

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/09/2026

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		1,302.21000		1,302.21000	0.00000	1,301.33500	1,301.33500		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,326.71900		1,326.71900	0.00000	1,325.83000	1,325.83000		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,352.53300		1,352.53300	0.00000	1,351.63000	1,351.63000		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,379.25700		1,379.25700	0.00000	1,378.33700	1,378.33700		0.00		0.00	0	0.00
AL37	On 04/11/2027	Index Future	0.00		1,405.63900		1,405.63900	0.00000	1,404.69800	1,404.69800		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,682.90700		1,682.90700	0.00000	1,679.13100	1,679.13100		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,714.58100		1,714.58100	0.00000	1,710.73700	1,710.73700		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,747.94200		1,747.94200	0.00000	1,744.02700	1,744.02700		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,782.47900		1,782.47900	0.00000	1,778.48700	1,778.48700		0.00		0.00	0	0.00
AL7T	On 04/11/2027	Index Future	0.00		1,816.57300		1,816.57300	0.00000	1,812.50100	1,812.50100		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,420.08400		1,420.08400	0.00000	1,417.04100	1,417.04100		0.00		0.00	0	71.00
ALBI	On 04/02/2027	Index Future	0.00		1,446.81100		1,446.81100	0.00000	1,443.71400	1,443.71400		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,474.96200		1,474.96200	0.00000	1,471.80700	1,471.80700		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,504.10500		1,504.10500	0.00000	1,500.88800	1,500.88800		0.00		0.00	0	0.00
ALBI	On 04/11/2027	Index Future	0.00		1,532.87500		1,532.87500	0.00000	1,529.59400	1,529.59400		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.31630		92.09904	0.00000	9.35329	91.92563		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.39872		93.85535	0.00000	9.43754	93.67884		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.46944		91.90815	0.00000	9.51021	91.72832		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.53814		93.76430	0.00000	9.58108	93.58083		0.00		0.00	0	0.00
ES33	On 04/11/2027	Bond Future	0.00		9.62876		91.76126	0.00000	9.67407	91.57409		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		9.93313		89.16219	0.00000	9.96456	88.93742		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		10.00173		90.86282	0.00000	10.03418	90.63397		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		10.06586		88.38815	0.00000	10.09939	88.15494		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		10.12728		90.17335	0.00000	10.16194	89.93545		0.00		0.00	0	0.00
ES42	On 04/11/2027	Bond Future	0.00		10.19950		87.63214	0.00000	10.23538	87.38949		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		1,392.74600		1,392.74600	0.00000	1,389.63200	1,389.63200		0.00		0.00	0	696.00
GOVI	On 04/02/2027	GOVI	0.00		1,418.95800		1,418.95800	0.00000	1,415.79000	1,415.79000		0.00		0.00	0	47.00
GOVI	On 06/05/2027	GOVI	0.00		1,446.56800		1,446.56800	0.00000	1,443.34000	1,443.34000		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,475.15000		1,475.15000	0.00000	1,471.85800	1,471.85800		0.00		0.00	0	0.00
GOVI	On 04/11/2027	GOVI	0.00		1,503.36600		1,503.36600	0.00000	1,500.00900	1,500.00900		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		153.26374		153.26374	0.00000	153.16529	153.16529		0.00		0.00	0	13,269.00
I2029	On 04/02/2027	Bond Future	0.00		156.18645		156.18645	0.00000	156.08650	156.08650		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.72477		157.72477	0.00000	157.62363	157.62363		0.00		0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.90979		160.90979	0.00000	160.80665	160.80665		0.00		0.00	0	0.00
I2029	On 04/11/2027	Bond Future	0.00		162.41568		162.41568	0.00000	162.31096	162.31096		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		119.03575		119.03575	0.00000	119.11073	119.11073		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		118.80093		118.80093	0.00000	118.87738	118.87738		2.01		0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.14132		121.14132	0.00000	121.21945	121.21945		1.81		0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.02446		121.02446	0.00000	121.10536	121.10536		1.70		0.00	0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.33745		123.33745	0.00000	123.41965	123.41965		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		148.88571		148.88571	0.00000	148.64014	148.64014		0.00		0.00	0.00	0	16,181.00
I2033	On 04/02/2027	Bond Future	0.00		151.72492		151.72492	0.00000	151.47495	151.47495		0.00		0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.06983		153.06983	0.00000	152.81531	152.81531		0.00		0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.16084		156.16084	0.00000	155.90123	155.90123		0.00		0.00	0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		157.46727		157.46727	0.00000	157.20321	157.20321		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		165.23383		165.23383	0.00000	165.20658	165.20658		0.00		0.00	0.00	0	4,091.00
I2038	On 04/02/2027	Bond Future	0.00		166.11058		166.11058	0.00000	166.08320	166.08320		0.00		0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.38275		169.38275	0.00000	169.35501	169.35501		0.00		0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.47610		170.47610	0.00000	170.44881	170.44881		0.00		0.00	0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		173.73542		173.73542	0.00000	173.70728	173.70728		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		127.60628		127.60628	0.00000	127.58559	127.58559		6.62		0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.08916		127.08916	0.00000	127.06809	127.06809		6.37		0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.59288		129.59288	0.00000	129.57154	129.57154		6.04		0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.19063		129.19063	0.00000	129.17022	129.17022		5.91		0.00	0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		131.65933		131.65933	0.00000	131.63829	131.63829		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		144.96842		144.96842	0.00000	145.04982	145.04982		0.00		0.00	0.00	0	18,563.00
I2046	On 04/02/2027	Bond Future	0.00		147.73297		147.73297	0.00000	147.81620	147.81620		0.00		0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.22619		148.22619	0.00000	148.31219	148.31219		0.00		0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.21946		151.21946	0.00000	151.30719	151.30719		0.00		0.00	0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		151.64140		151.64140	0.00000	151.73172	151.73172		0.00		0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
I2050	On 05/11/2026	Bond Future	0.00		149.36810		149.36810	0.00000	148.84611	148.84611		0.00		0.00	0.00	0	18,479.00
I2050	On 04/02/2027	Bond Future	0.00		149.68367		149.68367	0.00000	149.15156	149.15156		0.00		0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.63233		152.63233	0.00000	152.08993	152.08993		0.00		0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.12291		153.12291	0.00000	152.57105	152.57105		0.00		0.00	0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		156.05026		156.05026	0.00000	155.48763	155.48763		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		134.75380		134.75380	0.00000	135.74532	135.74532		9.74		0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		134.37300		134.37300	0.00000	135.38324	135.38324		9.41		0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.02004		137.02004	0.00000	138.05060	138.05060		8.98		0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		136.76785		136.76785	0.00000	137.82043	137.82043		8.81		0.00	0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		139.38150		139.38150	0.00000	140.45411	140.45411		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		462.93800		462.93800	0.00000	462.60100	462.60100		0.00		0.00	0.00	0	258.00
IGOV	On 04/02/2027	Index Future	0.00		471.76400		471.76400	0.00000	471.42200	471.42200		0.00		0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		481.05400		481.05400	0.00000	480.70600	480.70600		0.00		0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		490.66700		490.66700	0.00000	490.31300	490.31300		0.00		0.00	0.00	0	0.00
IGOV	On 04/11/2027	Index Future	0.00		500.15900		500.15900	0.00000	499.79600	499.79600		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		7.10336		102.68070	0.00000	7.07799	102.68360			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		7.43630		105.83567	0.00000	7.43652	105.83544		1.00		0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.38000		103.98545	0.00000	7.37997	103.98548			0.81	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.17485		106.00993	0.00000	7.17450	106.01014			0.61	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.53814		102.81887	0.00000	6.53742	102.81913			0.34	0.00	0.00	0	0.00
R188	On 04/11/2027	Bond Future	0.00		4.06538		104.75993	0.00000	4.06500	104.75998			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		307.29562		307.29562	0.00000	307.43620	307.43620			0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.55444		307.55444	0.00000	307.69812	307.69812			0.00	0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		313.61262		313.61262	0.00000	313.75954	313.75954			0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.21804		314.21804	0.00000	314.37134	314.37134			0.00	0.00	0.00	0	0.00
R202	On 04/11/2027	Bond Future	0.00		320.22568		320.22568	0.00000	320.38108	320.38108			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		8.21303		101.60485	0.00000	8.22430	101.57359		3.56		0.00	121,925,820.00	1,200	146,135.00
R2030	On 04/02/2027	Bond Future	0.00		8.26436		99.51021	0.00000	8.27661	99.47861		3.23		0.00	0.00	0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		8.31005		101.44770	0.00000	8.32350	101.41563		2.85		0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.35174		99.46388	0.00000	8.36672	99.43122		2.64		0.00	0.00	0	0.00
R2030	On 04/11/2027	Bond Future	0.00		8.41848		101.34176	0.00000	8.43537	101.30827		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		8.60547		99.40700	0.00000	8.62695	99.31680		6.46		0.00	0.00	0	200,143.00
R2032	On 04/02/2027	Bond Future	0.00		8.66598		101.27852	0.00000	8.68870	101.18688		5.58		0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	169.00000		0.16900	0.00000	161.81000	0.16181	169.000	5.47		0.10	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	482.75000		0.48275	0.00000	464.28000	0.46428	482.750	5.33		0.25	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	2,098.00000		2.09800	0.00000	2,161.02000	2.16102	2,098.000	5.47		(0.63)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.71523		99.08883	0.00000	8.73933	98.99562		5.17		0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	293.45000		0.29345	0.00000	282.25000	0.28225	293.450	5.14		0.14	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	516.01000		0.51601	0.00000	497.51000	0.49751	516.010	4.99		0.23	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	647.47000		0.64747	0.00000	625.19000	0.62519	647.470	4.99		0.27	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	1,149.83000		1.14983	0.00000	1,115.90000	1.11590	1,149.830	5.13		0.40	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	2,156.43000		2.15643	0.00000	2,214.68000	2.21468	2,156.430	5.15		(0.58)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	1,374.53000		1.37453	0.00000	1,417.48000	1.41748	1,374.530	5.59		(0.42)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.76083		101.06757	0.00000	8.78652	100.97252		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	Volatility	Delta	Delta Value		Contracts	Traded	Open Interest	
															Option									
R2032	On 05/08/2027	Bond Future	7.94	Call	636.58	000	0.63658		0.00000		615.30	000	0.61530		636.580		4.59		0.25	0.00		0	500.00	
R2032	On 05/08/2027	Bond Future	8.44	Call	1,258.39	000	1.25839		0.00000		1,223.07	000	1.22307		1,258.390		4.69		0.40	0.00		0	500.00	
R2032	On 05/08/2027	Bond Future	9.08	Put	1,423.20	000	1.42320		0.00000		1,464.12	000	1.46412		1,423.200		5.17		(0.40)	0.00		0	500.00	
R2032	On 04/11/2027	Bond Future	0.00		8.82882		98.81685		0.00000		8.85632		98.71979				4.52		0.00	0.00		0	0.00	
R2032	On 31/03/2032	Price Contribution	0.00		100.00	000	0.00000		0.00000		100.00	000	0.00000				0.00		0.00	0.00		0	0.00	
R2033	On 05/11/2026	Bond Future	0.00		8.71500		107.30185		0.00000		8.72610		107.24626				7.01		0.00	37,555,647.50		350	11,061.00	
R2033	On 04/02/2027	Bond Future	0.00		8.77540		109.32202		0.00000		8.78705		109.26568				6.12		0.00	0.00		0	0.00	
R2033	On 06/05/2027	Bond Future	0.00		8.82547		106.40633		0.00000		8.83774		106.34907				5.76		0.00	0.00		0	0.00	
R2033	On 05/08/2027	Bond Future	0.00		8.87217		108.53122		0.00000		8.88515		108.47286				5.31		0.00	0.00		0	0.00	
R2033	On 04/11/2027	Bond Future	0.00		8.93833		105.53868		0.00000		8.95213		105.47903				5.30		0.00	0.00		0	0.00	
R2033	On 31/03/2033	Price Contribution	0.00		100.00	000	0.00000		0.00000		100.00	000	0.00000				0.00		0.00	0.00		0	0.00	
R2035	On 05/11/2026	Bond Future	0.00		8.83185		101.96806		0.00000		8.86846		101.75563				8.67		0.00	0.00		0	100,487.00	
R2035	On 05/11/2026	Bond Future	7.97	Call	82.40	000	0.08240		0.00000		73.84	000	0.07384		82.400		8.44		0.06	0.00		0	600.00	
R2035	On 05/11/2026	Bond Future	8.47	Put	2,618.37	000	2.61837		0.00000		2,787.76	000	2.78776		2,618.370		8.33		(0.74)	0.00		0	600.00	
R2035	On 05/11/2026	Bond Future	8.80	Call	1,242.60	000	1.24260		0.00000		1,155.28	000	1.15528		1,242.600		8.76		0.48	0.00		0	200.00	
R2035	On 05/11/2026	Bond Future	8.97	Put	1,010.61	000	1.01061		0.00000		1,111.67	000	1.11167		1,010.610		9.07		(0.40)	0.00		0	600.00	
R2035	On 05/11/2026	Bond Future	9.30	Put	497.74	000	0.49774		0.00000		559.28	000	0.55928		497.740		9.74		(0.23)	0.00		0	200.00	
R2035	On 05/11/2026	Bond Future	9.80	Put	164.15	000	0.16415		0.00000		189.91	000	0.18991		164.150		10.83		(0.09)	0.00		0	200.00	
R2035	On 04/02/2027	Bond Future	0.00		8.88822		103.88767		0.00000		8.92645		103.67145				7.64		0.00	0.00		0	0.00	
R2035	On 04/02/2027	Bond Future	7.70	Call	206.48	000	0.20648		0.00000		190.34	000	0.19034		206.480		7.72		0.09	0.00		0	3,000.00	
R2035	On 04/02/2027	Bond Future	7.86	Call	282.89	000	0.28289		0.00000		261.20	000	0.26120		282.890		7.56		0.12	0.00		0	500.00	
R2035	On 04/02/2027	Bond Future	8.20	Call	559.62	000	0.55962		0.00000		519.92	000	0.51992		559.620		7.35		0.21	0.00		0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.36	Call	776.49	000	0.77649		0.00000		724.73	000	0.72473		776.490		7.36		0.27	0.00		0	500.00	
R2035	On 04/02/2027	Bond Future	8.43	Call	893.32	000	0.89332		0.00000		835.64	000	0.83564		893.320		7.39		0.30	0.00		0	1,050.00	
R2035	On 04/02/2027	Bond Future	8.67	Put	2,652.74	000	2.65274		0.00000		2,788.90	000	2.78890		2,652.740		7.57		(0.59)	0.00		0	500.00	
R2035	On 04/02/2027	Bond Future	8.85	Put	2,123.33	000	2.12333		0.00000		2,241.94	000	2.24194		2,123.330		7.78		(0.51)	0.00		0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.93	Put	1,921.66	000	1.92166		0.00000		2,032.64	000	2.03264		1,921.660		7.89		(0.47)	0.00		0	1,050.00	
R2035	On 04/02/2027	Bond Future	9.43	Put	1,030.56	000	1.03056		0.00000		1,100.45	000	1.10045		1,030.560		8.71		(0.28)	0.00		0	1,050.00	
R2035	On 06/05/2027	Bond Future	0.00		8.93081		101.40444		0.00000		8.97072		101.18418				7.25		0.00	0.00		0	0.00	
R2035	On 06/05/2027	Bond Future	7.86	Call	483.51	000	0.48351		0.00000		452.03	000	0.45203		483.510		7.23		0.16	0.00		0	500.00	
R2035	On 06/05/2027	Bond Future	8.11	Call	710.01	000	0.71001		0.00000		666.05	000	0.66605		710.010		7.08		0.22	0.00		0	300.00	
R2035	On 06/05/2027	Bond Future	8.14	Call	742.54	000	0.74254		0.00000		696.87	000	0.69687		742.540		7.06		0.23	0.00		0	900.00	
R2035	On 06/05/2027	Bond Future	8.25	Call	872.24	000	0.87224		0.00000		819.90	000	0.81990		872.240		7.00		0.26	0.00		0	500.00	
R2035	On 06/05/2027	Bond Future	8.36	Call	1,045.35	000	1.04535		0.00000		985.21	000	0.98521		1,045.350		7.03		0.30	0.00		0	500.00	
R2035	On 06/05/2027	Bond Future	8.64	Put	3,235.68	000	3.23568		0.00000		3,373.83	000	3.37383		3,235.680		7.17		(0.60)	0.00		0	900.00	
R2035	On 06/05/2027	Bond Future	8.72	Put	2,982.53	000	2.98253		0.00000		3,114.09	000	3.11409		2,982.530		7.23		(0.57)	0.00		0	300.00	
R2035	On 06/05/2027	Bond Future	8.75	Call	1,885.85	000	1.88585		0.00000		1,794.67	000	1.79467		1,885.850		7.25		0.44	0.00		0	500.00	
R2035	On 06/05/2027	Bond Future	8.78	Put	2,806.62	000	2.80662		0.00000		2,933.20	000	2.93320		2,806.620		7.29		(0.54)	0.00		0	500.00	
R2035	On 06/05/2027	Bond Future	9.14	Put	1,956.00	000	1.95600		0.00000		2,054.17	000	2.05417		1,956.000		7.74		(0.41)	0.00		0	900.00	
R2035	On 06/05/2027	Bond Future	9.22	Put	1,806.93	000	1.80693		0.00000		1,899.35	000	1.89935		1,806.930		7.86		(0.39)	0.00		0	300.00	
R2035	On 06/05/2027	Bond Future	9.27	Put	1,720.51	000	1.72051		0.00000		1,809.47	000	1.80947		1,720.510		7.93		(0.37)	0.00		0	500.00	
R2035	On 05/08/2027	Bond Future	0.00		8.97057		103.42934		0.00000		9.01233		103.20475				6.77		0.00	0.00		0	0.00	
R2035	On 05/08/2027	Bond Future	8.25	Call	1,082.55	000	1.08255		0.00000		1,023.95	000	1.02395		1,082.550		6.57		0.28	0.00		0	500.00	
R2035	On 05/08/2027	Bond Future	8.75	Call	2,091.07	000	2.09107		0.00000		1,997.53	000	1.99753		2,091.070		6.77		0.44	0.00		0	500.00	
R2035	On 05/08/2027	Bond Future	9.42	Put	1,850.63	000	1.85063		0.00000		1,936.50	000	1.93650		1,850.630		7.52		(0.36)	0.00		0	500.00	
R2035	On 04/11/2027	Bond Future	0.00		9.02951		100.87931		0.00000		9.07327		100.65030				6.64		0.00	0.00		0	0.00	
R2035	On 28/02/2035	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	
R2037	On 05/11/2026	Bond Future	0.00		9.11010		98.32936		0.00000		9.14656		98.09682				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	2,932.88	0.00	2.93288	0.00000	2,782.52	0.00	2,932.880	11.02	0.72	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	139.70	0.00	0.13970	0.00000	162.20	0.00	139.700	12.95	(0.07)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	39.38	0.00	0.03938	0.00000	47.03	0.00	39.380	14.43	(0.02)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.16	95.92	95.92265	0.00000	9.20	95.68		9.32	0.00	0.00	0	1,550.00
R2037	On 04/02/2027	Bond Future	8.44	Call	614.45	0.00	0.61445	0.00000	572.15	0.00	614.450	9.04	0.21	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,908.53	0.00	1.90853	0.00000	2,019.48	0.00	1,908.530	9.83	(0.43)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	1,039.30	0.00	1.03930	0.00000	1,109.06	0.00	1,039.300	10.85	(0.26)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.21	97.79	97.79034	0.00000	9.25	97.54		8.51	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.26	95.48	95.48288	0.00000	9.30	95.23		8.36	0.00	0.00	0	0.00
R2037	On 04/11/2027	Bond Future	0.00		9.32	97.28	97.28527	0.00000	9.36	97.03		8.14	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00		0.00	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.27	112.31	112.31113	0.00000	9.31	112.03		10.52	0.00	0.00	0	5,010.00
R2038	On 04/02/2027	Bond Future	0.00		9.33	114.42	114.42563	0.00000	9.37	114.14		9.05	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.39	111.16	111.16797	0.00000	9.43	110.88		8.61	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.44	113.38	113.38799	0.00000	9.48	113.09		8.23	0.00	0.00	0	0.00
R2038	On 04/11/2027	Bond Future	0.00		9.51	110.04	110.04586	0.00000	9.55	109.75		8.29	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00		0.00	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.39	104.52	104.52661	0.00000	9.43	104.25		11.10	0.00	0.00	0	15,682.00
R2039	On 04/02/2027	Bond Future	0.00		9.46	106.49	106.49453	0.00000	9.50	106.21		9.92	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.51	103.58	103.58682	0.00000	9.55	103.30		9.54	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	1,470.23	0.00	1.47023	0.00000	1,391.50	0.00	1,470.230	9.36	0.31	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,911.82	0.00	2.91182	0.00000	3,044.78	0.00	2,911.820	10.11	(0.44)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.57	105.65	105.65541	0.00000	9.61	105.36		9.28	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	1,537.50	0.00	1.53750	0.00000	1,461.39	0.00	1,537.500	8.95	0.29	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	1,689.97	0.00	1.68997	0.00000	1,607.87	0.00	1,689.970	8.92	0.31	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,860.68	0.00	3.86068	0.00000	4,009.60	0.00	3,860.680	9.32	(0.50)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,409.35	0.00	3.40935	0.00000	3,545.54	0.00	3,409.350	9.53	(0.45)	0.00	0	180.00
R2039	On 04/11/2027	Bond Future	0.00		9.63	102.67	102.67157	0.00000	9.68	102.38		9.21	0.00	0.00	0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00		0.00	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		9.43	99.20	99.20572	0.00000	9.47	98.94		11.50	0.00	293,152,902.60	2,955	36,300.00
R2040	On 05/11/2026	Bond Future	8.85	Call	329.85	0.00	0.32985	0.00000	299.89	0.00	329.850	11.24	0.15	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	8.90	Call	389.82	0.00	0.38982	0.00000	355.04	0.00	389.820	11.23	0.18	1,467,336.45	880	880.00
R2040	On 05/11/2026	Bond Future	9.00	Call	534.99	0.00	0.53499	0.00000	489.06	0.00	534.990	11.23	0.23	0.00	0	7,250.00
R2040	On 05/11/2026	Bond Future	9.30	Call	1,267.28	0.00	1.26728	0.00000	1,176.15	0.00	1,267.280	11.60	0.42	3,457,001.49	880	880.00
R2040	On 05/11/2026	Bond Future	9.80	Put	846.70	0.00	0.84670	0.00000	939.84	0.00	846.700	12.77	(0.28)	(2,334,285.66)	880	880.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,040.48	0.00	4.04048	0.00000	3,854.30	0.00	4,040.480	13.09	0.77	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	139.68	0.00	0.13968	0.00000	162.23	0.00	139.680	15.28	(0.06)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	41.93	0.00	0.04193	0.00000	49.98	0.00	41.930	16.94	(0.02)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.49	96.56	96.56500	0.00000	9.53	96.29		10.78	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	768.74	0.00	0.76874	0.00000	718.08	0.00	768.740	10.60	0.22	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	2,174.70	0.00	2.17470	0.00000	2,298.23	0.00	2,174.700	11.52	(0.41)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,205.99	0.00	1.20599	0.00000	1,284.55	0.00	1,205.990	12.71	(0.25)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.55	98.44	98.44529	0.00000	9.59	98.17		10.24	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.60	95.90	95.90036	0.00000	9.64	95.61		10.09	0.00	0.00	0	0.00
R2040	On 04/11/2027	Bond Future	0.00		9.66	97.71	97.71034	0.00000	9.71	97.42		9.60	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0.00	0.00000	0.00000	100.00	0.00		0.00	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.53	105.80	105.80070	0.00000	9.58	105.41		12.62	0.00	0.00	0	5,803.00

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 04/02/2027	Bond Future	0.00		9.60017		107.79265	0.00000	9.64838	107.40130		11.28	0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.65519		104.78414	0.00000	9.70502	104.38537		10.87	0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.70820		106.87669	0.00000	9.75975	106.46994		10.29	0.00	0.00		0	0.00
R2042	On 04/11/2027	Bond Future	0.00		9.77116		103.78974	0.00000	9.82451	103.37517		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		9.54464		95.74566	0.00000	9.58604	95.41723		13.43	0.00	47,872,830.00		500	129,770.00
R2044	On 05/11/2026	Bond Future	9.50	Put	2,104.20000		2.10420	0.00000	2,297.80000	2.29780	2,104.200	13.43	(0.52)	0.00		0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.59949		93.16507	0.00000	9.64219	92.83059		12.60	0.00	0.00		0	0.00
R2044	On 04/02/2027	Bond Future	9.18	Call	1,498.63000		1.49863	0.00000	1,398.82000	1.39882	1,498.630	12.21	0.33	51,125,636.42		16,000	0.00
R2044	On 04/02/2027	Bond Future	10.00	Put	1,840.56000		1.84056	0.00000	1,964.73000	1.96473	1,840.560	13.77	(0.33)	(50,951,925.28)		16,000	32,000.00
R2044	On 06/05/2027	Bond Future	0.00		9.65187		94.97916	0.00000	9.69590	94.63836		11.60	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.70385		92.49033	0.00000	9.74932	92.14275		11.52	0.00	0.00		0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.75950		94.23590	0.00000	9.80642	93.88161		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		9.50367		94.85879	0.00000	9.54502	94.50536		14.13	0.00	0.00		0	297,910.00
R2048	On 05/11/2026	Bond Future	9.00	Call	516.11000		0.51611	0.00000	463.36000	0.46336	516.110	13.89	0.19	0.00		0	539.00
R2048	On 05/11/2026	Bond Future	9.50	Put	2,092.61000		2.09261	0.00000	2,291.25000	2.29125	2,092.610	14.68	(0.49)	0.00		0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.55705		96.64462	0.00000	9.59964	96.28472		13.15	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.60099		94.08385	0.00000	9.64481	93.71711		12.70	0.00	0.00		0	260.00
R2048	On 06/05/2027	Bond Future	8.86	Call	1,406.73000		1.40673	0.00000	1,319.04000	1.31904	1,406.730	12.34	0.26	0.00		0	4,000.00
R2048	On 06/05/2027	Bond Future	9.59	Put	3,911.18000		3.91118	0.00000	4,099.43000	4.09943	3,911.180	12.89	(0.48)	0.00		0	4,000.00
R2048	On 06/05/2027	Bond Future	10.09	Put	2,448.79000		2.44879	0.00000	2,580.59000	2.58059	2,448.790	14.09	(0.33)	0.00		0	4,000.00
R2048	On 05/08/2027	Bond Future	0.00		9.64332		95.96260	0.00000	9.68845	95.58857		12.06	0.00	0.00		0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.69631		93.33486	0.00000	9.74283	92.95350		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		9.35978		123.32240	0.00000	9.40106	122.84764		14.67	0.00	0.00		0	59,203.00
R2053	On 05/11/2026	Bond Future	8.38	Call	129.19000		0.12919	0.00000	114.46000	0.11446	129.190	14.85	0.05	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	8.85	Call	658.59000		0.65859	0.00000	590.12000	0.59012	658.590	14.22	0.19	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	9.35	Put	2,805.64000		2.80564	0.00000	3,074.02000	3.07402	2,805.640	14.94	(0.50)	0.00		0	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.40610		125.64416	0.00000	9.44857	125.16077		13.21	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.44648		122.22656	0.00000	9.49017	121.73401		12.79	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.48456		124.66738	0.00000	9.52952	124.16510		12.18	0.00	0.00		0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.53025		121.16024	0.00000	9.57657	120.64809		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		8.99922		83.51251	0.00000	9.03566	83.31086		10.12	0.00	0.00		0	45,175.00
R209	On 04/02/2027	Bond Future	0.00		9.05169		85.08477	0.00000	9.08949	84.87956		9.35	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	294.62000		0.29462	0.00000	272.87000	0.27287	294.620	9.03	0.13	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	2,233.55000		2.23355	0.00000	2,350.61000	2.35061	2,233.550	9.29	(0.53)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.09648		83.58858	0.00000	9.13573	83.37950		8.84	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	704.18000		0.70418	0.00000	662.40000	0.66240	704.180	8.53	0.22	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,928.39000		1.92839	0.00000	2,020.68000	2.02068	1,928.390	9.36	(0.41)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		9.13864		85.25775	0.00000	9.17945	85.04454		8.27	0.00	0.00		0	0.00
R209	On 04/11/2027	Bond Future	0.00		9.19298		83.71712	0.00000	9.23547	83.49968		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

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 05/11/2026	Bond Future	0.00		272.00714		272.00714	0.00000	272.00718	272.00718		0.00	0.00	0.00	0	306.00
R210	On 04/02/2027	Bond Future	0.00		277.19428		277.19428	0.00000	277.19499	277.19499		0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.99058		278.99058	0.00000	278.99304	278.99304		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.62448		284.62448	0.00000	284.62709	284.62709		0.00	0.00	0.00	0	0.00
R210	On 04/11/2027	Bond Future	0.00		286.32381		286.32381	0.00000	286.32761	286.32761		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		8.41728		96.32593	0.00000	8.43892	96.25150		5.05	0.00	0.00	0	31,213.00
R213	On 04/02/2027	Bond Future	0.00		8.47962		98.13929	0.00000	8.50276	98.06372		4.40	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.52134		96.49596	0.00000	8.54616	96.41909		4.07	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	722.64000		0.72264	0.00000	698.30000	0.69830	722.640	4.00	0.35	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	661.98000		0.66198	0.00000	686.03000	0.68603	661.980	5.01	(0.27)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.55806		98.42279	0.00000	8.58488	98.34442		3.70	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	626.02000		0.62602	0.00000	604.46000	0.60446	626.020	3.58	0.30	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,414.46000		1.41446	0.00000	1,455.08000	1.45508	1,414.460	3.91	(0.49)	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.63078		96.73018	0.00000	8.65995	96.65014		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		9.47636		78.20251	0.00000	9.50762	78.00107		13.04	0.00	0.00	0	26,544.00
R214	On 04/02/2027	Bond Future	0.00		9.53411		79.67472	0.00000	9.56634	79.46971		12.13	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.58190		77.92585	0.00000	9.61512	77.71694		11.62	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.62817		79.48184	0.00000	9.66244	79.26886		10.98	0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.68663		77.68487	0.00000	9.72203	77.46767		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 :													503,270,963.52		39,645	1,723,933.00
Grand Total:													503,270,963.52		39,645	1,723,933.00