.82043	0.00000	137.55858	137.55858		8.81		0.00	0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		140.45411		140.45411	0.00000	140.18687	140.18687		8.48		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		462.60100		462.60100	0.00000	462.69700	462.69700		0.00		0.00	0.00	0	258.00
IGOV	On 04/02/2027	Index Future	0.00		471.42200		471.42200	0.00000	471.52200	471.52200		0.00		0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		480.70600		480.70600	0.00000	480.81000	480.81000		0.00		0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		490.31300		490.31300	0.00000	490.42000	490.42000		0.00		0.00	0.00	0	0.00
IGOV	On 04/11/2027	Index Future	0.00		499.79600		499.79600	0.00000	499.90200	499.90200		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		7.07799		102.68360	0.00000	7.09854	102.68125		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		7.43652		105.83544	0.00000	7.43674	105.83522		1.00		0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.37997		103.98548	0.00000	7.37995	103.98549		0.81		0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.17450		106.01014	0.00000	7.17417	106.01033		0.61		0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.53742		102.81913	0.00000	6.53672	102.81938		0.34		0.00	0.00	0	0.00
R188	On 04/11/2027	Bond Future	0.00		4.06500		104.75998	0.00000	4.06471	104.76001		0.09		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		307.43620		307.43620	0.00000	307.57695	307.57695		0.00		0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.69812		307.69812	0.00000	307.84234	307.84234		0.00		0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		313.75954		313.75954	0.00000	313.90707	313.90707		0.00		0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.37134		314.37134	0.00000	314.52219	314.52219		0.00		0.00	0.00	0	0.00
R202	On 04/11/2027	Bond Future	0.00		320.38108		320.38108	0.00000	320.53422	320.53422		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		8.22430		101.57359	0.00000	8.10926	101.89324		3.56		0.00	0.00	0	147,335.00
R2030	On 04/02/2027	Bond Future	0.00		8.27661		99.47861	0.00000	8.15049	99.80455		3.23		0.00	0.00	0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		8.32350		101.41563	0.00000	8.18432	101.74810		2.85		0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.36672		99.43122	0.00000	8.21148	99.77037		2.64		0.00	0.00	0	0.00
R2030	On 04/11/2027	Bond Future	0.00		8.43537		101.30827	0.00000	8.26156	101.65362		2.43		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		8.62695		99.31680	0.00000	8.50873	99.81454		6.46		0.00	0.00	0	200,143.00
R2032	On 04/02/2027	Bond Future	0.00		8.68870		101.18688	0.00000	8.56323	101.69427		5.58		0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	161.81000		0.16181	0.00000	227.18000	0.22718	161.810	5.47		0.10	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	464.28000		0.46428	0.00000	609.31000	0.60931	464.280	5.33		0.24	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	2,161.02000		2.16102	0.00000	1,863.13000	1.86313	2,161.020	5.47		(0.64)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.73933		98.99562	0.00000	8.60590	99.51306		5.17		0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	282.25000		0.28225	0.00000	368.26000	0.36826	282.250	5.14		0.14	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	497.51000		0.49751	0.00000	631.38000	0.63138	497.510	4.99		0.22	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	625.19000		0.62519	0.00000	782.83000	0.78283	625.190	4.99		0.27	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	1,115.90000		1.11590	0.00000	1,343.82000	1.34382	1,115.900	5.13		0.40	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	2,214.68000		2.21468	0.00000	1,931.17000	1.93117	2,214.680	5.15		(0.59)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	1,417.48000		1.41748	0.00000	1,220.03000	1.22003	1,417.480	5.59		(0.43)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.78652		100.97252	0.00000	8.64425	101.50033		4.72		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	615.30	0000	0.61530	0.00000	760.62	0000	0.76062	615.300	4.59	0.24	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	1,223.07	0000	1.22307	0.00000	1,452.11	0000	1.45211	1,223.070	4.69	0.40	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	1,464.12	0000	1.46412	0.00000	1,270.52	0000	1.27052	1,464.120	5.17	(0.40)	0.00	0	500.00
R2032	On 04/11/2027	Bond Future	0.00		8.85632		98.71979	0.00000	8.70443		99.25735		4.52	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		8.72610		107.24626	0.00000	8.61338		107.81248		7.01	0.00	0.00	0	10,811.00
R2033	On 04/02/2027	Bond Future	0.00		8.78705		109.26568	0.00000	8.66809		109.84282		6.12	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.83774		106.34907	0.00000	8.71202		106.93763		5.76	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.88515		108.47286	0.00000	8.75205		109.07324		5.31	0.00	0.00	0	0.00
R2033	On 04/11/2027	Bond Future	0.00		8.95213		105.47903	0.00000	8.81113		106.09052		5.30	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		8.86846		101.75563	0.00000	8.75631		102.40821		8.67	0.00	0.00	0	100,487.00
R2035	On 05/11/2026	Bond Future	7.97	Call	73.84	0000	0.07384	0.00000	131.63	0000	0.13163	73.840	8.44	0.05	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,787.76	0000	2.78776	0.00000	2,345.28	0000	2.34528	2,787.760	8.33	(0.76)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	1,155.28	0000	1.15528	0.00000	1,518.62	0000	1.51862	1,155.280	8.76	0.46	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	1,111.67	0000	1.11167	0.00000	894.25	0000	0.89425	1,111.670	9.07	(0.43)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	559.28	0000	0.55928	0.00000	445.18	0000	0.44518	559.280	9.74	(0.25)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	189.91	0000	0.18991	0.00000	152.36	0000	0.15236	189.910	10.83	(0.10)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.92645		103.67145	0.00000	8.80919		104.33656		7.64	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	190.34	0000	0.19034	0.00000	263.64	0000	0.26364	190.340	7.72	0.08	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	261.20	0000	0.26120	0.00000	356.28	0000	0.35628	261.200	7.56	0.11	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	519.92	0000	0.51992	0.00000	681.79	0000	0.68179	519.920	7.35	0.20	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	724.73	0000	0.72473	0.00000	929.10	0000	0.92910	724.730	7.36	0.26	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	835.64	0000	0.83564	0.00000	1,060.37	0000	1.06037	835.640	7.39	0.29	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	2,788.90	0000	2.78890	0.00000	2,422.89	0000	2.42289	2,788.900	7.57	(0.61)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,241.94	0000	2.24194	0.00000	1,931.68	0000	1.93168	2,241.940	7.78	(0.52)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	2,032.64	0000	2.03264	0.00000	1,746.00	0000	1.74600	2,032.640	7.89	(0.49)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	1,100.45	0000	1.10045	0.00000	934.33	0000	0.93433	1,100.450	8.71	(0.30)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.97072		101.18418	0.00000	8.84818		101.86246		7.25	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	452.03	0000	0.45203	0.00000	574.93	0000	0.57493	452.030	7.23	0.15	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.11	Call	666.05	0000	0.66605	0.00000	832.45	0000	0.83245	666.050	7.08	0.21	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	8.14	Call	696.87	0000	0.69687	0.00000	869.12	0000	0.86912	696.870	7.06	0.22	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.25	Call	819.90	0000	0.81990	0.00000	1,014.69	0000	1.01469	819.900	7.00	0.25	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	985.21	0000	0.98521	0.00000	1,206.19	0000	1.20619	985.210	7.03	0.29	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.64	Put	3,373.83	0000	3.37383	0.00000	2,988.28	0000	2.98828	3,373.830	7.17	(0.61)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.72	Put	3,114.09	0000	3.11409	0.00000	2,749.56	0000	2.74956	3,114.090	7.23	(0.58)	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	8.75	Call	1,794.67	0000	1.79467	0.00000	2,116.25	0000	2.11625	1,794.670	7.25	0.43	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,933.20	0000	2.93320	0.00000	2,584.40	0000	2.58440	2,933.200	7.29	(0.56)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.14	Put	2,054.17	0000	2.05417	0.00000	1,793.06	0000	1.79306	2,054.170	7.74	(0.43)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	9.22	Put	1,899.35	0000	1.89935	0.00000	1,655.50	0000	1.65550	1,899.350	7.86	(0.40)	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,809.47	0000	1.80947	0.00000	1,575.94	0000	1.57594	1,809.470	7.93	(0.39)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		9.01233		103.20475	0.00000	8.88408		103.89656		6.77	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	1,023.95	0000	1.02395	0.00000	1,233.71	0000	1.23371	1,023.950	6.57	0.27	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	1,997.53	0000	1.99753	0.00000	2,319.86	0000	2.31986	1,997.530	6.77	0.43	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,936.50	0000	1.93650	0.00000	1,705.51	0000	1.70551	1,936.500	7.52	(0.37)	0.00	0	500.00
R2035	On 04/11/2027	Bond Future	0.00		9.07327		100.65030	0.00000	8.93903		101.35498		6.64	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		9.14656		98.09682	0.00000	9.03474		98.81237		10.04	0.00	0.00	0	225,167.00

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	2,782.52	000	2.78252	0.00000	3,337.79	000	3.33779	2,782.520	11.02	0.69	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	162.20	000	0.16220	0.00000	131.97	000	0.13197	162.200	12.95	(0.07)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	47.03	000	0.04703	0.00000	39.66	000	0.03966	47.030	14.43	(0.02)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.20	228	95.68595	0.00000	9.08	606	96.41522		9.32	0.00	0.00	0	1,550.00
R2037	On 04/02/2027	Bond Future	8.44	Call	572.15	000	0.57215	0.00000	746.34	000	0.74634	572.150	9.04	0.20	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	2,019.48	000	2.01948	0.00000	1,738.34	000	1.73834	2,019.480	9.83	(0.44)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,109.06	000	1.10906	0.00000	946.64	000	0.94664	1,109.060	10.85	(0.27)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.25	531	97.54924	0.00000	9.13	449	98.29286		8.51	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.30	775	95.23701	0.00000	9.18	196	95.99551		8.36	0.00	0.00	0	0.00
R2037	On 04/11/2027	Bond Future	0.00		9.36	635	97.03450	0.00000	9.23	560	97.80711		8.14	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		9.31	148	112.03831	0.00000	9.19	974	112.87487		10.52	0.00	0.00	0	5,010.00
R2038	On 04/02/2027	Bond Future	0.00		9.37	550	114.14789	0.00000	9.25	936	115.00049		9.05	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.43	225	110.88508	0.00000	9.31	152	111.75445		8.61	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.48	687	113.09945	0.00000	9.36	130	113.98626		8.23	0.00	0.00	0	0.00
R2038	On 04/11/2027	Bond Future	0.00		9.55	388	109.75166	0.00000	9.42	331	110.65495		8.29	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		9.43	648	104.25662	0.00000	9.32	488	105.08457		11.10	0.00	0.00	0	15,682.00
R2039	On 04/02/2027	Bond Future	0.00		9.50	086	106.21967	0.00000	9.38	510	107.06356		9.92	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.55	841	103.30686	0.00000	9.43	834	104.16733		9.54	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	1,391.50	000	1.39150	0.00000	1,681.02	000	1.68102	1,391.500	9.36	0.30	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	3,044.78	000	3.04478	0.00000	2,690.64	000	2.69064	3,044.780	10.11	(0.46)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.61	399	105.36991	0.00000	9.48	940	106.24761		9.28	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	1,461.39	000	1.46139	0.00000	1,734.39	000	1.73439	1,461.390	8.95	0.28	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	1,607.87	000	1.60787	0.00000	1,900.46	000	1.90046	1,607.870	8.92	0.30	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	4,009.60	000	4.00960	0.00000	3,597.56	000	3.59756	4,009.600	9.32	(0.51)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,545.54	000	3.54554	0.00000	3,172.73	000	3.17273	3,545.540	9.53	(0.46)	0.00	0	180.00
R2039	On 04/11/2027	Bond Future	0.00		9.68	103	102.38046	0.00000	9.55	178	103.27447		9.21	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		9.47	350	98.94053	0.00000	9.36	196	99.75596		11.50	0.00	0.00	0	34,103.00
R2040	On 05/11/2026	Bond Future	8.85	Call	299.89	000	0.29989	0.00000	468.06	000	0.46806	299.890	11.24	0.14	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	9.00	Call	489.06	000	0.48906	0.00000	724.41	000	0.72441	489.060	11.23	0.21	0.00	0	7,250.00
R2040	On 05/11/2026	Bond Future	9.91	Call	3,854.30	000	3.85430	0.00000	4,525.06	000	4.52506	3,854.300	13.09	0.75	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	162.23	000	0.16223	0.00000	133.83	000	0.13383	162.230	15.28	(0.06)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	49.98	000	0.04998	0.00000	42.76	000	0.04276	49.980	16.94	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.53	338	96.29503	0.00000	9.41	789	97.12609		10.78	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	718.08	000	0.71808	0.00000	926.41	000	0.92641	718.080	10.60	0.21	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,298.23	000	2.29823	0.00000	1,988.15	000	1.98815	2,298.230	11.52	(0.43)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,284.55	000	1.28455	0.00000	1,103.42	000	1.10342	1,284.550	12.71	(0.26)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.59	083	98.17019	0.00000	9.47	126	99.01759		10.24	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.64	815	95.61981	0.00000	9.52	420	96.48423		10.09	0.00	0.00	0	0.00
R2040	On 04/11/2027	Bond Future	0.00		9.71	021	97.42429	0.00000	9.58	194	98.30484		9.60	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		9.58	541	105.41633	0.00000	9.47	396	106.33811		12.62	0.00	0.00	0	5,803.00
R2042	On 04/02/2027	Bond Future	0.00		9.64	838	107.40130	0.00000	9.53	311	108.34067		11.28	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.70	502	104.38537	0.00000	9.58	580	105.34323		10.87	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.75	975	106.46994	0.00000	9.63	642	107.44700		10.29	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 04/11/2027	Bond Future	0.00		9.82451		103.37517	0.00000	9.69696	104.37044		10.57	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		9.58604		95.41723	0.00000	9.47975	96.26397		13.43	0.00	0.00		0	129,270.00
R2044	On 05/11/2026	Bond Future	9.50 Put		2,297.80000		2.29780	0.00000	1,920.13000	1.92013	2,297.800	13.43	(0.55)	0.00		0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.64219		92.83059	0.00000	9.53249	93.69357		12.60	0.00	0.00		0	0.00
R2044	On 04/02/2027	Bond Future	10.00 Put		1,964.73000		1.96473	0.00000	1,710.76000	1.71076	1,964.730	13.77	(0.35)	0.00		0	16,000.00
R2044	On 06/05/2027	Bond Future	0.00		9.69590		94.63836	0.00000	9.58272	95.51823		11.60	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.74932		92.14275	0.00000	9.63243	93.04025		11.52	0.00	0.00		0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.80642		93.88161	0.00000	9.68589	94.79586		11.01	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		9.54502		94.50536	0.00000	9.43370	95.46174		14.13	0.00	0.00		0	297,910.00
R2048	On 05/11/2026	Bond Future	9.00 Call		463.36000		0.46336	0.00000	701.99000	0.70199	463.360	13.89	0.18	0.00		0	539.00
R2048	On 05/11/2026	Bond Future	9.50 Put		2,291.25000		2.29125	0.00000	1,889.81000	1.88981	2,291.250	14.68	(0.52)	0.00		0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.59964		96.28472	0.00000	9.48491	97.25933		13.15	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.64481		93.71711	0.00000	9.52671	94.71084		12.70	0.00	0.00		0	260.00
R2048	On 06/05/2027	Bond Future	8.86 Call		1,319.04000		1.31904	0.00000	1,605.58000	1.60558	1,319.040	12.34	0.25	0.00		0	4,000.00
R2048	On 06/05/2027	Bond Future	9.59 Put		4,099.43000		4.09943	0.00000	3,649.29000	3.64929	4,099.430	12.89	(0.50)	0.00		0	4,000.00
R2048	On 06/05/2027	Bond Future	10.09 Put		2,580.59000		2.58059	0.00000	2,280.43000	2.28043	2,580.590	14.09	(0.34)	0.00		0	4,000.00
R2048	On 05/08/2027	Bond Future	0.00		9.68845		95.58857	0.00000	9.56682	96.60216		12.06	0.00	0.00		0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.74283		92.95350	0.00000	9.61757	93.98612		12.08	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		9.40106		122.84764	0.00000	9.28972	124.13536		14.67	0.00	0.00		0	59,203.00
R2053	On 05/11/2026	Bond Future	8.38 Call		114.46000		0.11446	0.00000	204.93000	0.20493	114.460	14.85	0.04	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	8.85 Call		590.12000		0.59012	0.00000	901.86000	0.90186	590.120	14.22	0.17	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	9.35 Put		3,074.02000		3.07402	0.00000	2,527.51000	2.52751	3,074.020	14.94	(0.52)	0.00		0	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.44857		125.16077	0.00000	9.33393	126.47309		13.21	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.49017		121.73401	0.00000	9.37217	123.07216		12.79	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.52952		124.16510	0.00000	9.40808	125.52995		12.18	0.00	0.00		0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.57657		120.64809	0.00000	9.45159	122.03848		12.57	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		9.03566		83.31086	0.00000	8.92385	83.93156		10.12	0.00	144,544,342.10		1,735	45,175.00
R209	On 04/02/2027	Bond Future	0.00		9.08949		84.87956	0.00000	8.97335	85.51214		9.35	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call		272.87000		0.27287	0.00000	368.33000	0.36833	272.870	9.03	0.12	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put		2,350.61000		2.35061	0.00000	2,042.60000	2.04260	2,350.610	9.29	(0.55)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.13573		83.37950	0.00000	9.01503	84.02458		8.84	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call		662.40000		0.66240	0.00000	821.52000	0.82152	662.400	8.53	0.21	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put		2,020.68000		2.02068	0.00000	1,776.05000	1.77605	2,020.680	9.36	(0.42)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		9.17945		85.04454	0.00000	9.05393	85.70253		8.27	0.00	0.00		0	0.00
R209	On 04/11/2027	Bond Future	0.00		9.23547		83.49968	0.00000	9.10495	84.16990		8.09	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		272.00718		272.00718	0.00000	271.88559	271.88559		0.00	0.00	0.00		0	306.00
R210	On 04/02/2027	Bond Future	0.00		277.19499		277.19499	0.00000	277.07175	277.07175		0.00	0.00	9,424,629.66		34	300.00
R210	On 06/05/2027	Bond Future	0.00		278.99304		278.99304	0.00000	278.86790	278.86790		0.00	0.00	0.00		0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.62709		284.62709	0.00000	284.49952	284.49952		0.00	0.00	0.00		0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R210	On 04/11/2027	Bond Future	0.00		286.32761		286.32761	0.00000	286.19721	286.19721			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		8.43892		96.25150	0.00000	8.32003	96.66129			5.05	0.00	0.00	0	31,213.00
R213	On 04/02/2027	Bond Future	0.00		8.50276		98.06372	0.00000	8.37512	98.48148			4.40	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.54616		96.41909	0.00000	8.40890	96.84512			4.07	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	698.30000		0.69830	0.00000	863.49000	0.86349	698.300	4.00	0.34	0.00	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	686.03000		0.68603	0.00000	582.12000	0.58212	686.030	5.01	(0.28)	0.00	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.58488		98.34442	0.00000	8.43649	98.77900			3.70	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	604.46000		0.60446	0.00000	747.77000	0.74777	604.460	3.58	0.29	0.00	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,455.08000		1.45508	0.00000	1,257.28000	1.25728	1,455.080	3.91	(0.49)	0.00	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.65995		96.65014	0.00000	8.49904	97.09273			3.61	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		9.50762		78.00107	0.00000	9.39625	78.72211			13.04	0.00	0.00	0	26,544.00
R214	On 04/02/2027	Bond Future	0.00		9.56634		79.46971	0.00000	9.45138	80.20448			12.13	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.61512		77.71694	0.00000	9.49656	78.46617			11.62	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.66244		79.26886	0.00000	9.54008	80.03310			10.98	0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.72203		77.46767	0.00000	9.59579	78.24613			10.91	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 :													1,002,688,647.67		2,106	1,703,546.00	
Grand Total:													1,002,688,647.67		2,106	1,703,546.00	