

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/09/2026

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		1,265.25900		1,265.25900	0.00000	1,267.70500	1,267.70500		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,289.09600		1,289.09600	0.00000	1,291.55800	1,291.55800		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,314.36100		1,314.36100	0.00000	1,316.68400	1,316.68400		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,340.62800		1,340.62800	0.00000	1,342.69900	1,342.69900		0.00	0.00	0.00	0	0.00
AL37	On 04/11/2027	Index Future	0.00		1,366.78200		1,366.78200	0.00000	1,368.38600	1,368.38600		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,698.38100		1,698.38100	0.00000	1,704.12400	1,704.12400		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,730.37900		1,730.37900	0.00000	1,736.18800	1,736.18800		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,764.29300		1,764.29300	0.00000	1,769.96400	1,769.96400		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,799.55100		1,799.55100	0.00000	1,804.93400	1,804.93400		0.00	0.00	0.00	0	0.00
AL7T	On 04/11/2027	Index Future	0.00		1,834.65800		1,834.65800	0.00000	1,839.46500	1,839.46500		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,432.48600		1,432.48600	0.00000	1,438.39100	1,438.39100		0.00	0.00	0.00	0	71.00
ALBI	On 04/02/2027	Index Future	0.00		1,459.47500		1,459.47500	0.00000	1,465.45500	1,465.45500		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,488.07900		1,488.07900	0.00000	1,493.96400	1,493.96400		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,517.81700		1,517.81700	0.00000	1,523.48100	1,523.48100		0.00	0.00	0.00	0	0.00
ALBI	On 04/11/2027	Index Future	0.00		1,547.42800		1,547.42800	0.00000	1,552.62800	1,552.62800		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.16750		92.80083	0.00000	9.10715	93.08738		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.24209		94.57192	0.00000	9.17920	94.86162		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.30191		92.65178	0.00000	9.23885	92.93364		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.35680		94.54419	0.00000	9.29535	94.81034		0.00	0.00	0.00	0	0.00
ES33	On 04/11/2027	Bond Future	0.00		9.42895		92.59236	0.00000	9.37267	92.82815		0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES42	On 05/11/2026	Bond Future	0.00		9.76596		90.37197	0.00000	9.70077	90.85032		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.82884		92.09698	0.00000	9.76181	92.58226		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.88535		89.65934	0.00000	9.81796	90.14080		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.93776		91.49103	0.00000	9.87112	91.96122		0.00	0.00	0.00	0	0.00
ES42	On 04/11/2027	Bond Future	0.00		9.99838		89.01064	0.00000	9.93451	89.45503		0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
GOVI	On 05/11/2026	GOVI	0.00		1,405.13200		1,405.13200	0.00000	1,411.20100	1,411.20100		0.00	0.00	14,051,320.00	1	697.00
GOVI	On 04/02/2027	GOVI	0.00		1,431.60400		1,431.60400	0.00000	1,437.75400	1,437.75400		0.00	0.00	0.00	0	47.00
GOVI	On 06/05/2027	GOVI	0.00		1,459.66300		1,459.66300	0.00000	1,465.72400	1,465.72400		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,488.83300		1,488.83300	0.00000	1,494.68300	1,494.68300		0.00	0.00	0.00	0	0.00
GOVI	On 04/11/2027	GOVI	0.00		1,517.87800		1,517.87800	0.00000	1,523.27900	1,523.27900		0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000		110.00000	0.00000	110.00000	110.00000		0.00	0.00	0.00	0	0.00
I2029	On 05/11/2026	Bond Future	0.00		152.99577		152.99577	0.00000	153.06252	153.06252		0.00	0.00	0.00	0	13,269.00
I2029	On 04/02/2027	Bond Future	0.00		155.91562		155.91562	0.00000	155.97989	155.97989		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.47043		157.47043	0.00000	157.51313	157.51313		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.68615		160.68615	0.00000	160.69366	160.69366		0.00	0.00	0.00	0	0.00
I2029	On 04/11/2027	Bond Future	0.00		162.25012		162.25012	0.00000	162.19679	162.19679		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 05/11/2026	Bond Future	0.00		119.08434		119.08434	0.00000	119.08715	119.08715		2.19	0.00	0.00	0	17,178.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
											Option					
I2031	On 04/02/2027	Bond Future	0.00		118.85257		118.85257	0.00000	118.85224	118.85224		2.01	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.21057		121.21057	0.00000	121.19287	121.19287		1.82	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.12359		121.12359	0.00000	121.07692	121.07692		1.70	0.00	0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.48565		123.48565	0.00000	123.39195	123.39195		1.54	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		148.65808		148.65808	0.00000	148.71922	148.71922		0.00	0.00	0.00	0	16,181.00
I2033	On 04/02/2027	Bond Future	0.00		151.49516		151.49516	0.00000	151.55388	151.55388		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		152.85668		152.85668	0.00000	152.89444	152.89444		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		155.97816		155.97816	0.00000	155.98173	155.98173		0.00	0.00	0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		157.34157		157.34157	0.00000	157.28610	157.28610		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		165.29198		165.29198	0.00000	165.26237	165.26237		0.00	0.00	0.00	0	4,103.00
I2038	On 04/02/2027	Bond Future	0.00		166.17272		166.17272	0.00000	166.13817	166.13817		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.46924		169.46924	0.00000	169.40977	169.40977		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.60364		170.60364	0.00000	170.50346	170.50346		0.00	0.00	0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		173.93147		173.93147	0.00000	173.76478	173.76478		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		127.64010		127.64010	0.00000	127.68922	127.68922		6.57	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.12591		127.12591	0.00000	127.17248	127.17248		6.36	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.64807		129.64807	0.00000	129.67703	129.67703		6.00	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.27746		129.27746	0.00000	129.27621	129.27621		5.87	0.00	0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		131.79837		131.79837	0.00000	131.74773	131.74773		5.62	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		145.62427		145.62427	0.00000	145.38600	145.38600		0.00	0.00	0.00	0	18,803.00
I2046	On 04/02/2027	Bond Future	0.00		148.40331		148.40331	0.00000	148.15718	148.15718		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.93074		148.93074	0.00000	148.65780	148.65780		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		151.97222		151.97222	0.00000	151.65949	151.65949		0.00	0.00	0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		152.46806		152.46806	0.00000	152.09134	152.09134		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		149.24308		149.24308	0.00000	149.46541	149.46541		0.00	0.00	0.00	0	18,479.00
I2050	On 04/02/2027	Bond Future	0.00		149.55849		149.55849	0.00000	149.78139	149.78139		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.52550		152.52550	0.00000	152.73084	152.73084		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.04940		153.04940	0.00000	153.22350	153.22350		0.00	0.00	0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		156.03461		156.03461	0.00000	156.15425	156.15425		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		134.75225		134.75225	0.00000	134.84049	134.84049		9.75	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		134.37376		134.37376	0.00000	134.46003	134.46003		9.48	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.03972		137.03972	0.00000	137.10799	137.10799		9.00	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		136.81996		136.81996	0.00000	136.85741	136.85741		8.84	0.00	0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		139.48808		139.48808	0.00000	139.47387	139.47387		8.53	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		462.89800		462.89800	0.00000	463.01200	463.01200		0.00	0.00	0.00	0	258.00
IGOV	On 04/02/2027	Index Future	0.00		471.73300		471.73300	0.00000	471.83700	471.83700		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		481.08900		481.08900	0.00000	481.12700	481.12700		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		490.81200		490.81200	0.00000	490.74100	490.74100		0.00	0.00	0.00	0	0.00
IGOV	On 04/11/2027	Index Future	0.00		500.49300		500.49300	0.00000	500.23600	500.23600		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		7.10123		102.68094	0.00000	7.11278	102.67962		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		7.47873		105.79143	0.00000	7.48623	105.78361		0.97	0.00	0.00		0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.43358		103.94044	0.00000	7.44638	103.92969		0.79	0.00	0.00		0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.22692		105.97860	0.00000	7.27057	105.95235		0.60	0.00	0.00		0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.56049		102.81075	0.00000	6.70045	102.75994		0.34	0.00	0.00		0	0.00
R188	On 04/11/2027	Bond Future	0.00		3.79568		104.79230	0.00000	4.55863	104.70078		0.11	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		307.45892		307.45892	0.00000	307.69014	307.69014		0.00	0.00	0.00		0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.72562		307.72562	0.00000	307.95370	307.95370		0.00	0.00	0.00		0	513.00
R202	On 06/05/2027	Bond Future	0.00		313.82999		313.82999	0.00000	314.01776	314.01776		0.00	0.00	0.00		0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.51242		314.51242	0.00000	314.63109	314.63109		0.00	0.00	0.00		0	0.00
R202	On 04/11/2027	Bond Future	0.00		320.64733		320.64733	0.00000	320.64923	320.64923		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		8.14070		101.80575	0.00000	8.08960	101.94799		3.54	0.00	260,826,331.50		2,562	146,135.00
R2030	On 04/02/2027	Bond Future	0.00		8.18456		99.71637	0.00000	8.12955	99.85880		3.23	0.00	0.00		0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		8.21618		101.67187	0.00000	8.16166	101.80236		2.84	0.00	0.00		0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.23646		99.71570	0.00000	8.18634	99.82543		2.63	0.00	0.00		0	0.00
R2030	On 04/11/2027	Bond Future	0.00		8.26955		101.63771	0.00000	8.23275	101.71101		2.42	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		8.48247		99.92552	0.00000	8.43198	100.13934		6.50	0.00	513,217,470.72		5,136	203,115.00
R2032	On 04/02/2027	Bond Future	0.00		8.53518		101.80814	0.00000	8.48223	102.02354		5.63	0.00	0.00		0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	222.20000		0.22220	0.00000	256.61000	0.25661	222.200	5.46	0.13	0.00		0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	618.99000		0.61899	0.00000	684.38000	0.68438	618.990	5.35	0.30	0.00		0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,772.96000		1.77296	0.00000	1,647.20000	1.64720	1,772.960	5.51	(0.57)	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.57263		99.64260	0.00000	8.52009	99.84760		5.20	0.00	0.00		0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	365.81000		0.36581	0.00000	414.49000	0.41449	365.810	5.09	0.17	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	640.20000		0.64020	0.00000	707.03000	0.70703	640.200	4.97	0.27	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	799.71000		0.79971	0.00000	873.16000	0.87316	799.710	4.98	0.32	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	1,385.89000		1.38589	0.00000	1,477.39000	1.47739	1,385.890	5.16	0.46	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,846.00000		1.84600	0.00000	1,733.94000	1.73394	1,846.000	5.18	(0.53)	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	1,157.58000		1.15758	0.00000	1,076.12000	1.07612	1,157.580	5.63	(0.37)	0.00		0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.60267		101.65525	0.00000	8.55285	101.84126		4.74	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	784.14	000	0.78414	0.00000	847.31	000	0.84731	784.140	4.58	0.29	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	1,508.05	000	1.50805	0.00000	1,591.28	000	1.59128	1,508.050	4.71	0.45	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	1,206.26	000	1.20626	0.00000	1,134.23	000	1.13423	1,206.260	5.21	(0.35)	0.00	0	500.00
R2032	On 04/11/2027	Bond Future	0.00		8.64886		99.45493	0.00000	8.60643		99.60611		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		8.60263		107.86668	0.00000	8.54197		108.17318		7.04	0.00	0.00	0	10,961.00
R2033	On 04/02/2027	Bond Future	0.00		8.65658		109.89887	0.00000	8.59313		110.20854		6.17	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.69676		107.00936	0.00000	8.63309		107.30928		5.78	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.73049		109.17089	0.00000	8.66858		109.45195		5.32	0.00	0.00	0	0.00
R2033	On 04/11/2027	Bond Future	0.00		8.77850		106.23267	0.00000	8.72235		106.47785		5.31	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		8.70016		102.73700	0.00000	8.63969		103.09263		8.77	0.00	616,422.00	6	100,987.00
R2035	On 05/11/2026	Bond Future	7.97	Call	118.56	000	0.11856	0.00000	165.76	000	0.16576	118.560	8.32	0.08	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,048.94	000	2.04894	0.00000	1,828.62	000	1.82862	2,048.940	8.37	(0.66)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	1,626.37	000	1.62637	0.00000	1,836.70	000	1.83670	1,626.370	8.87	0.58	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	713.68	000	0.71368	0.00000	603.59	000	0.60359	713.680	9.19	(0.32)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	333.67	000	0.33367	0.00000	272.41	000	0.27241	333.670	9.91	(0.17)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	102.19	000	0.10219	0.00000	80.93	000	0.08093	102.190	11.02	(0.06)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.75034		104.67252	0.00000	8.68758		105.03239		7.74	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	261.50	000	0.26150	0.00000	326.18	000	0.32618	261.500	7.59	0.11	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	362.12	000	0.36212	0.00000	440.14	000	0.44014	362.120	7.46	0.15	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	724.07	000	0.72407	0.00000	832.49	000	0.83249	724.070	7.33	0.26	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	997.16	000	0.99716	0.00000	1,122.38	000	1.12238	997.160	7.38	0.33	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,141.32	000	1.14132	0.00000	1,274.05	000	1.27405	1,141.320	7.42	0.36	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	2,214.55	000	2.21455	0.00000	2,015.18	000	2.01518	2,214.550	7.65	(0.53)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,755.58	000	1.75558	0.00000	1,579.87	000	1.57987	1,755.580	7.89	(0.45)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,582.53	000	1.58253	0.00000	1,417.99	000	1.41799	1,582.530	8.01	(0.41)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	835.08	000	0.83508	0.00000	730.17	000	0.73017	835.080	8.85	(0.24)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.78423		102.21878	0.00000	8.72135		102.57073		7.30	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	589.91	000	0.58991	0.00000	693.80	000	0.69380	589.910	7.10	0.19	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.11	Call	875.09	000	0.87509	0.00000	996.48	000	0.99648	875.090	7.00	0.26	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	8.14	Call	915.77	000	0.91577	0.00000	1,039.27	000	1.03927	915.770	6.99	0.27	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.25	Call	1,077.29	000	1.07729	0.00000	1,208.54	000	1.20854	1,077.290	6.95	0.31	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,288.44	000	1.28844	0.00000	1,426.77	000	1.42677	1,288.440	7.00	0.35	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.64	Put	2,766.37	000	2.76637	0.00000	2,573.60	000	2.57360	2,766.370	7.20	(0.54)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.72	Put	2,541.96	000	2.54196	0.00000	2,356.18	000	2.35618	2,541.960	7.27	(0.51)	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	8.75	Call	2,270.51	000	2.27051	0.00000	2,439.08	000	2.43908	2,270.510	7.30	0.50	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,387.83	000	2.38783	0.00000	2,206.83	000	2.20683	2,387.830	7.34	(0.49)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.14	Put	1,652.10	000	1.65210	0.00000	1,503.49	000	1.50349	1,652.100	7.84	(0.37)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	9.22	Put	1,524.06	000	1.52406	0.00000	1,383.31	000	1.38331	1,524.060	7.96	(0.34)	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,450.03	000	1.45003	0.00000	1,314.13	000	1.31413	1,450.030	8.03	(0.33)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.81286		104.28340	0.00000	8.75141		104.61871		6.80	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	1,310.48	000	1.31048	0.00000	1,448.12	000	1.44812	1,310.480	6.51	0.33	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	2,488.95	000	2.48895	0.00000	2,649.74	000	2.64974	2,488.950	6.80	0.49	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,580.09	000	1.58009	0.00000	1,452.41	000	1.45241	1,580.090	7.60	(0.32)	0.00	0	500.00
R2035	On 04/11/2027	Bond Future	0.00		8.85688		101.78937	0.00000	8.79990		102.09208		6.66	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		8.94839		99.36980	0.00000	8.89823		99.69557		10.17	0.00	8,545,802.80	86	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	3,709.85	000	3.70985	0.00000	3,961.87	000	3.96187	3,709.850	11.25	0.80	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	78.06	000	0.07806	0.00000	63.99	000	0.06399	78.060	13.15	(0.04)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	18.89	000	0.01889	0.00000	16.54	000	0.01654	18.890	14.49	(0.01)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.99	621	96.98409	0.00000	8.94	449	97.31356		9.46	0.00	0.00	0	1,550.00
R2037	On 04/02/2027	Bond Future	8.44	Call	835.87	000	0.83587	0.00000	943.37	000	0.94337	835.870	8.99	0.26	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,512.87	000	1.51287	0.00000	1,363.06	000	1.36306	1,512.870	10.02	(0.36)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	811.50	000	0.81150	0.00000	714.61	000	0.71461	811.500	11.07	(0.21)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.03	899	98.88607	0.00000	8.98	754	99.20766		8.59	0.00	0.00	0	0.00
R2037	On 05/08/2027	Bond Future	0.00		9.07	887	96.62308	0.00000	9.02	904	96.92837		8.41	0.00	0.00	0	0.00
R2037	On 04/11/2027	Bond Future	0.00		9.12	198	98.48522	0.00000	9.07	643	98.75884		8.21	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		9.10	225	113.61192	0.00000	9.05	726	113.95434		10.69	0.00	0.00	0	5,010.00
R2038	On 04/02/2027	Bond Future	0.00		9.15	797	115.75230	0.00000	9.11	160	116.09848		9.14	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.20	407	112.53620	0.00000	9.15	816	112.87254		8.57	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.24	598	114.80944	0.00000	9.20	190	115.12633		8.11	0.00	0.00	0	0.00
R2038	On 04/11/2027	Bond Future	0.00		9.29	701	111.53853	0.00000	9.25	733	111.81814		8.14	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		9.21	221	105.92995	0.00000	9.17	234	106.23140		11.27	0.00	0.00	0	15,682.00
R2039	On 04/02/2027	Bond Future	0.00		9.26	820	107.92565	0.00000	9.22	723	108.23015		10.08	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.31	518	105.06047	0.00000	9.27	482	105.35550		9.63	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	1,943.91	000	1.94391	0.00000	2,074.96	000	2.07496	1,943.910	9.33	0.38	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,343.12	000	2.34312	0.00000	2,187.04	000	2.18704	2,343.120	10.28	(0.38)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.35	828	107.18269	0.00000	9.31	983	107.45914		9.39	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	1,971.44	000	1.97144	0.00000	2,110.81	000	2.11081	1,971.440	8.85	0.35	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,168.81	000	2.16881	0.00000	2,304.33	000	2.30433	2,168.810	8.85	0.37	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,182.19	000	3.18219	0.00000	3,024.65	000	3.02465	3,182.190	9.44	(0.43)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,808.11	000	2.80811	0.00000	2,651.80	000	2.65180	2,808.110	9.68	(0.39)	0.00	0	180.00
R2039	On 04/11/2027	Bond Future	0.00		9.40	981	104.26911	0.00000	9.37	565	104.51043		9.29	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		9.27	552	100.39460	0.00000	9.20	511	100.91919		11.69	0.00	0.00	0	36,298.00
R2040	On 05/11/2026	Bond Future	8.85	Call	510.49	000	0.51049	0.00000	661.74	000	0.66174	510.490	11.15	0.22	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	8.90	Call	601.64	000	0.60164	0.00000	765.44	000	0.76544	601.640	11.19	0.25	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.00	Call	817.67	000	0.81767	0.00000	1,007.10	000	1.00710	817.670	11.26	0.32	0.00	0	7,250.00
R2040	On 05/11/2026	Bond Future	9.30	Call	1,805.90	000	1.80590	0.00000	2,080.99	000	2.08099	1,805.900	11.81	0.53	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.80	Put	556.11	000	0.55611	0.00000	436.80	000	0.43680	556.110	13.13	(0.20)	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,990.88	000	4.99088	0.00000	5,417.29	000	5.41729	4,990.880	13.46	0.84	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	81.48	000	0.08148	0.00000	60.29	000	0.06029	81.480	15.62	(0.04)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	22.27	000	0.02227	0.00000	16.69	000	0.01669	22.270	17.21	(0.01)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.32	831	97.77769	0.00000	9.25	579	98.30972		10.96	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,026.35	000	1.02635	0.00000	1,206.43	000	1.20643	1,026.350	10.51	0.27	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,751.17	000	1.75117	0.00000	1,516.55	000	1.51655	1,751.170	11.82	(0.35)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	963.33	000	0.96333	0.00000	810.13	000	0.81013	963.330	13.04	(0.21)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.37	668	99.69535	0.00000	9.30	365	100.22325		10.41	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.42	300	97.19814	0.00000	9.35	057	97.71365		10.23	0.00	0.00	0	0.00
R2040	On 04/11/2027	Bond Future	0.00		9.47	163	99.07122	0.00000	9.40	208	99.55880		9.69	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		9.38	701	107.06564	0.00000	9.30	647	107.74619		12.93	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		9.44312		109.08276	0.00000	9.36019	109.77351		11.56	0.00	0.00		0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.49101		106.11416	0.00000	9.40721	106.80269		11.05	0.00	0.00		0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.53538		108.25764	0.00000	9.45179	108.93531		10.42	0.00	0.00		0	0.00
R2042	On 04/11/2027	Bond Future	0.00		9.58714		105.23875	0.00000	9.50585	105.88836		10.73	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		9.40392		96.87516	0.00000	9.32341	97.53064		13.75	0.00	0.00		0	129,768.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,557.22000		1.55722	0.00000	1,270.77000	1.27077	1,557.220	13.75	(0.43)	0.00		0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.45416		94.31718	0.00000	9.37142	94.98269		12.89	0.00	0.00		0	5,600.00
R2044	On 04/02/2027	Bond Future	9.18	Call	1,915.51000		1.91551	0.00000	2,171.29000	2.17129	1,915.510	12.33	0.39	0.00		0	16,000.00
R2044	On 04/02/2027	Bond Future	10.00	Put	1,540.39000		1.54039	0.00000	1,289.34000	1.28934	1,540.390	14.19	(0.29)	0.00		0	32,000.00
R2044	On 06/05/2027	Bond Future	0.00		9.50029		96.16697	0.00000	9.41674	96.83145		11.80	0.00	0.00		0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.54453		93.72381	0.00000	9.46112	94.37942		11.66	0.00	0.00		0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.59040		95.52985	0.00000	9.50910	96.16162		11.11	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		9.35300		96.16491	0.00000	9.27251	96.87463		14.37	0.00	0.00		0	297,910.00
R2048	On 05/11/2026	Bond Future	9.00	Call	774.43000		0.77443	0.00000	996.55000	0.99655	774.430	13.92	0.27	0.00		0	539.00
R2048	On 05/11/2026	Bond Future	9.50	Put	1,507.00000		1.50700	0.00000	1,215.54000	1.21554	1,507.000	15.07	(0.39)	0.00		0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.40168		97.97663	0.00000	9.31905	98.69744		13.52	0.00	0.00		0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.43956		95.45511	0.00000	9.35619	96.17595		12.97	0.00	0.00		0	260.00
R2048	On 06/05/2027	Bond Future	8.86	Call	1,750.43000		1.75043	0.00000	2,021.12000	2.02112	1,750.430	12.23	0.31	0.00		0	4,000.00
R2048	On 06/05/2027	Bond Future	9.59	Put	3,349.94000		3.34994	0.00000	2,972.46000	2.97246	3,349.940	13.18	(0.43)	0.00		0	4,000.00
R2048	On 06/05/2027	Bond Future	10.09	Put	2,100.00000		2.10000	0.00000	1,814.45000	1.81445	2,100.000	14.46	(0.29)	0.00		0	4,000.00
R2048	On 05/08/2027	Bond Future	0.00		9.47453		97.38314	0.00000	9.39131	98.09630		12.27	0.00	0.00		0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.51809		94.81941	0.00000	9.43674	95.50967		12.25	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		9.20934		125.07938	0.00000	9.12880	126.03758		15.07	0.00	25,766,352.28		206	59,409.00
R2053	On 05/11/2026	Bond Future	8.38	Call	182.65000		0.18265	0.00000	296.78000	0.29678	182.650	14.44	0.07	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	8.85	Call	995.08000		0.99508	0.00000	1,289.08000	1.28908	995.080	14.24	0.26	0.00		0	530.00
R2053	On 05/11/2026	Bond Future	9.35	Put	2,022.26000		2.02226	0.00000	1,618.27000	1.61827	2,022.260	15.39	(0.40)	0.00		0	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.25113		127.43592	0.00000	9.16854	128.40906		13.58	0.00	0.00		0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.28555		124.07046	0.00000	9.20218	125.04434		13.05	0.00	0.00		0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.31649		126.57666	0.00000	9.23325	127.54115		12.39	0.00	0.00		0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.35301		123.15446	0.00000	9.27157	124.08949		12.83	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		8.85277		84.32924	0.00000	8.79239	84.66895		10.21	0.00	325,257,878.68		3,857	53,193.00
R209	On 04/02/2027	Bond Future	0.00		8.89942		85.91801	0.00000	8.83710	86.26209		9.50	0.00	0.00		0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	386.32000		0.38632	0.00000	467.20000	0.46720	386.320	8.90	0.16	0.00		0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,829.81000		1.82981	0.00000	1,652.81000	1.65281	1,829.810	9.44	(0.46)	0.00		0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.93611		84.44980	0.00000	8.87367	84.78817		8.93	0.00	0.00		0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	881.26000		0.88126	0.00000	1,001.55000	1.00155	881.260	8.43	0.27	0.00		0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,615.94000		1.61594	0.00000	1,470.53000	1.47053	1,615.940	9.49	(0.36)	0.00		0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.96824		86.15550	0.00000	8.90700	86.48111		8.33	0.00	0.00		0	0.00
R209	On 04/11/2027	Bond Future	0.00		9.00936		84.66506	0.00000	8.95193	84.96433		8.13	0.00	0.00		0	0.00
R209	On 04/11/2027	Bond Future	8.72	Call	2,157.98000		2.15798	0.00000	2,298.95000	2.29895	2,157.980	7.89	0.43	0.00		0	2,200.00
R209	On 04/11/2027	Bond Future	9.41	Put	2,149.64000		2.14964	0.00000	2,017.73000	2.01773	2,149.640	8.65	(0.38)	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
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	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		271.97662		271.97662	0.00000	272.13289	272.13289			0.00	0.00	0.00	0	306.00
R210	On 04/02/2027	Bond Future	0.00		277.16715		277.16715	0.00000	277.31973	277.31973			0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		279.00187		279.00187	0.00000	279.11671	279.11671			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.69955		284.69955	0.00000	284.75279	284.75279			0.00	0.00	0.00	0	0.00
R210	On 04/11/2027	Bond Future	0.00		286.51129		286.51129	0.00000	286.45711	286.45711			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		8.32468		96.64522	0.00000	8.26367	96.85630			5.07	0.00	0.00	0	31,213.00
R213	On 04/02/2027	Bond Future	0.00		8.37983		98.46602	0.00000	8.31509	98.67872			4.43	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.40976		96.84245	0.00000	8.34469	97.04522			4.08	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	847.49000		0.84749	0.00000	929.75000	0.92975	847.490	4.01	0.39	0.00	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	569.32000		0.56932	0.00000	519.41000	0.51941	569.320	5.03	(0.24)	0.00	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.42990		98.79836	0.00000	8.36718	98.98282			3.71	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	743.90000		0.74390	0.00000	807.98000	0.80798	743.900	3.59	0.34	0.00	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,236.78000		1.23678	0.00000	1,155.22000	1.15522	1,236.780	3.92	(0.44)	0.00	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.47806		97.15063	0.00000	8.42341	97.30163			3.62	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		9.31006		79.28663	0.00000	9.24481	79.71782		13.23	0.00	0.00	0.00	0	26,544.00
R214	On 04/02/2027	Bond Future	0.00		9.36234		80.78035	0.00000	9.29532	81.21774		12.41	0.00	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.40309		79.06402	0.00000	9.33580	79.49840		11.82	0.00	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.44081		80.66090	0.00000	9.37427	81.08566		11.13	0.00	0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.48840		78.91699	0.00000	9.42455	79.31966		11.01	0.00	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	0.00	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	0.00	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	0.00	0	0.00
Total for Derivatives :													1,148,281,577.98		11,854	1,762,478.00	
Grand Total:													1,148,281,577.98		11,854	1,762,478.00	