

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/09/2026

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		1,267.70500		1,267.70500	0.00000	1,264.16500	1,264.16500		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,291.55800		1,291.55800	0.00000	1,287.95500	1,287.95500		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,316.68400		1,316.68400	0.00000	1,313.01300	1,313.01300		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,342.69900		1,342.69900	0.00000	1,338.95500	1,338.95500		0.00		0.00	0	0.00
AL37	On 04/11/2027	Index Future	0.00		1,368.38600		1,368.38600	0.00000	1,364.56900	1,364.56900		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,704.12400		1,704.12400	0.00000	1,691.35100	1,691.35100		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,736.18800		1,736.18800	0.00000	1,723.17900	1,723.17900		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,769.96400		1,769.96400	0.00000	1,756.70500	1,756.70500		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,804.93400		1,804.93400	0.00000	1,791.41400	1,791.41400		0.00		0.00	0	0.00
AL7T	On 04/11/2027	Index Future	0.00		1,839.46500		1,839.46500	0.00000	1,825.68300	1,825.68300		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,438.39100		1,438.39100	0.00000	1,427.01300	1,427.01300		0.00		0.00	0	71.00
ALBI	On 04/02/2027	Index Future	0.00		1,465.45500		1,465.45500	0.00000	1,453.86600	1,453.86600		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,493.96400		1,493.96400	0.00000	1,482.15200	1,482.15200		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,523.48100		1,523.48100	0.00000	1,511.43700	1,511.43700		0.00		0.00	0	0.00
ALBI	On 04/11/2027	Index Future	0.00		1,552.62800		1,552.62800	0.00000	1,540.35000	1,540.35000		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.10715		93.08738	0.00000	9.23121	92.49953		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.17920		94.86162	0.00000	9.30947	94.26281		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.23885		92.93364	0.00000	9.37573	92.32318		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.29535		94.81034	0.00000	9.43948	94.18758		0.00		0.00	0	0.00
ES33	On 04/11/2027	Bond Future	0.00		9.37267		92.82815	0.00000	9.52462	92.19326		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		9.70077		90.85032	0.00000	9.84916	89.76686		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.76181		92.58226	0.00000	9.91506	91.47837		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.81796		90.14080	0.00000	9.97633	89.01531		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.87112		91.96122	0.00000	10.03475	90.81311		0.00		0.00	0	0.00
ES42	On 04/11/2027	Bond Future	0.00		9.93451		89.45503	0.00000	10.10372	88.28471		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		1,411.20100		1,411.20100	0.00000	1,399.73900	1,399.73900		0.00		0.00	0	696.00
GOVI	On 04/02/2027	GOVI	0.00		1,437.75400		1,437.75400	0.00000	1,426.08000	1,426.08000		0.00		0.00	0	47.00
GOVI	On 06/05/2027	GOVI	0.00		1,465.72400		1,465.72400	0.00000	1,453.82500	1,453.82500		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,494.68300		1,494.68300	0.00000	1,482.55000	1,482.55000		0.00		0.00	0	0.00
GOVI	On 04/11/2027	GOVI	0.00		1,523.27900		1,523.27900	0.00000	1,510.91000	1,510.91000		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		153.06252		153.06252	0.00000	153.29942	153.29942		0.00		0.00	0	13,269.00
I2029	On 04/02/2027	Bond Future	0.00		155.97989		155.97989	0.00000	156.22168	156.22168		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.51313		157.51313	0.00000	157.75999	157.75999		0.00		0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.69366		160.69366	0.00000	160.94555	160.94555		0.00		0.00	0	0.00
I2029	On 04/11/2027	Bond Future	0.00		162.19679		162.19679	0.00000	162.45330	162.45330		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		119.08715		119.08715	0.00000	119.37266	119.37266		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	
I2031	On 04/02/2027	Bond Future	0.00		118.85224		118.85224	0.00000	119.14358	119.14358		2.01	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.19287		121.19287	0.00000	121.49009	121.49009		1.81	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.07692		121.07692	0.00000	121.38042	121.38042		1.70	0.00	0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.39195		123.39195	0.00000	123.70096	123.70096		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		148.71922		148.71922	0.00000	148.91526	148.91526		0.00	0.00	0.00	0	16,181.00
I2033	On 04/02/2027	Bond Future	0.00		151.55388		151.55388	0.00000	151.75401	151.75401		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.89444		152.89444	0.00000	153.09880	153.09880		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.98173		155.98173	0.00000	156.19032	156.19032		0.00	0.00	0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		157.28610		157.28610	0.00000	157.49841	157.49841		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		165.26237		165.26237	0.00000	165.31509	165.31509		0.00	0.00	0.00	0	4,103.00
I2038	On 04/02/2027	Bond Future	0.00		166.13817		166.13817	0.00000	166.19255	166.19255		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.40977		169.40977	0.00000	169.46537	169.46537		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.50346		170.50346	0.00000	170.56043	170.56043		0.00	0.00	0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		173.76478		173.76478	0.00000	173.82245	173.82245		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		127.68922		127.68922	0.00000	127.66850	127.66850		6.62	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.17248		127.17248	0.00000	127.15177	127.15177		6.37	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.67703		129.67703	0.00000	129.65614	129.65614		6.04	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.27621		129.27621	0.00000	129.25508	129.25508		5.91	0.00	0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		131.74773		131.74773	0.00000	131.72596	131.72596		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		145.38600		145.38600	0.00000	145.57435	145.57435		0.00	0.00	0.00	0	18,803.00
I2046	On 04/02/2027	Bond Future	0.00		148.15718		148.15718	0.00000	148.34928	148.34928		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.65780		148.65780	0.00000	148.85407	148.85407		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.65949		151.65949	0.00000	151.85972	151.85972		0.00	0.00	0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		152.09134		152.09134	0.00000	152.29532	152.29532		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		149.46541		149.46541	0.00000	149.31645	149.31645		0.00	0.00	0.00	0	18,479.00
I2050	On 04/02/2027	Bond Future	0.00		149.78139		149.78139	0.00000	149.63007	149.63007		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.73084		152.73084	0.00000	152.57688	152.57688		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.22350		153.22350	0.00000	153.06660	153.06660		0.00	0.00	0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		156.15425		156.15425	0.00000	155.99387	155.99387		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		134.84049		134.84049	0.00000	135.15519	135.15519		9.74	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		134.46003		134.46003	0.00000	134.78115	134.78115		9.41	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.10799		137.10799	0.00000	137.43591	137.43591		8.98	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		136.85741		136.85741	0.00000	137.19190	137.19190		8.81	0.00	0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		139.47387		139.47387	0.00000	139.81461	139.81461		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		463.01200		463.01200	0.00000	463.20600	463.20600		0.00	0.00	0.00	0	258.00
IGOV	On 04/02/2027	Index Future	0.00		471.83700		471.83700	0.00000	472.03600	472.03600		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		481.12700		481.12700	0.00000	481.33000	481.33000		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		490.74100		490.74100	0.00000	490.94900	490.94900		0.00	0.00	0.00	0	0.00
IGOV	On 04/11/2027	Index Future	0.00		500.23600		500.23600	0.00000	500.44700	500.44700		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		7.11278		102.67962	0.00000	7.11032	102.67990		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		7.48623		105.78361	0.00000	7.48655	105.78328		1.00		0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.44638		103.92969	0.00000	7.44648	103.92960		0.81		0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.27057		105.95235	0.00000	7.27041	105.95244		0.61		0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.70045		102.75994	0.00000	6.70004	102.76009		0.34		0.00	0.00	0	0.00
R188	On 04/11/2027	Bond Future	0.00		4.55863		104.70078	0.00000	4.55924	104.70071		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		307.69014		307.69014	0.00000	307.44817	307.44817		0.00		0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.95370		307.95370	0.00000	307.70779	307.70779		0.00		0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		314.01776		314.01776	0.00000	313.76738	313.76738		0.00		0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.63109		314.63109	0.00000	314.37605	314.37605		0.00		0.00	0.00	0	0.00
R202	On 04/11/2027	Bond Future	0.00		320.64923		320.64923	0.00000	320.38876	320.38876		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		8.08960		101.94799	0.00000	8.13216	101.82951		3.56		0.00	0.00	0	146,135.00
R2030	On 04/02/2027	Bond Future	0.00		8.12955		99.85880	0.00000	8.17606	99.73836		3.23		0.00	0.00	0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		8.16166		101.80236	0.00000	8.21289	101.67974		2.85		0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.18634		99.82543	0.00000	8.24345	99.70040		2.64		0.00	0.00	0	0.00
R2030	On 04/11/2027	Bond Future	0.00		8.23275		101.71101	0.00000	8.29684	101.58339		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		8.43198		100.13934	0.00000	8.52546	99.74391		6.46		0.00	104,445,331.62	1,043	201,143.00
R2032	On 04/02/2027	Bond Future	0.00		8.48223		102.02354	0.00000	8.58132	101.62091		5.58		0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	256.61000		0.25661	0.00000	205.31000	0.20531	256.610	5.47		0.15	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	684.38000		0.68438	0.00000	568.48000	0.56848	684.380	5.33		0.32	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,647.20000		1.64720	0.00000	1,882.86000	1.88286	1,647.200	5.47		(0.55)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.52009		99.84760	0.00000	8.62538	99.43730		5.17		0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	414.49000		0.41449	0.00000	344.72000	0.34472	414.490	5.14		0.19	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	707.03000		0.70703	0.00000	597.87000	0.59787	707.030	4.99		0.29	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	873.16000		0.87316	0.00000	744.72000	0.74472	873.160	4.99		0.34	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	1,477.39000		1.47739	0.00000	1,293.13000	1.29313	1,477.390	5.13		0.48	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,733.94000		1.73394	0.00000	1,955.24000	1.95524	1,733.940	5.15		(0.51)	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	1,076.12000		1.07612	0.00000	1,230.95000	1.23095	1,076.120	5.59		(0.35)	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.55285		101.84126	0.00000	8.66508	101.42283		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	847.31	000	0.84731	0.00000	727.61	000	0.72761	847.310	4.59	0.31	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	1,591.28	000	1.59128	0.00000	1,404.54	000	1.40454	1,591.280	4.69	0.47	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	1,134.23	000	1.13423	0.00000	1,284.55	000	1.28455	1,134.230	5.17	(0.34)	0.00	0	500.00
R2032	On 04/11/2027	Bond Future	0.00		8.60	643	99.60611	0.00000	8.72	635	99.17955		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		8.54	197	108.17318	0.00000	8.64	034	107.67671		7.01	0.00	37,860,613.00	350	10,961.00
R2033	On 04/02/2027	Bond Future	0.00		8.59	313	110.20854	0.00000	8.69	683	109.70302		6.12	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.63	309	107.30928	0.00000	8.74	260	106.79409		5.76	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.66	858	109.45195	0.00000	8.78	449	108.92651		5.31	0.00	0.00	0	0.00
R2033	On 04/11/2027	Bond Future	0.00		8.72	235	106.47785	0.00000	8.84	522	105.94227		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		8.63	969	103.09263	0.00000	8.75	804	102.39810		8.67	0.00	51,649,407.63	501	100,987.00
R2035	On 05/11/2026	Bond Future	7.97	Call	165.76	000	0.16576	0.00000	107.37	000	0.10737	165.760	8.44	0.11	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,828.62	000	1.82862	0.00000	2,298.12	000	2.29812	1,828.620	8.33	(0.62)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	1,836.70	000	1.83670	0.00000	1,448.82	000	1.44882	1,836.700	8.76	0.62	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	603.59	000	0.60359	0.00000	835.37	000	0.83537	603.590	9.07	(0.28)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	272.41	000	0.27241	0.00000	397.21	000	0.39721	272.410	9.74	(0.14)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	80.93	000	0.08093	0.00000	125.38	000	0.12538	80.930	10.83	(0.05)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.68	758	105.03239	0.00000	8.81	122	104.32500		7.64	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	326.18	000	0.32618	0.00000	246.16	000	0.24616	326.180	7.72	0.13	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	440.14	000	0.44014	0.00000	335.47	000	0.33547	440.140	7.56	0.17	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	832.49	000	0.83249	0.00000	652.91	000	0.65291	832.490	7.35	0.29	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,122.38	000	1.12238	0.00000	896.22	000	0.89622	1,122.380	7.36	0.36	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,274.05	000	1.27405	0.00000	1,025.84	000	1.02584	1,274.050	7.39	0.39	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	2,015.18	000	2.01518	0.00000	2,395.22	000	2.39522	2,015.180	7.57	(0.50)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,579.87	000	1.57987	0.00000	1,901.85	000	1.90185	1,579.870	7.78	(0.42)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,417.99	000	1.41799	0.00000	1,715.61	000	1.71561	1,417.990	7.89	(0.38)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	730.17	000	0.73017	0.00000	905.15	000	0.90515	730.170	8.71	(0.22)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.72	135	102.57073	0.00000	8.85	046	101.84978		7.25	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	693.80	000	0.69380	0.00000	556.07	000	0.55607	693.800	7.23	0.21	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.11	Call	996.48	000	0.99648	0.00000	809.91	000	0.80991	996.480	7.08	0.28	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	8.14	Call	1,039.27	000	1.03927	0.00000	846.15	000	0.84615	1,039.270	7.06	0.29	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.25	Call	1,208.54	000	1.20854	0.00000	990.22	000	0.99022	1,208.540	7.00	0.33	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,426.77	000	1.42677	0.00000	1,179.97	000	1.17997	1,426.770	7.03	0.37	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.64	Put	2,573.60	000	2.57360	0.00000	2,970.96	000	2.97096	2,573.600	7.17	(0.52)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.72	Put	2,356.18	000	2.35618	0.00000	2,731.38	000	2.73138	2,356.180	7.23	(0.49)	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	8.75	Call	2,439.08	000	2.43908	0.00000	2,085.11	000	2.08511	2,439.080	7.25	0.52	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,206.83	000	2.20683	0.00000	2,565.64	000	2.56564	2,206.830	7.29	(0.47)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.14	Put	1,503.49	000	1.50349	0.00000	1,772.17	000	1.77217	1,503.490	7.74	(0.34)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	9.22	Put	1,383.31	000	1.38331	0.00000	1,634.45	000	1.63445	1,383.310	7.86	(0.32)	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,314.13	000	1.31413	0.00000	1,554.84	000	1.55484	1,314.130	7.93	(0.31)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.75	141	104.61871	0.00000	8.88	651	103.88340		6.77	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	1,448.12	000	1.44812	0.00000	1,212.30	000	1.21230	1,448.120	6.57	0.35	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	2,649.74	000	2.64974	0.00000	2,293.40	000	2.29340	2,649.740	6.77	0.51	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,452.41	000	1.45241	0.00000	1,689.29	000	1.68929	1,452.410	7.52	(0.30)	0.00	0	500.00
R2035	On 04/11/2027	Bond Future	0.00		8.79	990	102.09208	0.00000	8.94	137	101.34264		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		8.89	823	99.69557	0.00000	9.02	130	98.89885		10.04	0.00	183,041,066.52	1,836	225,867.00

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	3,961.87	000	3.96187	0.00000	3,341.29	000	3.34129	3,961.870	11.02	0.82	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	63.99	000	0.06399	0.00000	101.37	000	0.10137	63.990	12.95	(0.03)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	16.54	000	0.01654	0.00000	27.46	000	0.02746	16.540	14.43	(0.01)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.94449		97.31356	0.00000	9.07229		96.50211		9.32	0.00	0.00	0	1,550.00
R2037	On 04/02/2027	Bond Future	8.44	Call	943.37	000	0.94337	0.00000	737.53	000	0.73753	943.370	9.04	0.29	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,363.06	000	1.36306	0.00000	1,664.55	000	1.66455	1,363.060	9.83	(0.34)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	714.61	000	0.71461	0.00000	891.56	000	0.89156	714.610	10.85	(0.19)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.98754		99.20766	0.00000	9.12032		98.38057		8.51	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.02904		96.92837	0.00000	9.16724		96.08479		8.36	0.00	0.00	0	0.00
R2037	On 04/11/2027	Bond Future	0.00		9.07643		98.75884	0.00000	9.22012		97.89913		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		9.05726		113.95434	0.00000	9.18548		112.98226		10.52	0.00	0.00	0	5,010.00
R2038	On 04/02/2027	Bond Future	0.00		9.11160		116.09848	0.00000	9.24476		115.10832		9.05	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.15816		112.87254	0.00000	9.29650		111.86327		8.61	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.20190		115.12633	0.00000	9.34572		114.09699		8.23	0.00	0.00	0	0.00
R2038	On 04/11/2027	Bond Future	0.00		9.25733		111.81814	0.00000	9.40691		110.76913		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		9.17234		106.23140	0.00000	9.31063		105.19096		11.10	0.00	0.00	0	15,682.00
R2039	On 04/02/2027	Bond Future	0.00		9.22723		108.23015	0.00000	9.37053		107.17047		9.92	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.27482		105.35550	0.00000	9.42337		104.27532		9.54	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,074.96	000	2.07496	0.00000	1,687.03	000	1.68703	2,074.960	9.36	0.39	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,187.04	000	2.18704	0.00000	2,610.91	000	2.61091	2,187.040	10.11	(0.36)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.31983		107.45914	0.00000	9.47391		106.35746		9.28	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,110.81	000	2.11081	0.00000	1,744.39	000	1.74439	2,110.810	8.95	0.36	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,304.33	000	2.30433	0.00000	1,912.31	000	1.91231	2,304.330	8.92	0.38	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,024.65	000	3.02465	0.00000	3,517.58	000	3.51758	3,024.650	9.32	(0.42)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,651.80	000	2.65180	0.00000	3,097.37	000	3.09737	2,651.800	9.53	(0.38)	0.00	0	180.00
R2039	On 04/11/2027	Bond Future	0.00		9.37565		104.51043	0.00000	9.53553		103.38765		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		9.20511		100.91919	0.00000	9.35853		99.78119		11.50	0.00	10,091,919.00	100	36,298.00
R2040	On 05/11/2026	Bond Future	8.85	Call	661.74	000	0.66174	0.00000	417.54	000	0.41754	661.740	11.24	0.27	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	8.90	Call	765.44	000	0.76544	0.00000	490.23	000	0.49023	765.440	11.23	0.30	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.00	Call	1,007.10	000	1.00710	0.00000	664.09	000	0.66409	1,007.100	11.23	0.36	0.00	0	7,250.00
R2040	On 05/11/2026	Bond Future	9.30	Call	2,080.99	000	2.08099	0.00000	1,505.01	000	1.50501	2,080.990	11.60	0.57	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.80	Put	436.80	000	0.43680	0.00000	681.79	000	0.68179	436.800	12.77	(0.17)	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,417.29	000	5.41729	0.00000	4,478.74	000	4.47874	5,417.290	13.09	0.86	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	60.29	000	0.06029	0.00000	104.93	000	0.10493	60.290	15.28	(0.03)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	16.69	000	0.01669	0.00000	30.43	000	0.03043	16.690	16.94	(0.01)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.25579		98.30972	0.00000	9.41451		97.15057		10.78	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,206.43	000	1.20643	0.00000	897.01	000	0.89701	1,206.430	10.60	0.30	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,516.55	000	1.51655	0.00000	1,932.09	000	1.93209	1,516.550	11.52	(0.32)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	810.13	000	0.81013	0.00000	1,056.78	000	1.05678	810.130	12.71	(0.18)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.30365		100.22325	0.00000	9.46788		99.04170		10.24	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.35057		97.71365	0.00000	9.52074		96.50852		10.09	0.00	0.00	0	0.00
R2040	On 04/11/2027	Bond Future	0.00		9.40208		99.55880	0.00000	9.57820		98.33069		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		9.30647		107.74619	0.00000	9.45472		106.49846		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		9.36019		109.77351	0.00000	9.51340	108.50254		11.28	0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.40721		106.80269	0.00000	9.56555	105.50722		10.87	0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.45179		108.93531	0.00000	9.61551	107.61400		10.29	0.00	0.00		0	0.00
R2042	On 04/11/2027	Bond Future	0.00		9.50585		105.88836	0.00000	9.67517	104.54189		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		9.32341		97.53064	0.00000	9.46636	96.37146		13.43	0.00	24,382,660.00		250	129,768.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,270.77000		1.27077	0.00000	1,776.37000	1.77637	1,270.770	13.43	(0.37)	0.00		0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.37142		94.98269	0.00000	9.51883	93.80187		12.60	0.00	0.00		0	5,600.00
R2044	On 04/02/2027	Bond Future	9.18	Call	2,171.29000		2.17129	0.00000	1,711.93000	1.71193	2,171.290	12.21	0.43	0.00		0	16,000.00
R2044	On 04/02/2027	Bond Future	10.00	Put	1,289.34000		1.28934	0.00000	1,627.89000	1.62789	1,289.340	13.77	(0.25)	0.00		0	32,000.00
R2044	On 06/05/2027	Bond Future	0.00		9.41674		96.83145	0.00000	9.56873	95.62786		11.60	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.46112		94.37942	0.00000	9.61801	93.15188		11.52	0.00	0.00		0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.50910		96.16162	0.00000	9.67089	94.91059		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		9.27251		96.87463	0.00000	9.42042	95.57688		14.13	0.00	0.00		0	297,910.00
R2048	On 05/11/2026	Bond Future	9.00	Call	996.55000		0.99655	0.00000	655.33000	0.65533	996.550	13.89	0.32	0.00		0	539.00
R2048	On 05/11/2026	Bond Future	9.50	Put	1,215.54000		1.21554	0.00000	1,738.97000	1.73897	1,215.540	14.68	(0.34)	0.00		0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.31905		98.69744	0.00000	9.47137	97.37543		13.15	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.35619		96.17595	0.00000	9.51286	94.82850		12.70	0.00	0.00		0	260.00
R2048	On 06/05/2027	Bond Future	8.86	Call	2,021.12000		2.02112	0.00000	1,605.36000	1.60536	2,021.120	12.34	0.34	0.00		0	4,000.00
R2048	On 06/05/2027	Bond Future	9.59	Put	2,972.46000		2.97246	0.00000	3,554.36000	3.55436	2,972.460	12.89	(0.40)	0.00		0	4,000.00
R2048	On 06/05/2027	Bond Future	10.09	Put	1,814.45000		1.81445	0.00000	2,204.11000	2.20411	1,814.450	14.09	(0.26)	0.00		0	4,000.00
R2048	On 05/08/2027	Bond Future	0.00		9.39131		98.09630	0.00000	9.55259	96.72191		12.06	0.00	0.00		0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.43674		95.50967	0.00000	9.60280	94.10909		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		9.12880		126.03758	0.00000	9.27654	124.28932		14.67	0.00	0.00		0	59,203.00
R2053	On 05/11/2026	Bond Future	8.38	Call	296.78000		0.29678	0.00000	173.24000	0.17324	296.780	14.85	0.09	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	8.85	Call	1,289.08000		1.28908	0.00000	840.42000	0.84042	1,289.080	14.22	0.31	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	9.35	Put	1,618.27000		1.61827	0.00000	2,326.59000	2.32659	1,618.270	14.94	(0.34)	0.00		0	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.16854		128.40906	0.00000	9.32051	126.62828		13.21	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.20218		125.04434	0.00000	9.35848	123.22903		12.79	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.23325		127.54115	0.00000	9.39402	125.68965		12.18	0.00	0.00		0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.27157		124.08949	0.00000	9.43698	122.20279		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		8.79239		84.66895	0.00000	8.91538	83.97883		10.12	0.00	1,809,883,475.20		21,376	51,276.00
R209	On 04/02/2027	Bond Future	0.00		8.83710		86.26209	0.00000	8.96476	85.55917		9.35	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	467.20000		0.46720	0.00000	355.78000	0.35578	467.200	9.03	0.18	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,652.81000		1.65281	0.00000	1,984.80000	1.98480	1,652.810	9.29	(0.43)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.87367		84.78817	0.00000	9.00626	84.07170		8.84	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,001.55000		1.00155	0.00000	813.83000	0.81383	1,001.550	8.53	0.29	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,470.53000		1.47053	0.00000	1,732.43000	1.73243	1,470.530	9.36	(0.34)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.90700		86.48111	0.00000	9.04485	85.75038		8.27	0.00	0.00		0	0.00
R209	On 04/11/2027	Bond Future	0.00		8.95193		84.96433	0.00000	9.09532	84.21962		8.09	0.00	0.00		0	0.00
R209	On 04/11/2027	Bond Future	8.72	Call	2,298.95000		2.29895	0.00000	1,983.15000	1.98315	2,298.950	7.90	0.45	0.00		0	2,200.00
R209	On 04/11/2027	Bond Future	9.41	Put	2,017.73000		2.01773	0.00000	2,304.53000	2.30453	2,017.730	8.58	(0.36)	0.00		0	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

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/R186	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/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		272.13289	272.13289	0.00000	272.09294	272.09294			0.00	0.00	0.00	0	306.00
R210	On 04/02/2027	Bond Future	0.00		277.31973	277.31973	0.00000	277.27970	277.27970			0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		279.11671	279.11671	0.00000	279.07648	279.07648			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.75279	284.75279	0.00000	284.71181	284.71181			0.00	0.00	0.00	0	0.00
R210	On 04/11/2027	Bond Future	0.00		286.45711	286.45711	0.00000	286.41501	286.41501			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		8.26367	96.85630	0.00000	8.34219	96.58474			5.05	0.00	0.00	0	31,213.00
R213	On 04/02/2027	Bond Future	0.00		8.31509	98.67872	0.00000	8.39926	98.40230			4.40	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.34469	97.04522	0.00000	8.43512	96.76356			4.07	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	929.75000	0.92975	0.00000	818.89000	0.81889	929.750	4.00	0.42	0.00	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	519.41000	0.51941	0.00000	589.24000	0.58924	519.410	5.01	(0.23)	0.00	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.36718	98.98282	0.00000	8.46490	98.69561			3.70	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	807.98000	0.80798	0.00000	710.42000	0.71042	807.980	3.58	0.36	0.00	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,155.22000	1.15522	0.00000	1,283.82000	1.28382	1,155.220	3.91	(0.42)	0.00	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.42341	97.30163	0.00000	8.52949	97.00879			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		9.24481	79.71782	0.00000	9.39290	78.74395			13.04	0.00	0.00	0	26,544.00
R214	On 04/02/2027	Bond Future	0.00		9.29532	81.21774	0.00000	9.44807	80.22579			12.13	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.33580	79.49840	0.00000	9.49325	78.48723			11.62	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.37427	81.08566	0.00000	9.53670	80.05436			10.98	0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.42455	79.31966	0.00000	9.59216	78.26868			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 :													2,221,354,472.97		25,456	1,758,382.00
Grand Total:													2,221,354,472.97		25,456	1,758,382.00