

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/09/2026

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		1,267.85300		1,267.85300	0.00000	1,265.25900	1,265.25900		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,291.73000		1,291.73000	0.00000	1,289.09600	1,289.09600		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,317.03900		1,317.03900	0.00000	1,314.36100	1,314.36100		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,343.35500		1,343.35500	0.00000	1,340.62800	1,340.62800		0.00		0.00	0	0.00
AL37	On 04/11/2027	Index Future	0.00		1,369.56800		1,369.56800	0.00000	1,366.78200	1,366.78200		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,704.75700		1,704.75700	0.00000	1,698.38100	1,698.38100		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,736.86200		1,736.86200	0.00000	1,730.37900	1,730.37900		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,770.89200		1,770.89200	0.00000	1,764.29300	1,764.29300		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,806.27700		1,806.27700	0.00000	1,799.55100	1,799.55100		0.00		0.00	0	0.00
AL7T	On 04/11/2027	Index Future	0.00		1,841.52300		1,841.52300	0.00000	1,834.65800	1,834.65800		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,438.67200		1,438.67200	0.00000	1,432.48600	1,432.48600		0.00		0.00	0	71.00
ALBI	On 04/02/2027	Index Future	0.00		1,465.76600		1,465.76600	0.00000	1,459.47500	1,459.47500		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,494.48400		1,494.48400	0.00000	1,488.07900	1,488.07900		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,524.34600		1,524.34600	0.00000	1,517.81700	1,517.81700		0.00		0.00	0	0.00
ALBI	On 04/11/2027	Index Future	0.00		1,554.09000		1,554.09000	0.00000	1,547.42800	1,547.42800		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.10935		93.07692	0.00000	9.16750	92.80083		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.18111		94.85280	0.00000	9.24209	94.57192		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.23791		92.93785	0.00000	9.30191	92.65178		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.28944		94.83599	0.00000	9.35680	94.54419		0.00		0.00	0	0.00
ES33	On 04/11/2027	Bond Future	0.00		9.35791		92.89012	0.00000	9.42895	92.59236		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		9.68818		90.94313	0.00000	9.76596	90.37197		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.74856		92.67864	0.00000	9.82884	92.09698		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.80245		90.25214	0.00000	9.88535	89.65934		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.85215		92.09572	0.00000	9.93776	91.49103		0.00		0.00	0	0.00
ES42	On 04/11/2027	Bond Future	0.00		9.90985		89.62748	0.00000	9.99838	89.01064		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		1,411.38300		1,411.38300	0.00000	1,405.13200	1,405.13200		0.00		0.00	0	697.00
GOVI	On 04/02/2027	GOVI	0.00		1,437.96300		1,437.96300	0.00000	1,431.60400	1,431.60400		0.00		0.00	0	47.00
GOVI	On 06/05/2027	GOVI	0.00		1,466.13700		1,466.13700	0.00000	1,459.66300	1,459.66300		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,495.43300		1,495.43300	0.00000	1,488.83300	1,488.83300		0.00		0.00	0	0.00
GOVI	On 04/11/2027	GOVI	0.00		1,524.61300		1,524.61300	0.00000	1,517.87800	1,517.87800		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		153.06158		153.06158	0.00000	152.99577	152.99577		0.00		0.00	0	13,269.00
I2029	On 04/02/2027	Bond Future	0.00		155.98199		155.98199	0.00000	155.91562	155.91562		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.53722		157.53722	0.00000	157.47043	157.47043		0.00		0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.75404		160.75404	0.00000	160.68615	160.68615		0.00		0.00	0	0.00
I2029	On 04/11/2027	Bond Future	0.00		162.31929		162.31929	0.00000	162.25012	162.25012		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		119.21494		119.21494	0.00000	119.08434	119.08434		2.19		0.00	0	17,178.00

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
I2031	On 04/02/2027	Bond Future	0.00		118.98504	118.98504	0.00000	118.85257	118.85257		2.01	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.34517	121.34517	0.00000	121.21057	121.21057		1.82	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.25949	121.25949	0.00000	121.12359	121.12359		1.70	0.00	0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.62457	123.62457	0.00000	123.48565	123.48565		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		148.83939	148.83939	0.00000	148.65808	148.65808		0.00	0.00	0.00	0	16,181.00
I2033	On 04/02/2027	Bond Future	0.00		151.67925	151.67925	0.00000	151.49516	151.49516		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.04364	153.04364	0.00000	152.85668	152.85668		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.16876	156.16876	0.00000	155.97816	155.97816		0.00	0.00	0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		157.53554	157.53554	0.00000	157.34157	157.34157		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		165.02691	165.02691	0.00000	165.29198	165.29198		0.00	0.00	0.00	0	4,103.00
I2038	On 04/02/2027	Bond Future	0.00		165.90178	165.90178	0.00000	166.17272	166.17272		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.19221	169.19221	0.00000	169.46924	169.46924		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.31959	170.31959	0.00000	170.60364	170.60364		0.00	0.00	0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		173.64242	173.64242	0.00000	173.93147	173.93147		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		127.82485	127.82485	0.00000	127.64010	127.64010		6.57	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.31342	127.31342	0.00000	127.12591	127.12591		6.36	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.83887	129.83887	0.00000	129.64807	129.64807		6.00	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.47052	129.47052	0.00000	129.27746	129.27746		5.87	0.00	0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		131.99546	131.99546	0.00000	131.79837	131.79837		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		145.67183	145.67183	0.00000	145.62427	145.62427		0.00	0.00	0.00	0	18,803.00
I2046	On 04/02/2027	Bond Future	0.00		148.45119	148.45119	0.00000	148.40331	148.40331		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		148.97840	148.97840	0.00000	148.93074	148.93074		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.02078	152.02078	0.00000	151.97222	151.97222		0.00	0.00	0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		152.51706	152.51706	0.00000	152.46806	152.46806		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		149.41591	149.41591	0.00000	149.24308	149.24308		0.00	0.00	0.00	0	18,479.00
I2050	On 04/02/2027	Bond Future	0.00		149.73406	149.73406	0.00000	149.55849	149.55849		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.70398	152.70398	0.00000	152.52550	152.52550		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.23012	153.23012	0.00000	153.04940	153.04940		0.00	0.00	0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		156.21928	156.21928	0.00000	156.03461	156.03461		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		134.90732	134.90732	0.00000	134.75225	134.75225		9.75	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		134.53108	134.53108	0.00000	134.37376	134.37376		9.48	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.19958	137.19958	0.00000	137.03972	137.03972		9.00	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		136.98150	136.98150	0.00000	136.81996	136.81996		8.84	0.00	0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		139.65308	139.65308	0.00000	139.48808	139.48808		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		463.14000	463.14000	0.00000	462.89800	462.89800		0.00	0.00	0.00	0	258.00
IGOV	On 04/02/2027	Index Future	0.00		471.97600	471.97600	0.00000	471.73300	471.73300		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		481.33400	481.33400	0.00000	481.08900	481.08900		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		491.06100	491.06100	0.00000	490.81200	490.81200		0.00	0.00	0.00	0	0.00
IGOV	On 04/11/2027	Index Future	0.00		500.75000	500.75000	0.00000	500.49300	500.49300		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		7.10663		102.68032	0.00000	7.10123	102.68094		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		7.47819		105.79199	0.00000	7.47873	105.79143		0.97	0.00	0.00		0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.43350		103.94050	0.00000	7.43358	103.94044		0.79	0.00	0.00		0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.22758		105.97820	0.00000	7.22692	105.97860		0.60	0.00	0.00		0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.56215		102.81015	0.00000	6.56049	102.81075		0.34	0.00	0.00		0	0.00
R188	On 04/11/2027	Bond Future	0.00		3.79814		104.79201	0.00000	3.79568	104.79230		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		307.56041		307.56041	0.00000	307.45892	307.45892		0.00	0.00	0.00		0	732.00
R202	On 04/02/2027	Bond Future	0.00		307.82760		307.82760	0.00000	307.72562	307.72562		0.00	0.00	0.00		0	513.00
R202	On 06/05/2027	Bond Future	0.00		313.93263		313.93263	0.00000	313.82999	313.82999		0.00	0.00	0.00		0	0.00
R202	On 05/08/2027	Bond Future	0.00		314.61448		314.61448	0.00000	314.51242	314.51242		0.00	0.00	0.00		0	0.00
R202	On 04/11/2027	Bond Future	0.00		320.75237		320.75237	0.00000	320.64733	320.64733		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		8.08193		101.96936	0.00000	8.14070	101.80575		3.54	0.00	0.00		0	146,135.00
R2030	On 04/02/2027	Bond Future	0.00		8.12037		99.88259	0.00000	8.18456	99.71637		3.23	0.00	0.00		0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		8.14558		101.84088	0.00000	8.21618	101.67187		2.84	0.00	0.00		0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.15781		99.88796	0.00000	8.23646	99.71570		2.63	0.00	0.00		0	0.00
R2030	On 04/11/2027	Bond Future	0.00		8.18131		101.81359	0.00000	8.26955	101.63771		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		8.42968		100.14910	0.00000	8.48247	99.92552		6.50	0.00	275,410,025.00		2,750	205,865.00
R2032	On 04/02/2027	Bond Future	0.00		8.47931		102.03543	0.00000	8.53518	101.80814		5.63	0.00	0.00		0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	245.17000		0.24517	0.00000	222.20000	0.22220	245.170	5.46	0.14	0.00		0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	675.98000		0.67598	0.00000	618.99000	0.61899	675.980	5.35	0.32	0.00		0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,630.33000		1.63033	0.00000	1,772.96000	1.77296	1,630.330	5.51	(0.55)	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.51335		99.87393	0.00000	8.57263	99.64260		5.20	0.00	0.00		0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	400.34000		0.40034	0.00000	365.81000	0.36581	400.340	5.09	0.19	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	696.39000		0.69639	0.00000	640.20000	0.64020	696.390	4.97	0.29	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	866.60000		0.86660	0.00000	799.71000	0.79971	866.600	4.98	0.34	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	1,483.71000		1.48371	0.00000	1,385.89000	1.38589	1,483.710	5.16	0.48	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,715.12000		1.71512	0.00000	1,846.00000	1.84600	1,715.120	5.18	(0.51)	0.00		0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	1,063.70000		1.06370	0.00000	1,157.58000	1.15758	1,063.700	5.63	(0.35)	0.00		0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.53953		101.89107	0.00000	8.60267	101.65525		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	848.04	0000	0.84804	0.00000	784.14	0000	0.78414	848.040	4.58	0.31	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	1,609.40	0000	1.60940	0.00000	1,508.05	0000	1.50805	1,609.400	4.71	0.48	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	1,117.05	0000	1.11705	0.00000	1,206.26	0000	1.20626	1,117.050	5.21	(0.33)	0.00	0	500.00
R2032	On 04/11/2027	Bond Future	0.00		8.58136		99.69558	0.00000	8.64886		99.45493		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		8.53971		108.18462	0.00000	8.60263		107.86668		7.04	0.00	0.00	0	10,961.00
R2033	On 04/02/2027	Bond Future	0.00		8.59031		110.22233	0.00000	8.65658		109.89887		6.17	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.62687		107.33863	0.00000	8.69676		107.00936		5.78	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.65656		109.50663	0.00000	8.73049		109.17089		5.32	0.00	0.00	0	0.00
R2033	On 04/11/2027	Bond Future	0.00		8.70010		106.57520	0.00000	8.77850		106.23267		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		8.64267		103.07507	0.00000	8.70016		102.73700		8.77	0.00	10,307,507.00	100	101,087.00
R2035	On 05/11/2026	Bond Future	7.97	Call	132.92	0000	0.13292	0.00000	118.56	0000	0.11856	132.920	8.32	0.10	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,794.10	0000	1.79410	0.00000	2,048.94	0000	2.04894	1,794.100	8.37	(0.63)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	1,787.89	0000	1.78789	0.00000	1,626.37	0000	1.62637	1,787.890	8.87	0.62	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	575.89	0000	0.57589	0.00000	713.68	0000	0.71368	575.890	9.19	(0.28)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	254.58	0000	0.25458	0.00000	333.67	0000	0.33367	254.580	9.91	(0.14)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	71.72	0000	0.07172	0.00000	102.19	0000	0.10219	71.720	11.02	(0.04)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.69035		105.01648	0.00000	8.75034		104.67252		7.74	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	291.50	0000	0.29150	0.00000	261.50	0000	0.26150	291.500	7.59	0.12	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	403.12	0000	0.40312	0.00000	362.12	0000	0.36212	403.120	7.46	0.16	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	799.92	0000	0.79992	0.00000	724.07	0000	0.72407	799.920	7.33	0.28	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,094.96	0000	1.09496	0.00000	997.16	0000	0.99716	1,094.960	7.38	0.35	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,249.56	0000	1.24956	0.00000	1,141.32	0000	1.14132	1,249.560	7.42	0.38	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	2,016.36	0000	2.01636	0.00000	2,214.55	0000	2.21455	2,016.360	7.65	(0.50)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,585.12	0000	1.58512	0.00000	1,755.58	0000	1.75558	1,585.120	7.89	(0.42)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,423.81	0000	1.42381	0.00000	1,582.53	0000	1.58253	1,423.810	8.01	(0.39)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	736.87	0000	0.73687	0.00000	835.08	0000	0.83508	736.870	8.85	(0.22)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.72165		102.56905	0.00000	8.78423		102.21878		7.30	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	648.89	0000	0.64889	0.00000	589.91	0000	0.58991	648.890	7.10	0.21	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.11	Call	957.67	0000	0.95767	0.00000	875.09	0000	0.87509	957.670	7.00	0.28	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	8.14	Call	1,001.54	0000	1.00154	0.00000	915.77	0000	0.91577	1,001.540	6.99	0.29	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.25	Call	1,175.37	0000	1.17537	0.00000	1,077.29	0000	1.07729	1,175.370	6.95	0.33	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,400.27	0000	1.40027	0.00000	1,288.44	0000	1.28844	1,400.270	7.00	0.37	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.64	Put	2,564.85	0000	2.56485	0.00000	2,766.37	0000	2.76637	2,564.850	7.20	(0.52)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.72	Put	2,351.06	0000	2.35106	0.00000	2,541.96	0000	2.54196	2,351.060	7.27	(0.49)	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	8.75	Call	2,433.82	0000	2.43382	0.00000	2,270.51	0000	2.27051	2,433.820	7.30	0.52	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,204.75	0000	2.20475	0.00000	2,387.83	0000	2.38783	2,204.750	7.34	(0.47)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.14	Put	1,512.14	0000	1.51214	0.00000	1,652.10	0000	1.65210	1,512.140	7.84	(0.34)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	9.22	Put	1,392.56	0000	1.39256	0.00000	1,524.06	0000	1.52406	1,392.560	7.96	(0.32)	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,323.57	0000	1.32357	0.00000	1,450.03	0000	1.45003	1,323.570	8.03	(0.31)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.74742		104.64053	0.00000	8.81286		104.28340		6.80	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	1,419.23	0000	1.41923	0.00000	1,310.48	0000	1.31048	1,419.230	6.51	0.34	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	2,656.08	0000	2.65608	0.00000	2,488.95	0000	2.48895	2,656.080	6.80	0.51	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,458.05	0000	1.45805	0.00000	1,580.09	0000	1.58009	1,458.050	7.60	(0.30)	0.00	0	500.00
R2035	On 04/11/2027	Bond Future	0.00		8.78833		102.15369	0.00000	8.85688		101.78937		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		8.88604		99.77496	0.00000	8.94839		99.36980		10.17	0.00	0.00	0	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	4,005.65	000	4.00565	0.00000	3,709.85	000	3.70985	4,005.650	11.25	0.83	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	52.63	000	0.05263	0.00000	78.06	000	0.07806	52.630	13.15	(0.03)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	11.55	000	0.01155	0.00000	18.89	000	0.01889	11.550	14.49	(0.01)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.93	153	97.39635	0.00000	8.99	621	96.98409		9.46	0.00	0.00	0	1,550.00
R2037	On 04/02/2027	Bond Future	8.44	Call	929.66	000	0.92966	0.00000	835.87	000	0.83587	929.660	8.99	0.29	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,346.57	000	1.34657	0.00000	1,512.87	000	1.51287	1,346.570	10.02	(0.33)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	709.11	000	0.70911	0.00000	811.50	000	0.81150	709.110	11.07	(0.19)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.97	185	99.30601	0.00000	9.03	899	98.88607		8.59	0.00	0.00	0	0.00
R2037	On 06/05/2027	Bond Future	8.47	Call	1,308.82	000	1.30882	0.00000	1,192.78	000	1.19278	1,308.820	8.22	0.32	2,031,177.91	700	350.00
R2037	On 06/05/2027	Bond Future	9.02	Put	2,540.52	000	2.54052	0.00000	2,760.20	000	2.76020	2,540.520	8.62	(0.47)	(1,473,846.34)	350	350.00
R2037	On 06/05/2027	Bond Future	9.52	Put	1,519.63	000	1.51963	0.00000	1,670.95	000	1.67095	1,519.630	9.43	(0.31)	(1,940,595.80)	700	350.00
R2037	On 05/08/2027	Bond Future	0.00		9.00	903	97.05132	0.00000	9.07	887	96.62308		8.41	0.00	0.00	0	0.00
R2037	On 04/11/2027	Bond Future	0.00		9.04	934	98.92205	0.00000	9.12	198	98.48522		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		9.03	979	114.08769	0.00000	9.10	225	113.61192		10.69	0.00	0.00	0	5,010.00
R2038	On 04/02/2027	Bond Future	0.00		9.09	316	116.23656	0.00000	9.15	797	115.75230		9.14	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.13	681	113.02944	0.00000	9.20	407	112.53620		8.57	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.17	609	115.31245	0.00000	9.24	598	114.80944		8.11	0.00	0.00	0	0.00
R2038	On 04/11/2027	Bond Future	0.00		9.22	430	112.05163	0.00000	9.29	701	111.53853		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		9.14	472	106.44095	0.00000	9.21	221	105.92995		11.27	0.00	0.00	0	15,682.00
R2039	On 04/02/2027	Bond Future	0.00		9.19	832	108.44577	0.00000	9.26	820	107.92565		10.08	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.24	281	105.59032	0.00000	9.31	518	105.06047		9.63	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,130.08	000	2.13008	0.00000	1,943.91	000	1.94391	2,130.080	9.33	0.40	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,129.09	000	2.12909	0.00000	2,343.12	000	2.34312	2,129.090	10.28	(0.35)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.28	326	107.72301	0.00000	9.35	828	107.18269		9.39	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,148.69	000	2.14869	0.00000	1,971.44	000	1.97144	2,148.690	8.85	0.37	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,359.09	000	2.35909	0.00000	2,168.81	000	2.16881	2,359.090	8.85	0.39	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,937.98	000	2.93798	0.00000	3,182.19	000	3.18219	2,937.980	9.44	(0.41)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,586.32	000	2.58632	0.00000	2,808.11	000	2.80811	2,586.320	9.68	(0.37)	0.00	0	180.00
R2039	On 04/11/2027	Bond Future	0.00		9.33	195	104.82028	0.00000	9.40	981	104.26911		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		9.19	794	100.97283	0.00000	9.27	552	100.39460		11.69	0.00	0.00	0	36,298.00
R2040	On 05/11/2026	Bond Future	8.85	Call	609.57	000	0.60957	0.00000	510.49	000	0.51049	609.570	11.15	0.26	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	8.90	Call	715.87	000	0.71587	0.00000	601.64	000	0.60164	715.870	11.19	0.29	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.00	Call	965.60	000	0.96560	0.00000	817.67	000	0.81767	965.600	11.26	0.36	0.00	0	7,250.00
R2040	On 05/11/2026	Bond Future	9.30	Call	2,071.37	000	2.07137	0.00000	1,805.90	000	1.80590	2,071.370	11.81	0.58	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.80	Put	410.14	000	0.41014	0.00000	556.11	000	0.55611	410.140	13.13	(0.16)	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,448.35	000	5.44835	0.00000	4,990.88	000	4.99088	5,448.350	13.46	0.87	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	52.08	000	0.05208	0.00000	81.48	000	0.08148	52.080	15.62	(0.02)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	13.01	000	0.01301	0.00000	22.27	000	0.02227	13.010	17.21	(0.01)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.24	811	98.36630	0.00000	9.32	831	97.77769		10.96	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,171.86	000	1.17186	0.00000	1,026.35	000	1.02635	1,171.860	10.51	0.30	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,526.10	000	1.52610	0.00000	1,751.17	000	1.75117	1,526.100	11.82	(0.32)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	823.78	000	0.82378	0.00000	963.33	000	0.96333	823.780	13.04	(0.19)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.29	376	100.29505	0.00000	9.37	668	99.69535		10.41	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.33	712	97.80980	0.00000	9.42	300	97.19814		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		9.38275		99.69492	0.00000	9.47163	99.07122			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		9.30945		107.72089	0.00000	9.38701	107.06564			12.93	0.00	0.00	0	5,803.00
R2042	On 04/02/2027	Bond Future	0.00		9.36302		109.74983	0.00000	9.44312	109.08276			11.56	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.40828		106.79386	0.00000	9.49101	106.11416			11.05	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.44988		108.95087	0.00000	9.53538	108.25764			10.42	0.00	0.00	0	0.00
R2042	On 04/11/2027	Bond Future	0.00		9.49872		105.94562	0.00000	9.58714	105.23875			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		9.32146		97.54660	0.00000	9.40392	96.87516			13.75	0.00	0.00	0	129,768.00
R2044	On 05/11/2026	Bond Future	9.50 Put		1,230.65000		1.23065	0.00000	1,557.22000	1.55722	1,230.650		13.75	(0.37)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.36918		95.00081	0.00000	9.45416	94.31718			12.89	0.00	0.00	0	5,600.00
R2044	On 04/02/2027	Bond Future	9.18 Call		2,166.51000		2.16651	0.00000	1,915.51000	1.91551	2,166.510		12.33	0.43	0.00	0	16,000.00
R2044	On 04/02/2027	Bond Future	10.00 Put		1,325.50000		1.32550	0.00000	1,540.39000	1.54039	1,325.500		14.19	(0.26)	0.00	0	32,000.00
R2044	On 06/05/2027	Bond Future	0.00		9.41272		96.86360	0.00000	9.50029	96.16697			11.80	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.45417		94.43436	0.00000	9.54453	93.72381			11.66	0.00	0.00	0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.49723		96.25439	0.00000	9.59040	95.52985			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		9.27571		96.84626	0.00000	9.35300	96.16491			14.37	0.00	0.00	0	297,910.00
R2048	On 05/11/2026	Bond Future	9.00 Call		918.26000		0.91826	0.00000	774.43000	0.77443	918.260		13.92	0.31	0.00	0	539.00
R2048	On 05/11/2026	Bond Future	9.50 Put		1,194.20000		1.19420	0.00000	1,507.00000	1.50700	1,194.200		15.07	(0.34)	0.00	0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.32213		98.67041	0.00000	9.40168	97.97663			13.52	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.35779		96.16203	0.00000	9.43956	95.45511			12.97	0.00	0.00	0	260.00
R2048	On 06/05/2027	Bond Future	8.86 Call		1,956.50000		1.95650	0.00000	1,750.43000	1.75043	1,956.500		12.23	0.34	0.00	0	4,000.00
R2048	On 06/05/2027	Bond Future	9.59 Put		3,031.61000		3.03161	0.00000	3,349.94000	3.34994	3,031.610		13.18	(0.40)	0.00	0	4,000.00
R2048	On 06/05/2027	Bond Future	10.09 Put		1,880.21000		1.88021	0.00000	2,100.00000	2.10000	1,880.210		14.46	(0.27)	0.00	0	4,000.00
R2048	On 05/08/2027	Bond Future	0.00		9.39040		98.10414	0.00000	9.47453	97.38314			12.27	0.00	0.00	0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.43147		95.55466	0.00000	9.51809	94.81941			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		9.13733		125.93551	0.00000	9.20934	125.07938			15.07	0.00	0.00	0	59,409.00
R2053	On 05/11/2026	Bond Future	8.38 Call		214.92000		0.21492	0.00000	182.65000	0.18265	214.920		14.44	0.08	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	8.85 Call		1,165.52000		1.16552	0.00000	995.08000	0.99508	1,165.520		14.24	0.30	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	9.35 Put		1,621.11000		1.62111	0.00000	2,022.26000	2.02226	1,621.110		15.39	(0.35)	0.00	0	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.17711		128.30748	0.00000	9.25113	127.43592			13.58	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.20947		124.95867	0.00000	9.28555	124.07046			13.05	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.23828		127.48251	0.00000	9.31649	126.57666			12.39	0.00	0.00	0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.27255		124.07817	0.00000	9.35301	123.15446			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		8.79559		84.65090	0.00000	8.85277	84.32924			10.21	0.00	0.00	0	53,193.00
R209	On 04/02/2027	Bond Future	0.00		8.84013		86.24532	0.00000	8.89942	85.91801			9.50	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call		428.10000		0.42810	0.00000	386.32000	0.38632	428.100		8.90	0.17	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put		1,661.41000		1.66141	0.00000	1,829.81000	1.82981	1,661.410		9.44	(0.44)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.87460		84.78312	0.00000	8.93611	84.44980			8.93	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call		960.37000		0.96037	0.00000	881.26000	0.88126	960.370		8.43	0.28	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put		1,484.44000		1.48444	0.00000	1,615.94000	1.61594	1,484.440		9.49	(0.34)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.90432		86.49540	0.00000	8.96824	86.15550			8.33	0.00	0.00	0	0.00
R209	On 04/11/2027	Bond Future	0.00		8.94285		85.01176	0.00000	9.00936	84.66506			8.13	0.00	0.00	0	0.00
R209	On 04/11/2027	Bond Future	8.72 Call		2,300.88000		2.30088	0.00000	2,157.98000	2.15798	2,300.880		7.89	0.45	0.00	0	2,200.00
R209	On 04/11/2027	Bond Future	9.41 Put		2,011.10000		2.01110	0.00000	2,149.64000	2.14964	2,011.100		8.65	(0.36)	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		272.05686		272.05686	0.00000	271.97662	271.97662			0.00	0.00	0.00	0	306.00
R210	On 04/02/2027	Bond Future	0.00		277.24766		277.24766	0.00000	277.16715	277.16715			0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		279.08221		279.08221	0.00000	279.00187	279.00187			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.78109		284.78109	0.00000	284.69955	284.69955			0.00	0.00	0.00	0	0.00
R210	On 04/11/2027	Bond Future	0.00		286.59400		286.59400	0.00000	286.51129	286.51129			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		8.26629		96.84722	0.00000	8.32468	96.64522			5.07	0.00	0.00	0	31,213.00
R213	On 04/02/2027	Bond Future	0.00		8.31733		98.67136	0.00000	8.37983	98.46602			4.43	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.34272		97.05136	0.00000	8.40976	96.84245			4.08	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	924.81000		0.92481	0.00000	847.49000	0.84749	924.810	4.01	0.42	0.00	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	512.50000		0.51250	0.00000	569.32000	0.56932	512.500	5.03	(0.23)	0.00	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.35750		99.01133	0.00000	8.42990	98.79836			3.71	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	813.32000		0.81332	0.00000	743.90000	0.74390	813.320	3.59	0.36	0.00	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,137.92000		1.13792	0.00000	1,236.78000	1.23678	1,137.920	3.92	(0.42)	0.00	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.39943		97.36798	0.00000	8.47806	97.15063			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		9.23262		79.79875	0.00000	9.31006	79.28663			13.23	0.00	12,289,007.50	154	26,698.00
R214	On 04/02/2027	Bond Future	0.00		9.28250		81.30179	0.00000	9.36234	80.78035			12.41	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.32086		79.59529	0.00000	9.40309	79.06402			11.82	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.35602		81.20272	0.00000	9.44081	80.66090			11.13	0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.40090		79.46954	0.00000	9.48840	78.91699			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 :													296,623,275.26		4,754		1,766,532.00
Grand Total:													296,623,275.26		4,754		1,766,532.00