

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/09/2026

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		1,264.16500		1,264.16500	0.00000	1,302.21000	1,302.21000		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,287.95500		1,287.95500	0.00000	1,326.71900	1,326.71900		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,313.01300		1,313.01300	0.00000	1,352.53300	1,352.53300		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,338.95500		1,338.95500	0.00000	1,379.25700	1,379.25700		0.00		0.00	0	0.00
AL37	On 04/11/2027	Index Future	0.00		1,364.56900		1,364.56900	0.00000	1,405.63900	1,405.63900		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,691.35100		1,691.35100	0.00000	1,682.90700	1,682.90700		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,723.17900		1,723.17900	0.00000	1,714.58100	1,714.58100		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,756.70500		1,756.70500	0.00000	1,747.94200	1,747.94200		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,791.41400		1,791.41400	0.00000	1,782.47900	1,782.47900		0.00		0.00	0	0.00
AL7T	On 04/11/2027	Index Future	0.00		1,825.68300		1,825.68300	0.00000	1,816.57300	1,816.57300		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,427.01300		1,427.01300	0.00000	1,420.08400	1,420.08400		0.00		0.00	0	71.00
ALBI	On 04/02/2027	Index Future	0.00		1,453.86600		1,453.86600	0.00000	1,446.81100	1,446.81100		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,482.15200		1,482.15200	0.00000	1,474.96200	1,474.96200		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,511.43700		1,511.43700	0.00000	1,504.10500	1,504.10500		0.00		0.00	0	0.00
ALBI	On 04/11/2027	Index Future	0.00		1,540.35000		1,540.35000	0.00000	1,532.87500	1,532.87500		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.23121		92.49953	0.00000	9.31630	92.09904		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.30947		94.26281	0.00000	9.39872	93.85535		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.37573		92.32318	0.00000	9.46944	91.90815		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.43948		94.18758	0.00000	9.53814	93.76430		0.00		0.00	0	0.00
ES33	On 04/11/2027	Bond Future	0.00		9.52462		92.19326	0.00000	9.62876	91.76126		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		9.84916		89.76686	0.00000	9.93313	89.16219		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.91506		91.47837	0.00000	10.00173	90.86282		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.97633		89.01531	0.00000	10.06586	88.38815		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		10.03475		90.81311	0.00000	10.12728	90.17335		0.00		0.00	0	0.00
ES42	On 04/11/2027	Bond Future	0.00		10.10372		88.28471	0.00000	10.19950	87.63214		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		1,399.73900		1,399.73900	0.00000	1,392.74600	1,392.74600		0.00		0.00	0	696.00
GOVI	On 04/02/2027	GOVI	0.00		1,426.08000		1,426.08000	0.00000	1,418.95800	1,418.95800		0.00		0.00	0	47.00
GOVI	On 06/05/2027	GOVI	0.00		1,453.82500		1,453.82500	0.00000	1,446.56800	1,446.56800		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,482.55000		1,482.55000	0.00000	1,475.15000	1,475.15000		0.00		0.00	0	0.00
GOVI	On 04/11/2027	GOVI	0.00		1,510.91000		1,510.91000	0.00000	1,503.36600	1,503.36600		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		153.29942		153.29942	0.00000	153.26374	153.26374		0.00		0.00	0	13,269.00
I2029	On 04/02/2027	Bond Future	0.00		156.22168		156.22168	0.00000	156.18645	156.18645		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.75999		157.75999	0.00000	157.72477	157.72477		0.00		0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.94555		160.94555	0.00000	160.90979	160.90979		0.00		0.00	0	0.00
I2029	On 04/11/2027	Bond Future	0.00		162.45330		162.45330	0.00000	162.41568	162.41568		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		119.37266		119.37266	0.00000	119.03575	119.03575		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		119.14358		119.14358	0.00000	118.80093	118.80093		2.01	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.49009		121.49009	0.00000	121.14132	121.14132		1.81	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.38042		121.38042	0.00000	121.02446	121.02446		1.70	0.00	0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.70096		123.70096	0.00000	123.33745	123.33745		1.53	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 05/11/2026	Bond Future	0.00		148.91526		148.91526	0.00000	148.88571	148.88571		0.00	0.00	0.00	0	16,181.00
I2033	On 04/02/2027	Bond Future	0.00		151.75401		151.75401	0.00000	151.72492	151.72492		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.09880		153.09880	0.00000	153.06983	153.06983		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.19032		156.19032	0.00000	156.16084	156.16084		0.00	0.00	0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		157.49841		157.49841	0.00000	157.46727	157.46727		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	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		165.31509		165.31509	0.00000	165.23383	165.23383		0.00	0.00	1,983,781.08	12	4,103.00
I2038	On 04/02/2027	Bond Future	0.00		166.19255		166.19255	0.00000	166.11058	166.11058		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.46537		169.46537	0.00000	169.38275	169.38275		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.56043		170.56043	0.00000	170.47610	170.47610		0.00	0.00	0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		173.82245		173.82245	0.00000	173.73542	173.73542		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	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		127.66850		127.66850	0.00000	127.60628	127.60628		6.62	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.15177		127.15177	0.00000	127.08916	127.08916		6.37	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.65614		129.65614	0.00000	129.59288	129.59288		6.04	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.25508		129.25508	0.00000	129.19063	129.19063		5.91	0.00	0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		131.72596		131.72596	0.00000	131.65933	131.65933		5.65	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	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		145.57435		145.57435	0.00000	144.96842	144.96842		0.00	0.00	34,937,844.00	240	18,803.00
I2046	On 04/02/2027	Bond Future	0.00		148.34928		148.34928	0.00000	147.73297	147.73297		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.85407		148.85407	0.00000	148.22619	148.22619		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.85972		151.85972	0.00000	151.21946	151.21946		0.00	0.00	0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		152.29532		152.29532	0.00000	151.64140	151.64140		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	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		149.31645		149.31645	0.00000	149.36810	149.36810		0.00	0.00	0.00	0	18,479.00
I2050	On 04/02/2027	Bond Future	0.00		149.63007		149.63007	0.00000	149.68367	149.68367		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.57688		152.57688	0.00000	152.63233	152.63233		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.06660		153.06660	0.00000	153.12291	153.12291		0.00	0.00	0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		155.99387		155.99387	0.00000	156.05026	156.05026		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	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		135.15519		135.15519	0.00000	134.75380	134.75380		9.74	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		134.78115		134.78115	0.00000	134.37300	134.37300		9.41	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.43591		137.43591	0.00000	137.02004	137.02004		8.98	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.19190		137.19190	0.00000	136.76785	136.76785		8.81	0.00	0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		139.81461		139.81461	0.00000	139.38150	139.38150		8.48	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	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		463.20600		463.20600	0.00000	462.93800	462.93800		0.00	0.00	0.00	0	258.00
IGOV	On 04/02/2027	Index Future	0.00		472.03600		472.03600	0.00000	471.76400	471.76400		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		481.33000		481.33000	0.00000	481.05400	481.05400		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		490.94900		490.94900	0.00000	490.66700	490.66700		0.00	0.00	0.00	0	0.00
IGOV	On 04/11/2027	Index Future	0.00		500.44700		500.44700	0.00000	500.15900	500.15900		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		7.11032		102.67990	0.00000	7.10336	102.68070		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		7.48655		105.78328	0.00000	7.43630	105.83567		1.00		0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.44648		103.92960	0.00000	7.38000	103.98545		0.81		0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.27041		105.95244	0.00000	7.17485	106.00993		0.61		0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.70004		102.76009	0.00000	6.53814	102.81887		0.34		0.00	0.00	0	0.00
R188	On 04/11/2027	Bond Future	0.00		4.55924		104.70071	0.00000	4.06538	104.75993		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		307.44817		307.44817	0.00000	307.29562	307.29562		0.00		0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.70779		307.70779	0.00000	307.55444	307.55444		0.00		0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		313.76738		313.76738	0.00000	313.61262	313.61262		0.00		0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.37605		314.37605	0.00000	314.21804	314.21804		0.00		0.00	0.00	0	0.00
R202	On 04/11/2027	Bond Future	0.00		320.38876		320.38876	0.00000	320.22568	320.22568		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		8.13216		101.82951	0.00000	8.21303	101.60485		3.56		0.00	0.00	0	146,135.00
R2030	On 04/02/2027	Bond Future	0.00		8.17606		99.73836	0.00000	8.26436	99.51021		3.23		0.00	0.00	0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		8.21289		101.67974	0.00000	8.31005	101.44770		2.85		0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.24345		99.70040	0.00000	8.35174	99.46388		2.64		0.00	0.00	0	0.00
R2030	On 04/11/2027	Bond Future	0.00		8.29684		101.58339	0.00000	8.41848	101.34176		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		8.52546		99.74391	0.00000	8.60547	99.40700		6.46		0.00	0.00	0	200,143.00
R2032	On 04/02/2027	Bond Future	0.00		8.58132		101.62091	0.00000	8.66598	101.27852		5.58		0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	205.31000		0.20531	0.00000	169.00000	0.16900	205.310	5.47		0.12	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	568.48000		0.56848	0.00000	482.75000	0.48275	568.480	5.33		0.28	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,882.86000		1.88286	0.00000	2,098.00000	2.09800	1,882.860	5.47		(0.60)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.62538		99.43730	0.00000	8.71523	99.08883		5.17		0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	344.72000		0.34472	0.00000	293.45000	0.29345	344.720	5.14		0.16	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	597.87000		0.59787	0.00000	516.01000	0.51601	597.870	4.99		0.26	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	744.72000		0.74472	0.00000	647.47000	0.64747	744.720	4.99		0.30	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	1,293.13000		1.29313	0.00000	1,149.83000	1.14983	1,293.130	5.13		0.44	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,955.24000		1.95524	0.00000	2,156.43000	2.15643	1,955.240	5.15		(0.55)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	1,230.95000		1.23095	0.00000	1,374.53000	1.37453	1,230.950	5.59		(0.39)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.66508		101.42283	0.00000	8.76083	101.06757		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	727.61	0000	0.72761	0.00000	636.58	0000	0.63658	727.610	4.59	0.28	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	1,404.54	0000	1.40454	0.00000	1,258.39	0000	1.25839	1,404.540	4.69	0.43	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	1,284.55	0000	1.28455	0.00000	1,423.20	0000	1.42320	1,284.550	5.17	(0.37)	0.00	0	500.00
R2032	On 04/11/2027	Bond Future	0.00		8.72635		99.17955	0.00000	8.82882		98.81685		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		8.64034		107.67671	0.00000	8.71500		107.30185		7.01	0.00	16,151,506.50	150	10,911.00
R2033	On 04/02/2027	Bond Future	0.00		8.69683		109.70302	0.00000	8.77540		109.32202		6.12	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.74260		106.79409	0.00000	8.82547		106.40633		5.76	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.78449		108.92651	0.00000	8.87217		108.53122		5.31	0.00	0.00	0	0.00
R2033	On 04/11/2027	Bond Future	0.00		8.84522		105.94227	0.00000	8.93833		105.53868		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		8.75804		102.39810	0.00000	8.83185		101.96806		8.67	0.00	79,563,323.70	777	100,487.00
R2035	On 05/11/2026	Bond Future	7.97	Call	107.37	0000	0.10737	0.00000	82.40	0000	0.08240	107.370	8.44	0.08	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,298.12	0000	2.29812	0.00000	2,618.37	0000	2.61837	2,298.120	8.33	(0.70)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	1,448.82	0000	1.44882	0.00000	1,242.60	0000	1.24260	1,448.820	8.76	0.54	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	835.37	0000	0.83537	0.00000	1,010.61	0000	1.01061	835.370	9.07	(0.35)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	397.21	0000	0.39721	0.00000	497.74	0000	0.49774	397.210	9.74	(0.19)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	125.38	0000	0.12538	0.00000	164.15	0000	0.16415	125.380	10.83	(0.07)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.81122		104.32500	0.00000	8.88822		103.88767		7.64	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	246.16	0000	0.24616	0.00000	206.48	0000	0.20648	246.160	7.72	0.11	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	335.47	0000	0.33547	0.00000	282.89	0000	0.28289	335.470	7.56	0.14	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	652.91	0000	0.65291	0.00000	559.62	0000	0.55962	652.910	7.35	0.24	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	896.22	0000	0.89622	0.00000	776.49	0000	0.77649	896.220	7.36	0.30	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,025.84	0000	1.02584	0.00000	893.32	0000	0.89332	1,025.840	7.39	0.33	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	2,395.22	0000	2.39522	0.00000	2,652.74	0000	2.65274	2,395.220	7.57	(0.56)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,901.85	0000	1.90185	0.00000	2,123.33	0000	2.12333	1,901.850	7.78	(0.47)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,715.61	0000	1.71561	0.00000	1,921.66	0000	1.92166	1,715.610	7.89	(0.44)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	905.15	0000	0.90515	0.00000	1,030.56	0000	1.03056	905.150	8.71	(0.26)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.85046		101.84978	0.00000	8.93081		101.40444		7.25	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	556.07	0000	0.55607	0.00000	483.51	0000	0.48351	556.070	7.23	0.18	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.11	Call	809.91	0000	0.80991	0.00000	710.01	0000	0.71001	809.910	7.08	0.24	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	8.14	Call	846.15	0000	0.84615	0.00000	742.54	0000	0.74254	846.150	7.06	0.25	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.25	Call	990.22	0000	0.99022	0.00000	872.24	0000	0.87224	990.220	7.00	0.29	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,179.97	0000	1.17997	0.00000	1,045.35	0000	1.04535	1,179.970	7.03	0.33	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.64	Put	2,970.96	0000	2.97096	0.00000	3,235.68	0000	3.23568	2,970.960	7.17	(0.57)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.72	Put	2,731.38	0000	2.73138	0.00000	2,982.53	0000	2.98253	2,731.380	7.23	(0.54)	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	8.75	Call	2,085.11	0000	2.08511	0.00000	1,885.85	0000	1.88585	2,085.110	7.25	0.47	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,565.64	0000	2.56564	0.00000	2,806.62	0000	2.80662	2,565.640	7.29	(0.51)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.14	Put	1,772.17	0000	1.77217	0.00000	1,956.00	0000	1.95600	1,772.170	7.74	(0.39)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	9.22	Put	1,634.45	0000	1.63445	0.00000	1,806.93	0000	1.80693	1,634.450	7.86	(0.36)	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,554.84	0000	1.55484	0.00000	1,720.51	0000	1.72051	1,554.840	7.93	(0.35)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.88651		103.88340	0.00000	8.97057		103.42934		6.77	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	1,212.30	0000	1.21230	0.00000	1,082.55	0000	1.08255	1,212.300	6.57	0.31	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	2,293.40	0000	2.29340	0.00000	2,091.07	0000	2.09107	2,293.400	6.77	0.47	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,689.29	0000	1.68929	0.00000	1,850.63	0000	1.85063	1,689.290	7.52	(0.33)	0.00	0	500.00
R2035	On 04/11/2027	Bond Future	0.00		8.94137		101.34264	0.00000	9.02951		100.87931		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		9.02130		98.89885	0.00000	9.11010		98.32936		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	3,341.29	000	3.34129	0.00000	2,932.88	000	2.93288	3,341.290	11.02	0.76	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	101.37	000	0.10137	0.00000	139.70	000	0.13970	101.370	12.95	(0.05)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	27.46	000	0.02746	0.00000	39.38	000	0.03938	27.460	14.43	(0.01)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.07229		96.50211	0.00000	9.16443		95.92265		9.32	0.00	0.00	0	1,550.00
R2037	On 04/02/2027	Bond Future	8.44	Call	737.53	000	0.73753	0.00000	614.45	000	0.61445	737.530	9.04	0.24	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,664.55	000	1.66455	0.00000	1,908.53	000	1.90853	1,664.550	9.83	(0.39)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	891.56	000	0.89156	0.00000	1,039.30	000	1.03930	891.560	10.85	(0.23)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.12032		98.38057	0.00000	9.21600		97.79034		8.51	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.16724		96.08479	0.00000	9.26683		95.48288		8.36	0.00	0.00	0	0.00
R2037	On 04/11/2027	Bond Future	0.00		9.22012		97.89913	0.00000	9.32376		97.28527		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		9.18548		112.98226	0.00000	9.27491		112.31113		10.52	0.00	0.00	0	5,010.00
R2038	On 04/02/2027	Bond Future	0.00		9.24476		115.10832	0.00000	9.33753		114.42563		9.05	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.29650		111.86327	0.00000	9.39282		111.16797		8.61	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.34572		114.09699	0.00000	9.44586		113.38799		8.23	0.00	0.00	0	0.00
R2038	On 04/11/2027	Bond Future	0.00		9.40691		110.76913	0.00000	9.51119		110.04586		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		9.31063		105.19096	0.00000	9.39995		104.52661		11.10	0.00	0.00	0	15,682.00
R2039	On 04/02/2027	Bond Future	0.00		9.37053		107.17047	0.00000	9.46301		106.49453		9.92	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.42337		104.27532	0.00000	9.51919		103.58682		9.54	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	1,687.03	000	1.68703	0.00000	1,470.23	000	1.47023	1,687.030	9.36	0.34	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,610.91	000	2.61091	0.00000	2,911.82	000	2.91182	2,610.910	10.11	(0.41)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.47391		106.35746	0.00000	9.57330		105.65541		9.28	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	1,744.39	000	1.74439	0.00000	1,537.50	000	1.53750	1,744.390	8.95	0.32	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	1,912.31	000	1.91231	0.00000	1,689.97	000	1.68997	1,912.310	8.92	0.34	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,517.58	000	3.51758	0.00000	3,860.68	000	3.86068	3,517.580	9.32	(0.47)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,097.37	000	3.09737	0.00000	3,409.35	000	3.40935	3,097.370	9.53	(0.42)	0.00	0	180.00
R2039	On 04/11/2027	Bond Future	0.00		9.53553		103.38765	0.00000	9.63877		102.67157		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		9.35853		99.78119	0.00000	9.43708		99.20572		11.50	0.00	199,562.38	2	36,298.00
R2040	On 05/11/2026	Bond Future	8.85	Call	417.54	000	0.41754	0.00000	329.85	000	0.32985	417.540	11.24	0.19	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	8.90	Call	490.23	000	0.49023	0.00000	389.82	000	0.38982	490.230	11.23	0.21	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.00	Call	664.09	000	0.66409	0.00000	534.99	000	0.53499	664.090	11.23	0.27	0.00	0	7,250.00
R2040	On 05/11/2026	Bond Future	9.30	Call	1,505.01	000	1.50501	0.00000	1,267.28	000	1.26728	1,505.010	11.60	0.47	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.80	Put	681.79	000	0.68179	0.00000	846.70	000	0.84670	681.790	12.77	(0.24)	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,478.74	000	4.47874	0.00000	4,040.48	000	4.04048	4,478.740	13.09	0.80	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	104.93	000	0.10493	0.00000	139.68	000	0.13968	104.930	15.28	(0.04)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	30.43	000	0.03043	0.00000	41.93	000	0.04193	30.430	16.94	(0.01)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.41451		97.15057	0.00000	9.49571		96.56500		10.78	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	897.01	000	0.89701	0.00000	768.74	000	0.76874	897.010	10.60	0.24	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,932.09	000	1.93209	0.00000	2,174.70	000	2.17470	1,932.090	11.52	(0.38)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	1,056.78	000	1.05678	0.00000	1,205.99	000	1.20599	1,056.780	12.71	(0.23)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.46788		99.04170	0.00000	9.55185		98.44529		10.24	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.52074		96.50852	0.00000	9.60775		95.90036		10.09	0.00	0.00	0	0.00
R2040	On 04/11/2027	Bond Future	0.00		9.57820		98.33069	0.00000	9.66836		97.71034		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		9.45472		106.49846	0.00000	9.53876		105.80070		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		9.51340		108.50254	0.00000	9.60017	107.79265			11.28	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.56555		105.50722	0.00000	9.65519	104.78414			10.87	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.61551		107.61400	0.00000	9.70820	106.87669			10.29	0.00	0.00	0	0.00
R2042	On 04/11/2027	Bond Future	0.00		9.67517		104.54189	0.00000	9.77116	103.78974			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		9.46636		96.37146	0.00000	9.54464	95.74566			13.43	0.00	192,742.92	2	129,768.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,776.37000		1.77637	0.00000	2,104.20000	2.10420	1,776.370		13.43	(0.47)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.51883		93.80187	0.00000	9.59949	93.16507			12.60	0.00	525,290,472.00	5,600	5,600.00
R2044	On 04/02/2027	Bond Future	9.18	Call	1,711.93000		1.71193	0.00000	1,498.63000	1.49863	1,711.930		12.21	0.37	0.00	0	16,000.00
R2044	On 04/02/2027	Bond Future	10.00	Put	1,627.89000		1.62789	0.00000	1,840.56000	1.84056	1,627.890		13.77	(0.30)	0.00	0	32,000.00
R2044	On 06/05/2027	Bond Future	0.00		9.56873		95.62786	0.00000	9.65187	94.97916			11.60	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.61801		93.15188	0.00000	9.70385	92.49033			11.52	0.00	0.00	0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.67089		94.91059	0.00000	9.75950	94.23590			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		9.42042		95.57688	0.00000	9.50367	94.85879			14.13	0.00	4,778,844.00	50	297,910.00
R2048	On 05/11/2026	Bond Future	9.00	Call	655.33000		0.65533	0.00000	516.11000	0.51611	655.330		13.89	0.23	0.00	0	539.00
R2048	On 05/11/2026	Bond Future	9.50	Put	1,738.97000		1.73897	0.00000	2,092.61000	2.09261	1,738.970		14.68	(0.44)	0.00	0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.47137		97.37543	0.00000	9.55705	96.64462			13.15	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.51286		94.82850	0.00000	9.60099	94.08385			12.70	0.00	0.00	0	260.00
R2048	On 06/05/2027	Bond Future	8.86	Call	1,605.36000		1.60536	0.00000	1,406.73000	1.40673	1,605.360		12.34	0.29	0.00	0	4,000.00
R2048	On 06/05/2027	Bond Future	9.59	Put	3,554.36000		3.55436	0.00000	3,911.18000	3.91118	3,554.360		12.89	(0.45)	0.00	0	4,000.00
R2048	On 06/05/2027	Bond Future	10.09	Put	2,204.11000		2.20411	0.00000	2,448.79000	2.44879	2,204.110		14.09	(0.31)	0.00	0	4,000.00
R2048	On 05/08/2027	Bond Future	0.00		9.55259		96.72191	0.00000	9.64332	95.96260			12.06	0.00	0.00	0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.60280		94.10909	0.00000	9.69631	93.33486			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		9.27654		124.28932	0.00000	9.35978	123.32240			14.67	0.00	0.00	0	59,203.00
R2053	On 05/11/2026	Bond Future	8.38	Call	173.24000		0.17324	0.00000	129.19000	0.12919	173.240		14.85	0.06	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	8.85	Call	840.42000		0.84042	0.00000	658.59000	0.65859	840.420		14.22	0.23	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	9.35	Put	2,326.59000		2.32659	0.00000	2,805.64000	2.80564	2,326.590		14.94	(0.44)	0.00	0	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.32051		126.62828	0.00000	9.40610	125.64416			13.21	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.35848		123.22903	0.00000	9.44648	122.22656			12.79	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.39402		125.68965	0.00000	9.48456	124.66738			12.18	0.00	0.00	0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.43698		122.20279	0.00000	9.53025	121.16024			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		8.91538		83.97883	0.00000	8.99922	83.51251			10.12	0.00	0.00	0	45,175.00
R209	On 04/02/2027	Bond Future	0.00		8.96476		85.55917	0.00000	9.05169	85.08477			9.35	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	355.78000		0.35578	0.00000	294.62000	0.29462	355.780		9.03	0.15	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,984.80000		1.98480	0.00000	2,233.55000	2.23355	1,984.800		9.29	(0.49)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.00626		84.07170	0.00000	9.09648	83.58858			8.84	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	813.83000		0.81383	0.00000	704.18000	0.70418	813.830		8.53	0.25	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,732.43000		1.73243	0.00000	1,928.39000	1.92839	1,732.430		9.36	(0.38)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		9.04485		85.75038	0.00000	9.13864	85.25775			8.27	0.00	0.00	0	0.00
R209	On 04/11/2027	Bond Future	0.00		9.09532		84.21962	0.00000	9.19298	83.71712			8.09	0.00	0.00	0	0.00
R209	On 04/11/2027	Bond Future	8.72	Call	1,983.15000		1.98315	0.00000	1,788.17000	1.78817	1,983.150		7.90	0.41	8,101,596.02	2,200	2,200.00
R209	On 04/11/2027	Bond Future	9.41	Put	2,304.53000		2.30453	0.00000	2,514.95000	2.51495	2,304.530		8.58	(0.40)	(15,834,035.53)	4,400	2,200.00
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

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	
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	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	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		272.09294	272.09294	0.00000	272.00714	272.00714			0.00		0.00	0.00	0	306.00
R210	On 04/02/2027	Bond Future	0.00		277.27970	277.27970	0.00000	277.19428	277.19428			0.00		0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		279.07648	279.07648	0.00000	278.99058	278.99058			0.00		0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.71181	284.71181	0.00000	284.62448	284.62448			0.00		0.00	0.00	0	0.00
R210	On 04/11/2027	Bond Future	0.00		286.41501	286.41501	0.00000	286.32381	286.32381			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		8.34219	96.58474	0.00000	8.41728	96.32593			5.05		0.00	0.00	0	31,213.00
R213	On 04/02/2027	Bond Future	0.00		8.39926	98.40230	0.00000	8.47962	98.13929			4.40		0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.43512	96.76356	0.00000	8.52134	96.49596			4.07		0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	818.89000	0.81889	0.00000	722.64000	0.72264	818.890	4.00		0.39	0.00	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	589.24000	0.58924	0.00000	661.98000	0.66198	589.240	5.01		(0.25)	0.00	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.46490	98.69561	0.00000	8.55806	98.42279			3.70		0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	710.42000	0.71042	0.00000	626.02000	0.62602	710.420	3.58		0.33	0.00	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,283.82000	1.28382	0.00000	1,414.46000	1.41446	1,283.820	3.91		(0.46)	0.00	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.52949	97.00879	0.00000	8.63078	96.73018			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		9.39290	78.74395	0.00000	9.47636	78.20251			13.04		0.00	0.00	0	26,544.00
R214	On 04/02/2027	Bond Future	0.00		9.44807	80.22579	0.00000	9.53411	79.67472			12.13		0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.49325	78.48723	0.00000	9.58190	77.92585			11.62		0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.53670	80.05436	0.00000	9.62817	79.48184			10.98		0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.59216	78.26868	0.00000	9.68663	77.68487			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 :													655,365,637.07		13,433	1,750,031.00	
Grand Total:													655,365,637.07		13,433	1,750,031.00	