

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/09/2026

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		1,263.48000		1,263.48000	0.00000	1,269.62500	1,269.62500		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,287.26800		1,287.26800	0.00000	1,293.53200	1,293.53200		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,312.48400		1,312.48400	0.00000	1,318.87300	1,318.87300		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,338.70700		1,338.70700	0.00000	1,345.22500	1,345.22500		0.00	0.00	0.00	0	0.00
AL37	On 04/11/2027	Index Future	0.00		1,364.83300		1,364.83300	0.00000	1,371.47600	1,371.47600		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,694.89900		1,694.89900	0.00000	1,710.05700	1,710.05700		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,726.81000		1,726.81000	0.00000	1,742.25700	1,742.25700		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,760.63600		1,760.63600	0.00000	1,776.38900	1,776.38900		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,795.81300		1,795.81300	0.00000	1,811.88300	1,811.88300		0.00	0.00	0.00	0	0.00
AL7T	On 04/11/2027	Index Future	0.00		1,830.86000		1,830.86000	0.00000	1,847.24000	1,847.24000		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,431.84900		1,431.84900	0.00000	1,444.06100	1,444.06100		0.00	0.00	0.00	0	71.00
ALBI	On 04/02/2027	Index Future	0.00		1,458.80800		1,458.80800	0.00000	1,471.25300	1,471.25300		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,487.38300		1,487.38300	0.00000	1,500.07600	1,500.07600		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,517.10100		1,517.10100	0.00000	1,530.04800	1,530.04800		0.00	0.00	0.00	0	0.00
ALBI	On 04/11/2027	Index Future	0.00		1,546.70800		1,546.70800	0.00000	1,559.90600	1,559.90600		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.19275		92.68127	0.00000	9.05048	93.35748		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.26890		94.44877	0.00000	9.11942	95.13804		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.33035		92.52501	0.00000	9.17322	93.22814		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.38685		94.41438	0.00000	9.22138	95.13200		0.00	0.00	0.00	0	0.00
ES33	On 04/11/2027	Bond Future	0.00		9.46040		92.46093	0.00000	9.28609	93.19236		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		9.75121		90.47988	0.00000	9.61488	91.48626		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.81379		92.20560	0.00000	9.67296	93.23146		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.86996		89.76896	0.00000	9.72443	90.81531		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.92193		91.60240	0.00000	9.77159	92.67020		0.00	0.00	0.00	0	0.00
ES42	On 04/11/2027	Bond Future	0.00		9.98188		89.12514	0.00000	9.82654	90.21363		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		1,404.48900		1,404.48900	0.00000	1,416.83200	1,416.83200		0.00	0.00	0.00	0	697.00
GOVI	On 04/02/2027	GOVI	0.00		1,430.93200		1,430.93200	0.00000	1,443.51200	1,443.51200		0.00	0.00	0.00	0	47.00
GOVI	On 06/05/2027	GOVI	0.00		1,458.96200		1,458.96200	0.00000	1,471.79100	1,471.79100		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,488.11200		1,488.11200	0.00000	1,501.19800	1,501.19800		0.00	0.00	0.00	0	0.00
GOVI	On 04/11/2027	GOVI	0.00		1,517.15300		1,517.15300	0.00000	1,530.49300	1,530.49300		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		152.91654		152.91654	0.00000	152.98488	152.98488		0.00	0.00	0.00	0	13,269.00
I2029	On 04/02/2027	Bond Future	0.00		155.83272		155.83272	0.00000	155.90271	155.90271		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.39025		157.39025	0.00000	157.45570	157.45570		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.60359		160.60359	0.00000	160.67049	160.67049		0.00	0.00	0.00	0	0.00
I2029	On 04/11/2027	Bond Future	0.00		162.17292		162.17292	0.00000	162.23538	162.23538		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		118.96379		118.96379	0.00000	118.99153	118.99153		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	Contracts	Traded	Open Interest	
											Option							
I2031	On 04/02/2027	Bond Future	0.00		118.73584		118.73584	0.00000	118.75671	118.75671		2.01		0.00		0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.09003		121.09003	0.00000	121.11160	121.11160		1.82		0.00		0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.00887		121.00887	0.00000	121.02161	121.02161		1.70		0.00		0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.36981		123.36981	0.00000	123.38261	123.38261		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		148.93751		148.93751	0.00000	149.04509	149.04509		0.00		0.00		0.00	0	15,949.00
I2033	On 04/02/2027	Bond Future	0.00		151.77780		151.77780	0.00000	151.88784	151.88784		0.00		0.00		0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.14924		153.14924	0.00000	153.25564	153.25564		0.00		0.00		0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.27602		156.27602	0.00000	156.38469	156.38469		0.00		0.00		0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		157.65237		157.65237	0.00000	157.75697	157.75697		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		165.53396		165.53396	0.00000	165.58691	165.58691		0.00		0.00	79,621,834.76		481	4,372.00
I2038	On 04/02/2027	Bond Future	0.00		166.42401		166.42401	0.00000	166.47139	166.47139		0.00		0.00		0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.72337		169.72337	0.00000	169.77211	169.77211		0.00		0.00		0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.87026		170.87026	0.00000	170.91153	170.91153		0.00		0.00		0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		174.20494		174.20494	0.00000	174.24680	174.24680		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		127.90726		127.90726	0.00000	127.88668	127.88668		6.57		0.00		0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.40554		127.40554	0.00000	127.37589	127.37589		6.36		0.00		0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.93170		129.93170	0.00000	129.90165	129.90165		6.00		0.00		0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.57659		129.57659	0.00000	129.53512	129.53512		5.87		0.00		0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		132.10447		132.10447	0.00000	132.06204	132.06204		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		146.29866		146.29866	0.00000	145.95554	145.95554		0.00		0.00		0.00	0	18,803.00
I2046	On 04/02/2027	Bond Future	0.00		149.08858		149.08858	0.00000	148.73937	148.73937		0.00		0.00		0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.63756		149.63756	0.00000	149.27170	149.27170		0.00		0.00		0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.69283		152.69283	0.00000	152.31958	152.31958		0.00		0.00		0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		153.21278		153.21278	0.00000	152.82332	152.82332		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		150.26273		150.26273	0.00000	150.11325	150.11325		0.00		0.00		0.00	0	18,479.00
I2050	On 04/02/2027	Bond Future	0.00		150.60270		150.60270	0.00000	150.44372	150.44372		0.00		0.00		0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.58837		153.58837	0.00000	153.42656	153.42656		0.00		0.00		0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		154.14236		154.14236	0.00000	153.96784	153.96784		0.00		0.00		0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		157.15046		157.15046	0.00000	156.97224	156.97224		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		134.99332		134.99332	0.00000	134.97184	134.97184		9.75		0.00		0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		134.62679		134.62679	0.00000	134.59631	134.59631		9.48		0.00		0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.29611		137.29611	0.00000	137.26514	137.26514		9.00		0.00		0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.09137		137.09137	0.00000	137.04902	137.04902		8.84		0.00		0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		139.76603		139.76603	0.00000	139.72249	139.72249		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		464.09500		464.09500	0.00000	463.90400	463.90400		0.00		0.00		0.00	0	258.00
IGOV	On 04/02/2027	Index Future	0.00		472.94700		472.94700	0.00000	472.75300	472.75300		0.00		0.00		0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		482.32200		482.32200	0.00000	482.12600	482.12600		0.00		0.00		0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		492.06800		492.06800	0.00000	491.86800	491.86800		0.00		0.00		0.00	0	0.00
IGOV	On 04/11/2027	Index Future	0.00		501.77800		501.77800	0.00000	501.57300	501.57300		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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R187	On 05/11/2026	Bond Future	0.00		7.09711	102.68141	0.00000	7.11451	102.67942			0.11	0.00	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	0.00	0	0.00
R188	On 05/11/2026	Bond Future	0.00		7.47715	105.79308	0.00000	7.47740	105.79282			0.97	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.43340	103.94059	0.00000	7.43341	103.94058			0.79	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.22901	105.97734	0.00000	7.22863	105.97757			0.60	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.56563	102.80888	0.00000	6.56473	102.80921			0.34	0.00	0.00	0.00	0	0.00
R188	On 04/11/2027	Bond Future	0.00		3.80353	104.79136	0.00000	3.80208	104.79153			0.11	0.00	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	0.00	0	0.00
R202	On 05/11/2026	Bond Future	0.00		308.14443	308.14443	0.00000	307.99853	307.99853			0.00	0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		308.43502	308.43502	0.00000	308.27212	308.27212			0.00	0.00	0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		314.54963	314.54963	0.00000	314.38414	314.38414			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.26598	315.26598	0.00000	315.07575	315.07575			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/11/2027	Bond Future	0.00		321.41875	321.41875	0.00000	321.22430	321.22430			0.00	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	0.00	0	0.00
R2030	On 05/11/2026	Bond Future	0.00		8.17830	101.70125	0.00000	8.04363	102.07617			3.54	0.00	0.00	0.00	0	146,135.00
R2030	On 04/02/2027	Bond Future	0.00		8.22632	99.60842	0.00000	8.07872	99.99062			3.23	0.00	0.00	0.00	0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		8.26280	101.56046	0.00000	8.09993	101.95036			2.84	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.28869	99.60151	0.00000	8.10704	99.99936			2.63	0.00	0.00	0.00	0	0.00
R2030	On 04/11/2027	Bond Future	0.00		8.32761	101.52220	0.00000	8.12421	101.92761			2.42	0.00	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	0.00	0	0.00
R2032	On 05/11/2026	Bond Future	0.00		8.52977	99.72573	0.00000	8.39182	100.30983			6.50	0.00	596,359,865.40		5,980	201,294.00
R2032	On 04/02/2027	Bond Future	0.00		8.58571	101.60312	0.00000	8.43933	102.19848			5.63	0.00	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	184.44000	0.18444	0.00000	266.42000	0.26642	184.440	5.46	0.11	0.00	0.00	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	540.08000	0.54008	0.00000	724.81000	0.72481	540.080	5.35	0.27	0.00	0.00	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,868.93000	1.86893	0.00000	1,537.20000	1.53720	1,868.930	5.51	(0.60)	0.00	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.62668	99.43225	0.00000	8.47103	100.03949			5.20	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	320.31000	0.32031	0.00000	429.58000	0.42958	320.310	5.09	0.16	0.00	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	571.31000	0.57131	0.00000	742.52000	0.74252	571.310	4.97	0.25	0.00	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	719.58000	0.71958	0.00000	920.90000	0.92090	719.580	4.98	0.30	0.00	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	1,274.24000	1.27424	0.00000	1,560.95000	1.56095	1,274.240	5.16	0.44	0.00	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,942.11000	1.94211	0.00000	1,628.69000	1.62869	1,942.110	5.18	(0.55)	0.00	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	1,218.49000	1.21849	0.00000	1,003.55000	1.00355	1,218.490	5.63	(0.39)	0.00	0.00	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.66043	101.44013	0.00000	8.49449	102.05971			4.74	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 Volatility	Delta	Delta Value	Contracts	Traded	Open Interest	
R2032	On 05/08/2027	Bond Future	7.94	Call	711.72	0000	0.71172	0.00000	899.04	0000	0.89904	711.720	4.58	0.27	0.00	0	500.00	
R2032	On 05/08/2027	Bond Future	8.44	Call	1,398.43	0000	1.39843	0.00000	1,688.06	0000	1.68806	1,398.430	4.71	0.44	0.00	0	500.00	
R2032	On 05/08/2027	Bond Future	9.08	Put	1,268.95	0000	1.26895	0.00000	1,059.14	0000	1.05914	1,268.950	5.21	(0.37)	0.00	0	500.00	
R2032	On 04/11/2027	Bond Future	0.00		8.71	030	99.23651	0.00000	8.53	314	99.86793		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		8.62	419	107.75802	0.00000	8.49	168	108.42813		7.04	0.00	0.00	0	10,961.00	
R2033	On 04/02/2027	Bond Future	0.00		8.67	964	109.78661	0.00000	8.53	982	110.46960		6.17	0.00	0.00	0	0.00	
R2033	On 06/05/2027	Bond Future	0.00		8.72	143	106.89344	0.00000	8.57	369	107.59005		5.78	0.00	0.00	0	0.00	
R2033	On 05/08/2027	Bond Future	0.00		8.75	673	109.05205	0.00000	8.60	034	109.76284		5.32	0.00	0.00	0	0.00	
R2033	On 04/11/2027	Bond Future	0.00		8.80	608	106.11250	0.00000	8.64	043	106.83684		5.31	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		8.74	220	102.49070	0.00000	8.59	491	103.35703		8.77	0.00	0.00	0	101,187.00	
R2035	On 05/11/2026	Bond Future	7.97	Call	77.64	0000	0.07764	0.00000	155.72	0000	0.15572	77.640	8.32	0.06	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.47	Put	2,157.40	0000	2.15740	0.00000	1,609.36	0000	1.60936	2,157.400	8.37	(0.70)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	8.80	Call	1,418.12	0000	1.41812	0.00000	1,953.96	0000	1.95396	1,418.120	8.87	0.55	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	8.97	Put	727.91	0000	0.72791	0.00000	490.17	0000	0.49017	727.910	9.19	(0.33)	0.00	0	600.00	
R2035	On 05/11/2026	Bond Future	9.30	Put	325.54	0000	0.32554	0.00000	210.09	0000	0.21009	325.540	9.91	(0.17)	0.00	0	200.00	
R2035	On 05/11/2026	Bond Future	9.80	Put	91.23	0000	0.09123	0.00000	56.80	0000	0.05680	91.230	11.02	(0.05)	0.00	0	200.00	
R2035	On 04/02/2027	Bond Future	0.00		8.79	453	104.42012	0.00000	8.64	057	105.30304		7.74	0.00	0.00	0	0.00	
R2035	On 04/02/2027	Bond Future	7.70	Call	218.76	0000	0.21876	0.00000	324.74	0000	0.32474	218.760	7.59	0.10	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	7.86	Call	307.27	0000	0.30727	0.00000	447.35	0000	0.44735	307.270	7.46	0.13	0.00	0	500.00	
R2035	On 04/02/2027	Bond Future	8.20	Call	634.15	0000	0.63415	0.00000	877.35	0000	0.87735	634.150	7.33	0.24	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.36	Call	886.68	0000	0.88668	0.00000	1,192.43	0000	1.19243	886.680	7.38	0.30	0.00	0	500.00	
R2035	On 04/02/2027	Bond Future	8.43	Call	1,021.42	0000	1.02142	0.00000	1,356.34	0000	1.35634	1,021.420	7.42	0.34	0.00	0	1,050.00	
R2035	On 04/02/2027	Bond Future	8.67	Put	2,314.88	0000	2.31488	0.00000	1,869.14	0000	1.86914	2,314.880	7.65	(0.55)	0.00	0	500.00	
R2035	On 04/02/2027	Bond Future	8.85	Put	1,833.93	0000	1.83393	0.00000	1,461.10	0000	1.46110	1,833.930	7.89	(0.47)	0.00	0	3,000.00	
R2035	On 04/02/2027	Bond Future	8.93	Put	1,652.07	0000	1.65207	0.00000	1,309.39	0000	1.30939	1,652.070	8.01	(0.43)	0.00	0	1,050.00	
R2035	On 04/02/2027	Bond Future	9.43	Put	864.54	0000	0.86454	0.00000	669.88	0000	0.66988	864.540	8.85	(0.25)	0.00	0	1,050.00	
R2035	On 06/05/2027	Bond Future	0.00		8.83	063	101.96008	0.00000	8.66	979	102.86050		7.30	0.00	0.00	0	0.00	
R2035	On 06/05/2027	Bond Future	7.86	Call	525.77	0000	0.52577	0.00000	707.34	0000	0.70734	525.770	7.10	0.18	0.00	0	500.00	
R2035	On 06/05/2027	Bond Future	8.11	Call	789.81	0000	0.78981	0.00000	1,037.65	0000	1.03765	789.810	7.00	0.24	0.00	0	300.00	
R2035	On 06/05/2027	Bond Future	8.14	Call	827.74	0000	0.82774	0.00000	1,084.38	0000	1.08438	827.740	6.99	0.25	0.00	0	900.00	
R2035	On 06/05/2027	Bond Future	8.25	Call	978.84	0000	0.97884	0.00000	1,269.16	0000	1.26916	978.840	6.95	0.29	0.00	0	500.00	
R2035	On 06/05/2027	Bond Future	8.36	Call	1,178.12	0000	1.17812	0.00000	1,506.18	0000	1.50618	1,178.120	7.00	0.33	0.00	0	500.00	
R2035	On 06/05/2027	Bond Future	8.64	Put	2,884.16	0000	2.88416	0.00000	2,411.06	0000	2.41106	2,884.160	7.20	(0.56)	0.00	0	900.00	
R2035	On 06/05/2027	Bond Future	8.72	Put	2,651.28	0000	2.65128	0.00000	2,206.18	0000	2.20618	2,651.280	7.27	(0.53)	0.00	0	300.00	
R2035	On 06/05/2027	Bond Future	8.75	Call	2,118.02	0000	2.11802	0.00000	2,583.69	0000	2.58369	2,118.020	7.30	0.48	0.00	0	500.00	
R2035	On 06/05/2027	Bond Future	8.78	Put	2,490.92	0000	2.49092	0.00000	2,066.43	0000	2.06643	2,490.920	7.34	(0.51)	0.00	0	500.00	
R2035	On 06/05/2027	Bond Future	9.14	Put	1,722.34	0000	1.72234	0.00000	1,409.08	0000	1.40908	1,722.340	7.84	(0.38)	0.00	0	900.00	
R2035	On 06/05/2027	Bond Future	9.22	Put	1,588.20	0000	1.58820	0.00000	1,296.27	0000	1.29627	1,588.200	7.96	(0.36)	0.00	0	300.00	
R2035	On 06/05/2027	Bond Future	9.27	Put	1,510.58	0000	1.51058	0.00000	1,231.29	0000	1.23129	1,510.580	8.03	(0.34)	0.00	0	500.00	
R2035	On 05/08/2027	Bond Future	0.00		8.86	152	104.01889	0.00000	8.69	321	104.93761		6.80	0.00	0.00	0	0.00	
R2035	On 05/08/2027	Bond Future	8.25	Call	1,208.92	0000	1.20892	0.00000	1,520.48	0000	1.52048	1,208.920	6.51	0.31	0.00	0	500.00	
R2035	On 05/08/2027	Bond Future	8.75	Call	2,340.20	0000	2.34020	0.00000	2,807.11	0000	2.80711	2,340.200	6.80	0.48	0.00	0	500.00	
R2035	On 05/08/2027	Bond Future	9.42	Put	1,644.48	0000	1.64448	0.00000	1,367.40	0000	1.36740	1,644.480	7.60	(0.33)	0.00	0	500.00	
R2035	On 04/11/2027	Bond Future	0.00		8.90	764	101.52068	0.00000	8.73	151	102.45695		6.66	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		8.97	529	99.19569	0.00000	8.83	342	100.11864		10.17	0.00	819.356	399.40	8,260	217,644.00

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	3,509.86	000	3.50986	0.00000	4,285.16	000	4.28516	3,509.860	11.25	0.80	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	63.81	000	0.06381	0.00000	40.52	000	0.04052	63.810	13.15	(0.04)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	13.54	000	0.01354	0.00000	8.51	000	0.00851	13.540	14.49	(0.01)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.02	438	96.80525	0.00000	8.87	699	97.74580		9.46	0.00	0.00	0	1,550.00
R2037	On 04/02/2027	Bond Future	8.44	Call	758.75	000	0.75875	0.00000	1,026.77	000	1.02677	758.750	8.99	0.25	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,537.01	000	1.53701	0.00000	1,226.54	000	1.22654	1,537.010	10.02	(0.37)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	814.56	000	0.81456	0.00000	639.02	000	0.63902	814.560	11.07	(0.21)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.06	847	98.70243	0.00000	8.91	529	99.66165		8.59	0.00	0.00	0	0.00
R2037	On 06/05/2027	Bond Future	8.47	Call	1,114.30	000	1.11430	0.00000	1,421.97	000	1.42197	1,114.300	8.22	0.29	0.00	0	350.00
R2037	On 06/05/2027	Bond Future	9.02	Put	2,822.34	000	2.82234	0.00000	2,371.66	000	2.37166	2,822.340	8.62	(0.50)	0.00	0	350.00
R2037	On 06/05/2027	Bond Future	9.52	Put	1,702.82	000	1.70282	0.00000	1,407.29	000	1.40729	1,702.820	9.43	(0.34)	0.00	0	350.00
R2037	On 05/08/2027	Bond Future	0.00		9.10	964	96.43520	0.00000	8.95	022	97.41386		8.41	0.00	0.00	0	0.00
R2037	On 04/11/2027	Bond Future	0.00		9.15	381	98.29462	0.00000	8.98	816	99.29198		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		9.12	877	113.41075	0.00000	8.98	698	114.49214		10.69	0.00	0.00	0	10,732.00
R2038	On 04/02/2027	Bond Future	0.00		9.18	573	115.54576	0.00000	9.03	843	116.64776		9.14	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.23	312	112.32410	0.00000	9.08	006	113.44794		8.57	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.27	627	114.59241	0.00000	9.11	715	115.73908		8.11	0.00	0.00	0	0.00
R2038	On 04/11/2027	Bond Future	0.00		9.32	835	111.31837	0.00000	9.16	297	112.48697		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		9.23	362	105.76857	0.00000	9.09	196	106.84286		11.27	0.00	0.00	0	15,682.00
R2039	On 04/02/2027	Bond Future	0.00		9.29	060	107.75968	0.00000	9.14	375	108.85446		10.08	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.33	859	104.88988	0.00000	9.18	635	106.00629		9.63	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	1,848.58	000	1.84858	0.00000	2,294.45	000	2.29445	1,848.580	9.33	0.37	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,372.19	000	2.37219	0.00000	1,979.42	000	1.97942	2,372.190	10.28	(0.38)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.38	264	107.00808	0.00000	9.22	476	108.14707		9.39	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	1,886.27	000	1.88627	0.00000	2,303.12	000	2.30312	1,886.270	8.85	0.34	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,078.73	000	2.07873	0.00000	2,524.13	000	2.52413	2,078.730	8.85	0.36	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,228.89	000	3.22889	0.00000	2,762.64	000	2.76264	3,228.890	9.44	(0.44)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,847.40	000	2.84740	0.00000	2,428.19	000	2.42819	2,847.400	9.68	(0.40)	0.00	0	180.00
R2039	On 04/11/2027	Bond Future	0.00		9.43	494	104.09208	0.00000	9.27	123	105.25294		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		9.26	148	100.49889	0.00000	9.11	989	101.55943		11.69	0.00	6,532,427.85	65	36,233.00
R2040	On 05/11/2026	Bond Future	8.85	Call	469.06	000	0.46906	0.00000	761.05	000	0.76105	469.060	11.15	0.22	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	8.90	Call	558.41	000	0.55841	0.00000	886.46	000	0.88646	558.410	11.19	0.25	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.00	Call	772.55	000	0.77255	0.00000	1,176.94	000	1.17694	772.550	11.26	0.31	0.00	0	7,250.00
R2040	On 05/11/2026	Bond Future	9.30	Call	1,769.66	000	1.76966	0.00000	2,409.98	000	2.40998	1,769.660	11.81	0.54	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.80	Put	465.64	000	0.46564	0.00000	311.92	000	0.31192	465.640	13.13	(0.18)	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,016.26	000	5.01626	0.00000	5,956.40	000	5.95640	5,016.260	13.46	0.85	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	56.84	000	0.05684	0.00000	36.55	000	0.03655	56.840	15.62	(0.03)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	13.62	000	0.01362	0.00000	8.75	000	0.00875	13.620	17.21	(0.01)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.31	398	97.88250	0.00000	9.16	747	98.96318		10.96	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,016.70	000	1.01670	0.00000	1,353.55	000	1.35355	1,016.700	10.51	0.27	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,667.07	000	1.66707	0.00000	1,335.72	000	1.33572	1,667.070	11.82	(0.34)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	901.33	000	0.90133	0.00000	711.88	000	0.71188	901.330	13.04	(0.20)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.36	204	99.80086	0.00000	9.21	043	100.90294		10.41	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.40	791	97.30523	0.00000	9.25	085	98.42966		10.23	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
R2040	On 04/11/2027	Bond Future	0.00		9.45589		99.18126	0.00000	9.29344	100.32728			9.69	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2042	On 05/11/2026	Bond Future	0.00		9.36781		107.22730	0.00000	9.23139	108.38642			12.93	0.00	0.00	0	5,803.00
R2042	On 04/02/2027	Bond Future	0.00		9.42346		109.24592	0.00000	9.28245	110.42709			11.56	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.47086		106.27912	0.00000	9.32511	107.48370			11.05	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.51462		108.42535	0.00000	9.36396	109.65427			10.42	0.00	0.00	0	0.00
R2042	On 04/11/2027	Bond Future	0.00		9.56556		105.41063	0.00000	9.40985	106.66314			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		9.38503		97.02835	0.00000	9.24869	98.14511			13.75	0.00	0.00	0	126,267.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,392.08000		1.39208	0.00000	1,004.64000	1.00464	1,392.080		13.75	(0.41)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.43486		94.47179	0.00000	9.29424	95.60986			12.89	0.00	0.00	0	5,600.00
R2044	On 04/02/2027	Bond Future	9.18	Call	1,926.60000		1.92660	0.00000	2,427.87000	2.42787	1,926.600		12.33	0.40	0.00	0	16,000.00
R2044	On 04/02/2027	Bond Future	10.00	Put	1,446.39000		1.44639	0.00000	1,167.24000	1.16724	1,446.390		14.19	(0.28)	0.00	0	32,000.00
R2044	On 06/05/2027	Bond Future	0.00		9.48055		96.32334	0.00000	9.33555	97.48390			11.80	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.52422		93.88282	0.00000	9.37458	95.06689			11.66	0.00	0.00	0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.56935		95.69282	0.00000	9.41515	96.89963			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		9.33424		96.32958	0.00000	9.20304	97.49401			14.37	0.00	7,995,355.14	83	287,827.00
R2048	On 05/11/2026	Bond Future	9.00	Call	732.91000		0.73291	0.00000	1,115.07000	1.11507	732.910		13.92	0.27	0.00	0	539.00
R2048	On 05/11/2026	Bond Future	9.50	Put	1,336.13000		1.33613	0.00000	968.69000	0.96869	1,336.130		15.07	(0.38)	0.00	0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.38252		98.14299	0.00000	9.24740	99.32957			13.52	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.42000		95.62345	0.00000	9.28101	96.83351			12.97	0.00	0.00	0	260.00
R2048	On 06/05/2027	Bond Future	8.86	Call	1,767.02000		1.76702	0.00000	2,182.98000	2.18298	1,767.020		12.23	0.31	0.00	0	4,000.00
R2048	On 06/05/2027	Bond Future	9.59	Put	3,235.65000		3.23565	0.00000	2,763.08000	2.76308	3,235.650		13.18	(0.42)	0.00	0	4,000.00
R2048	On 06/05/2027	Bond Future	10.09	Put	2,011.39000		2.01139	0.00000	1,700.84000	1.70084	2,011.390		14.46	(0.28)	0.00	0	4,000.00
R2048	On 05/08/2027	Bond Future	0.00		9.45446		97.55435	0.00000	9.31143	98.78893			12.27	0.00	0.00	0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.49733		94.99480	0.00000	9.35018	96.25301			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		9.20125		125.17506	0.00000	9.07003	126.74467			15.07	0.00	0.00	0	59,409.00
R2053	On 05/11/2026	Bond Future	8.38	Call	146.30000		0.14630	0.00000	272.43000	0.27243	146.300		14.44	0.06	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	8.85	Call	908.10000		0.90810	0.00000	1,400.21000	1.40021	908.100		14.24	0.25	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	9.35	Put	1,841.41000		1.84141	0.00000	1,332.40000	1.33240	1,841.410		15.39	(0.39)	0.00	0	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.24297		127.53149	0.00000	9.10796	129.13109			13.58	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.27729		124.16637	0.00000	9.13846	125.79744			13.05	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.30806		126.67377	0.00000	9.16530	128.33794			12.39	0.00	0.00	0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.34424		123.25458	0.00000	9.19747	124.95070			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		8.87983		84.17756	0.00000	8.73798	84.97657			10.21	0.00	0.00	0	53,193.00
R209	On 04/02/2027	Bond Future	0.00		8.92774		85.76224	0.00000	8.78043	86.57652			9.50	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	342.20000		0.34220	0.00000	484.15000	0.48415	342.200		8.90	0.15	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,866.64000		1.86664	0.00000	1,514.34000	1.51434	1,866.640		9.44	(0.47)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.96574		84.28984	0.00000	8.81270	85.12023			8.93	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	819.79000		0.81979	0.00000	1,055.04000	1.05504	819.790		8.43	0.25	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,647.88000		1.64788	0.00000	1,368.65000	1.36865	1,647.880		9.49	(0.37)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.99913		85.99185	0.00000	8.84001	86.83912			8.33	0.00	0.00	0	0.00
R209	On 04/11/2027	Bond Future	0.00		9.04134		84.49900	0.00000	8.87591	85.36252			8.13	0.00	0.00	0	0.00
R209	On 04/11/2027	Bond Future	8.72	Call	2,070.10000		2.07010	0.00000	2,459.10000	2.45910	2,070.100		7.89	0.42	0.00	0	2,200.00
R209	On 04/11/2027	Bond Future	9.41	Put	2,194.89000		2.19489	0.00000	1,884.20000	1.88420	2,194.890		8.65	(0.38)	0.00	0	2,200.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest
											Option						
R209	On 31/03/2036	Price Contribution	0.00		6.25000		93.75000	0.00000	6.25000	93.75000			0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R210	On 05/11/2026	Bond Future	0.00		271.97932		271.97932	0.00000	271.93891	271.93891			0.00	0.00	0.00	0	306.00
R210	On 04/02/2027	Bond Future	0.00		277.16612		277.16612	0.00000	277.12555	277.12555			0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		279.01237		279.01237	0.00000	278.95661	278.95661			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.70895		284.70895	0.00000	284.65226	284.65226			0.00	0.00	0.00	0	0.00
R210	On 04/11/2027	Bond Future	0.00		286.53657		286.53657	0.00000	286.46524	286.46524			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		8.35630		96.53604	0.00000	8.22289	96.99770			5.07	0.00	0.00	0	31,213.00
R213	On 04/02/2027	Bond Future	0.00		8.41419		98.35337	0.00000	8.27099	98.82394			4.43	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.44711		96.72629	0.00000	8.29311	97.20632			4.08	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	789.64000		0.78964	0.00000	988.84000	0.98884	789.640		4.01	0.38	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	584.72000		0.58472	0.00000	475.96000	0.47596	584.720		5.03	(0.25)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.47045		98.67933	0.00000	8.30398	99.16913			3.71	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	694.62000		0.69462	0.00000	870.31000	0.87031	694.620		3.59	0.33	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,279.21000		1.27921	0.00000	1,070.59000	1.07059	1,279.210		3.92	(0.46)	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.52173		97.03017	0.00000	8.34122	97.52928			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		9.29610		79.37861	0.00000	9.15977	80.28478			13.23	0.00	93,825,517.02	1,182	27,880.00
R214	On 04/02/2027	Bond Future	0.00		9.34811		80.87293	0.00000	9.20745	81.79638			12.41	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.38859		79.15734	0.00000	9.24360	80.09903			11.82	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.42592		80.75567	0.00000	9.27637	81.71644			11.13	0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.47293		79.01429	0.00000	9.31871	79.99347			11.01	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
SIVC038	On 31/01/2038	Bond Future	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
Total for Derivatives :													1,603,691,399.57		16,051		1,747,130.00
Grand Total:													1,603,691,399.57		16,051		1,747,130.00