

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/09/2026

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		1,269.62500		1,269.62500	0.00000	1,267.85300	1,267.85300		0.00	0.00	0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,293.53200		1,293.53200	0.00000	1,291.73000	1,291.73000		0.00	0.00	0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,318.87300		1,318.87300	0.00000	1,317.03900	1,317.03900		0.00	0.00	0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,345.22500		1,345.22500	0.00000	1,343.35500	1,343.35500		0.00	0.00	0.00	0	0.00
AL37	On 04/11/2027	Index Future	0.00		1,371.47600		1,371.47600	0.00000	1,369.56800	1,369.56800		0.00	0.00	0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,710.05700		1,710.05700	0.00000	1,704.75700	1,704.75700		0.00	0.00	0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,742.25700		1,742.25700	0.00000	1,736.86200	1,736.86200		0.00	0.00	0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,776.38900		1,776.38900	0.00000	1,770.89200	1,770.89200		0.00	0.00	0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,811.88300		1,811.88300	0.00000	1,806.27700	1,806.27700		0.00	0.00	0.00	0	0.00
AL7T	On 04/11/2027	Index Future	0.00		1,847.24000		1,847.24000	0.00000	1,841.52300	1,841.52300		0.00	0.00	0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,444.06100		1,444.06100	0.00000	1,438.67200	1,438.67200		0.00	0.00	0.00	0	71.00
ALBI	On 04/02/2027	Index Future	0.00		1,471.25300		1,471.25300	0.00000	1,465.76600	1,465.76600		0.00	0.00	0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,500.07600		1,500.07600	0.00000	1,494.48400	1,494.48400		0.00	0.00	0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,530.04800		1,530.04800	0.00000	1,524.34600	1,524.34600		0.00	0.00	0.00	0	0.00
ALBI	On 04/11/2027	Index Future	0.00		1,559.90600		1,559.90600	0.00000	1,554.09000	1,554.09000		0.00	0.00	0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.05048		93.35748	0.00000	9.10935	93.07692		0.00	0.00	0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.11942		95.13804	0.00000	9.18111	94.85280		0.00	0.00	0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.17322		93.22814	0.00000	9.23791	92.93785		0.00	0.00	0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.22138		95.13200	0.00000	9.28944	94.83599		0.00	0.00	0.00	0	0.00
ES33	On 04/11/2027	Bond Future	0.00		9.28609		93.19236	0.00000	9.35791	92.89012		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		9.61488		91.48626	0.00000	9.68818	90.94313		0.00	0.00	0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.67296		93.23146	0.00000	9.74856	92.67864		0.00	0.00	0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.72443		90.81531	0.00000	9.80245	90.25214		0.00	0.00	0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.77159		92.67020	0.00000	9.85215	92.09572		0.00	0.00	0.00	0	0.00
ES42	On 04/11/2027	Bond Future	0.00		9.82654		90.21363	0.00000	9.90985	89.62748		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		1,416.83200		1,416.83200	0.00000	1,411.38300	1,411.38300		0.00	0.00	0.00	0	697.00
GOVI	On 04/02/2027	GOVI	0.00		1,443.51200		1,443.51200	0.00000	1,437.96300	1,437.96300		0.00	0.00	0.00	0	47.00
GOVI	On 06/05/2027	GOVI	0.00		1,471.79100		1,471.79100	0.00000	1,466.13700	1,466.13700		0.00	0.00	0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,501.19800		1,501.19800	0.00000	1,495.43300	1,495.43300		0.00	0.00	0.00	0	0.00
GOVI	On 04/11/2027	GOVI	0.00		1,530.49300		1,530.49300	0.00000	1,524.61300	1,524.61300		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		152.98488		152.98488	0.00000	153.06158	153.06158		0.00	0.00	0.00	0	13,269.00
I2029	On 04/02/2027	Bond Future	0.00		155.90271		155.90271	0.00000	155.98199	155.98199		0.00	0.00	0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.45570		157.45570	0.00000	157.53722	157.53722		0.00	0.00	0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.67049		160.67049	0.00000	160.75404	160.75404		0.00	0.00	0.00	0	0.00
I2029	On 04/11/2027	Bond Future	0.00		162.23538		162.23538	0.00000	162.31929	162.31929		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		118.99153		118.99153	0.00000	119.21494	119.21494		2.19	0.00	0.00	0	17,178.00

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											Option					
I2031	On 04/02/2027	Bond Future	0.00		118.75671		118.75671	0.00000	118.98504	118.98504		2.01	0.00	0.00	0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.11160		121.11160	0.00000	121.34517	121.34517		1.82	0.00	0.00	0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.02161		121.02161	0.00000	121.25949	121.25949		1.70	0.00	0.00	0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.38261		123.38261	0.00000	123.62457	123.62457		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		149.04509		149.04509	0.00000	148.83939	148.83939		0.00	0.00	34,578,460.88	232	15,949.00
I2033	On 04/02/2027	Bond Future	0.00		151.88784		151.88784	0.00000	151.67925	151.67925		0.00	0.00	0.00	0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.25564		153.25564	0.00000	153.04364	153.04364		0.00	0.00	0.00	0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.38469		156.38469	0.00000	156.16876	156.16876		0.00	0.00	0.00	0	0.00
I2033	On 04/11/2027	Bond Future	0.00		157.75697		157.75697	0.00000	157.53554	157.53554		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		165.58691		165.58691	0.00000	165.02691	165.02691		0.00	0.00	0.00	0	4,103.00
I2038	On 04/02/2027	Bond Future	0.00		166.47139		166.47139	0.00000	165.90178	165.90178		0.00	0.00	0.00	0	0.00
I2038	On 06/05/2027	Bond Future	0.00		169.77211		169.77211	0.00000	169.19221	169.19221		0.00	0.00	0.00	0	0.00
I2038	On 05/08/2027	Bond Future	0.00		170.91153		170.91153	0.00000	170.31959	170.31959		0.00	0.00	0.00	0	0.00
I2038	On 04/11/2027	Bond Future	0.00		174.24680		174.24680	0.00000	173.64242	173.64242		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		127.88668		127.88668	0.00000	127.82485	127.82485		6.57	0.00	0.00	0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.37589		127.37589	0.00000	127.31342	127.31342		6.36	0.00	0.00	0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.90165		129.90165	0.00000	129.83887	129.83887		6.00	0.00	0.00	0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.53512		129.53512	0.00000	129.47052	129.47052		5.87	0.00	0.00	0	0.00
I2043	On 04/11/2027	Bond Future	0.00		132.06204		132.06204	0.00000	131.99546	131.99546		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		145.95554		145.95554	0.00000	145.67183	145.67183		0.00	0.00	0.00	0	18,803.00
I2046	On 04/02/2027	Bond Future	0.00		148.73937		148.73937	0.00000	148.45119	148.45119		0.00	0.00	0.00	0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.27170		149.27170	0.00000	148.97840	148.97840		0.00	0.00	0.00	0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.31958		152.31958	0.00000	152.02078	152.02078		0.00	0.00	0.00	0	0.00
I2046	On 04/11/2027	Bond Future	0.00		152.82332		152.82332	0.00000	152.51706	152.51706		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		150.11325		150.11325	0.00000	149.41591	149.41591		0.00	0.00	0.00	0	18,479.00
I2050	On 04/02/2027	Bond Future	0.00		150.44372		150.44372	0.00000	149.73406	149.73406		0.00	0.00	0.00	0	0.00
I2050	On 06/05/2027	Bond Future	0.00		153.42656		153.42656	0.00000	152.70398	152.70398		0.00	0.00	0.00	0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.96784		153.96784	0.00000	153.23012	153.23012		0.00	0.00	0.00	0	0.00
I2050	On 04/11/2027	Bond Future	0.00		156.97224		156.97224	0.00000	156.21928	156.21928		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		134.97184		134.97184	0.00000	134.90732	134.90732		9.75	0.00	0.00	0	0.00
I2058	On 04/02/2027	Bond Future	0.00		134.59631		134.59631	0.00000	134.53108	134.53108		9.48	0.00	0.00	0	0.00
I2058	On 06/05/2027	Bond Future	0.00		137.26514		137.26514	0.00000	137.19958	137.19958		9.00	0.00	0.00	0	0.00
I2058	On 05/08/2027	Bond Future	0.00		137.04902		137.04902	0.00000	136.98150	136.98150		8.84	0.00	0.00	0	0.00
I2058	On 04/11/2027	Bond Future	0.00		139.72249		139.72249	0.00000	139.65308	139.65308		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		463.90400		463.90400	0.00000	463.14000	463.14000		0.00	0.00	0.00	0	258.00
IGOV	On 04/02/2027	Index Future	0.00		472.75300		472.75300	0.00000	471.97600	471.97600		0.00	0.00	0.00	0	0.00
IGOV	On 06/05/2027	Index Future	0.00		482.12600		482.12600	0.00000	481.33400	481.33400		0.00	0.00	0.00	0	0.00
IGOV	On 05/08/2027	Index Future	0.00		491.86800		491.86800	0.00000	491.06100	491.06100		0.00	0.00	0.00	0	0.00
IGOV	On 04/11/2027	Index Future	0.00		501.57300		501.57300	0.00000	500.75000	500.75000		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	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
											Option						
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		7.11451		102.67942	0.00000	7.10663	102.68032			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		7.47740		105.79282	0.00000	7.47819	105.79199			0.97	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.43341		103.94058	0.00000	7.43350	103.94050			0.79	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.22863		105.97757	0.00000	7.22758	105.97820			0.60	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.56473		102.80921	0.00000	6.56215	102.81015			0.34	0.00	0.00	0	0.00
R188	On 04/11/2027	Bond Future	0.00		3.80208		104.79153	0.00000	3.79814	104.79201			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		307.99853		307.99853	0.00000	307.56041	307.56041			0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		308.27212		308.27212	0.00000	307.82760	307.82760			0.00	0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		314.38414		314.38414	0.00000	313.93263	313.93263			0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.07575		315.07575	0.00000	314.61448	314.61448			0.00	0.00	0.00	0	0.00
R202	On 04/11/2027	Bond Future	0.00		321.22430		321.22430	0.00000	320.75237	320.75237			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		8.04363		102.07617	0.00000	8.08193	101.96936		3.54		0.00	0.00	0	146,135.00
R2030	On 04/02/2027	Bond Future	0.00		8.07872		99.99062	0.00000	8.12037	99.88259		3.23		0.00	0.00	0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		8.09993		101.95036	0.00000	8.14558	101.84088		2.84		0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.10704		99.99936	0.00000	8.15781	99.88796		2.63		0.00	0.00	0	0.00
R2030	On 04/11/2027	Bond Future	0.00		8.12421		101.92761	0.00000	8.18131	101.81359		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		8.39182		100.30983	0.00000	8.42968	100.14910		6.50		0.00	1,074,017,349.81	10,707	201,319.00
R2032	On 04/02/2027	Bond Future	0.00		8.43933		102.19848	0.00000	8.47931	102.03543		5.63		0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	266.42000		0.26642	0.00000	245.17000	0.24517	266.420	5.46		0.15	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	724.81000		0.72481	0.00000	675.98000	0.67598	724.810	5.35		0.34	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	1,537.20000		1.53720	0.00000	1,630.33000	1.63033	1,537.200	5.51	(0.53)		0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.47103		100.03949	0.00000	8.51335	99.87393		5.20		0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	429.58000		0.42958	0.00000	400.34000	0.40034	429.580	5.09		0.20	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	742.52000		0.74252	0.00000	696.39000	0.69639	742.520	4.97		0.30	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	920.90000		0.92090	0.00000	866.60000	0.86660	920.900	4.98		0.35	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	1,560.95000		1.56095	0.00000	1,483.71000	1.48371	1,560.950	5.16		0.50	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	1,628.69000		1.62869	0.00000	1,715.12000	1.71512	1,628.690	5.18	(0.49)		0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	1,003.55000		1.00355	0.00000	1,063.70000	1.06370	1,003.550	5.63	(0.33)		0.00	0	500.00

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	0.00		8.49449		102.05971	0.00000	8.53953	101.89107			4.74	0.00	0.00	0	0.00
R2032	On 05/08/2027	Bond Future	7.94	Call	899.04000		0.89904	0.00000	848.04000	0.84804	899.040		4.58	0.32	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	1,688.06000		1.68806	0.00000	1,609.40000	1.60940	1,688.060		4.71	0.49	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	1,059.14000		1.05914	0.00000	1,117.05000	1.11705	1,059.140		5.21	(0.32)	0.00	0	500.00
R2032	On 04/11/2027	Bond Future	0.00		8.53314		99.86793	0.00000	8.58136	99.69558			4.52	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2033	On 05/11/2026	Bond Future	0.00		8.49168		108.42813	0.00000	8.53971	108.18462			7.04	0.00	0.00	0	10,961.00
R2033	On 04/02/2027	Bond Future	0.00		8.53982		110.46960	0.00000	8.59031	110.22233			6.17	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.57369		107.59005	0.00000	8.62687	107.33863			5.78	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.60034		109.76284	0.00000	8.65656	109.50663			5.32	0.00	0.00	0	0.00
R2033	On 04/11/2027	Bond Future	0.00		8.64043		106.83684	0.00000	8.70010	106.57520			5.31	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2035	On 05/11/2026	Bond Future	0.00		8.59491		103.35703	0.00000	8.64267	103.07507			8.77	0.00	10,335,703.00	100	101,187.00
R2035	On 05/11/2026	Bond Future	7.97	Call	155.72000		0.15572	0.00000	132.92000	0.13292	155.720		8.32	0.11	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	1,609.36000		1.60936	0.00000	1,794.10000	1.79410	1,609.360		8.37	(0.59)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	1,953.96000		1.95396	0.00000	1,787.89000	1.78789	1,953.960		8.87	0.65	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	490.17000		0.49017	0.00000	575.89000	0.57589	490.170		9.19	(0.25)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	210.09000		0.21009	0.00000	254.58000	0.25458	210.090		9.91	(0.12)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	56.80000		0.05680	0.00000	71.72000	0.07172	56.800		11.02	(0.04)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.64057		105.30304	0.00000	8.69035	105.01648			7.74	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	324.74000		0.32474	0.00000	291.50000	0.29150	324.740		7.59	0.14	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	447.35000		0.44735	0.00000	403.12000	0.40312	447.350		7.46	0.18	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	877.35000		0.87735	0.00000	799.92000	0.79992	877.350		7.33	0.30	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	1,192.43000		1.19243	0.00000	1,094.96000	1.09496	1,192.430		7.38	0.37	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	1,356.34000		1.35634	0.00000	1,249.56000	1.24956	1,356.340		7.42	0.41	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	1,869.14000		1.86914	0.00000	2,016.36000	2.01636	1,869.140		7.65	(0.48)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	1,461.10000		1.46110	0.00000	1,585.12000	1.58512	1,461.100		7.89	(0.40)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,309.39000		1.30939	0.00000	1,423.81000	1.42381	1,309.390		8.01	(0.36)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	669.88000		0.66988	0.00000	736.87000	0.73687	669.880		8.85	(0.20)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.66979		102.86050	0.00000	8.72165	102.56905			7.30	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	707.34000		0.70734	0.00000	648.89000	0.64889	707.340		7.10	0.22	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.11	Call	1,037.65000		1.03765	0.00000	957.67000	0.95767	1,037.650		7.00	0.30	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	8.14	Call	1,084.38000		1.08438	0.00000	1,001.54000	1.00154	1,084.380		6.99	0.31	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.25	Call	1,269.16000		1.26916	0.00000	1,175.37000	1.17537	1,269.160		6.95	0.35	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,506.18000		1.50618	0.00000	1,400.27000	1.40027	1,506.180		7.00	0.39	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.64	Put	2,411.06000		2.41106	0.00000	2,564.85000	2.56485	2,411.060		7.20	(0.50)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.72	Put	2,206.18000		2.20618	0.00000	2,351.06000	2.35106	2,206.180		7.27	(0.47)	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	8.75	Call	2,583.69000		2.58369	0.00000	2,433.82000	2.43382	2,583.690		7.30	0.54	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,066.43000		2.06643	0.00000	2,204.75000	2.20475	2,066.430		7.34	(0.45)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.14	Put	1,409.08000		1.40908	0.00000	1,512.14000	1.51214	1,409.080		7.84	(0.33)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	9.22	Put	1,296.27000		1.29627	0.00000	1,392.56000	1.39256	1,296.270		7.96	(0.31)	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,231.29000		1.23129	0.00000	1,323.57000	1.32357	1,231.290		8.03	(0.29)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.69321		104.93761	0.00000	8.74742	104.64053			6.80	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	1,520.48000		1.52048	0.00000	1,419.23000	1.41923	1,520.480		6.51	0.36	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	2,807.11000		2.80711	0.00000	2,656.08000	2.65608	2,807.110		6.80	0.53	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,367.40000		1.36740	0.00000	1,458.05000	1.45805	1,367.400		7.60	(0.28)	0.00	0	500.00
R2035	On 04/11/2027	Bond Future	0.00		8.73151		102.45695	0.00000	8.78833	102.15369			6.66	0.00	0.00	0	0.00
R2035	On 28/02/2035	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
R2037	On 05/11/2026	Bond Future	0.00		8.83342		100.11864	0.00000	8.88604	99.77496		10.17	0.00	0.00		0	225,867.00
R2037	On 05/11/2026	Bond Future	9.46	Call	4,285.16000		4.28516	0.00000	4,005.65000	4.00565	4,285.160	11.25	0.86	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	40.52000		0.04052	0.00000	52.63000	0.05263	40.520	13.15	(0.02)	0.00		0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	8.51000		0.00851	0.00000	11.55000	0.01155	8.510	14.49	(0.01)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		8.87699		97.74580	0.00000	8.93153	97.39635		9.46	0.00	0.00		0	1,550.00
R2037	On 04/02/2027	Bond Future	8.44	Call	1,026.77000		1.02677	0.00000	929.66000	0.92966	1,026.770	8.99	0.31	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,226.54000		1.22654	0.00000	1,346.57000	1.34657	1,226.540	10.02	(0.31)	0.00		0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	639.02000		0.63902	0.00000	709.11000	0.70911	639.020	11.07	(0.17)	0.00		0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		8.91529		99.66165	0.00000	8.97185	99.30601		8.59	0.00	0.00		0	0.00
R2037	On 06/05/2027	Bond Future	8.47	Call	1,421.97000		1.42197	0.00000	1,308.82000	1.30882	1,421.970	8.22	0.34	0.00		0	350.00
R2037	On 06/05/2027	Bond Future	9.02	Put	2,371.66000		2.37166	0.00000	2,540.52000	2.54052	2,371.660	8.62	(0.45)	0.00		0	350.00
R2037	On 06/05/2027	Bond Future	9.52	Put	1,407.29000		1.40729	0.00000	1,519.63000	1.51963	1,407.290	9.43	(0.29)	0.00		0	350.00
R2037	On 05/08/2027	Bond Future	0.00		8.95022		97.41386	0.00000	9.00903	97.05132		8.41	0.00	0.00		0	0.00
R2037	On 04/11/2027	Bond Future	0.00		8.98816		99.29198	0.00000	9.04934	98.92205		8.21	0.00	0.00		0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2038	On 05/11/2026	Bond Future	0.00		8.98698		114.49214	0.00000	9.03979	114.08769		10.69	0.00	655,581,993.64		5,726	10,732.00
R2038	On 04/02/2027	Bond Future	0.00		9.03843		116.64776	0.00000	9.09316	116.23656		9.14	0.00	0.00		0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.08006		113.44794	0.00000	9.13681	113.02944		8.57	0.00	0.00		0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.11715		115.73908	0.00000	9.17609	115.31245		8.11	0.00	0.00		0	0.00
R2038	On 04/11/2027	Bond Future	0.00		9.16297		112.48697	0.00000	9.22430	112.05163		8.14	0.00	0.00		0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.09196		106.84286	0.00000	9.14472	106.44095		11.27	0.00	0.00		0	15,682.00
R2039	On 04/02/2027	Bond Future	0.00		9.14375		108.85446	0.00000	9.19832	108.44577		10.08	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.18635		106.00629	0.00000	9.24281	105.59032		9.63	0.00	0.00		0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	2,294.45000		2.29445	0.00000	2,130.08000	2.13008	2,294.450	9.33	0.42	0.00		0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	1,979.42000		1.97942	0.00000	2,129.09000	2.12909	1,979.420	10.28	(0.33)	0.00		0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.22476		108.14707	0.00000	9.28326	107.72301		9.39	0.00	0.00		0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	2,303.12000		2.30312	0.00000	2,148.69000	2.14869	2,303.120	8.85	0.39	0.00		0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	2,524.13000		2.52413	0.00000	2,359.09000	2.35909	2,524.130	8.85	0.41	0.00		0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	2,762.64000		2.76264	0.00000	2,937.98000	2.93798	2,762.640	9.44	(0.39)	0.00		0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	2,428.19000		2.42819	0.00000	2,586.32000	2.58632	2,428.190	9.68	(0.35)	0.00		0	180.00
R2039	On 04/11/2027	Bond Future	0.00		9.27123		105.25294	0.00000	9.33195	104.82028		9.29	0.00	0.00		0	0.00
R2039	On 31/03/2039	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00		0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00		0	0.00
R2040	On 05/11/2026	Bond Future	0.00		9.11989		101.55943	0.00000	9.19794	100.97283		11.69	0.00	0.00		0	36,298.00
R2040	On 05/11/2026	Bond Future	8.85	Call	761.05000		0.76105	0.00000	609.57000	0.60957	761.050	11.15	0.31	0.00		0	14,000.00
R2040	On 05/11/2026	Bond Future	8.90	Call	886.46000		0.88646	0.00000	715.87000	0.71587	886.460	11.19	0.34	0.00		0	880.00
R2040	On 05/11/2026	Bond Future	9.00	Call	1,176.94000		1.17694	0.00000	965.60000	0.96560	1,176.940	11.26	0.42	0.00		0	7,250.00
R2040	On 05/11/2026	Bond Future	9.30	Call	2,409.98000		2.40998	0.00000	2,071.37000	2.07137	2,409.980	11.81	0.64	0.00		0	880.00
R2040	On 05/11/2026	Bond Future	9.80	Put	311.92000		0.31192	0.00000	410.14000	0.41014	311.920	13.13	(0.13)	0.00		0	880.00
R2040	On 05/11/2026	Bond Future	9.91	Call	5,956.40000		5.95640	0.00000	5,448.35000	5.44835	5,956.400	13.46	0.90	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	36.55000		0.03655	0.00000	52.08000	0.05208	36.550	15.62	(0.02)	0.00		0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	8.75000		0.00875	0.00000	13.01000	0.01301	8.750	17.21	0.00	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.16747		98.96318	0.00000	9.24811	98.36630		10.96	0.00	0.00		0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	1,353.55000		1.35355	0.00000	1,171.86000	1.17186	1,353.550	10.51	0.34	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,335.72000		1.33572	0.00000	1,526.10000	1.52610	1,335.720	11.82	(0.29)	0.00		0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	711.88000		0.71188	0.00000	823.78000	0.82378	711.880	13.04	(0.16)	0.00		0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.21043		100.90294	0.00000	9.29376	100.29505		10.41	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 05/08/2027	Bond Future	0.00		9.25085		98.42966	0.00000	9.33712	97.80980		10.23	0.00	0.00	0	0.00
R2040	On 04/11/2027	Bond Future	0.00		9.29344		100.32728	0.00000	9.38275	99.69492		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		9.23139		108.38642	0.00000	9.30945	107.72089		12.93	0.00	0.00	0	5,803.00
R2042	On 04/02/2027	Bond Future	0.00		9.28245		110.42709	0.00000	9.36302	109.74983		11.56	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.32511		107.48370	0.00000	9.40828	106.79386		11.05	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.36396		109.65427	0.00000	9.44988	108.95087		10.42	0.00	0.00	0	0.00
R2042	On 04/11/2027	Bond Future	0.00		9.40985		106.66314	0.00000	9.49872	105.94562		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		9.24869		98.14511	0.00000	9.32146	97.54660		13.75	0.00	343,606,030.11	3,501	126,267.00
R2044	On 05/11/2026	Bond Future	9.50	Put	1,004.64000		1.00464	0.00000	1,230.65000	1.23065	1,004.640	13.75	(0.32)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.29424		95.60986	0.00000	9.36918	95.00081		12.89	0.00	0.00	0	5,600.00
R2044	On 04/02/2027	Bond Future	9.18	Call	2,427.87000		2.42787	0.00000	2,166.51000	2.16651	2,427.870	12.33	0.46	0.00	0	16,000.00
R2044	On 04/02/2027	Bond Future	10.00	Put	1,167.24000		1.16724	0.00000	1,325.50000	1.32550	1,167.240	14.19	(0.23)	0.00	0	32,000.00
R2044	On 06/05/2027	Bond Future	0.00		9.33555		97.48390	0.00000	9.41272	96.86360		11.80	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.37458		95.06689	0.00000	9.45417	94.43436		11.66	0.00	0.00	0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.41515		96.89963	0.00000	9.49723	96.25439		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		9.20304		97.49401	0.00000	9.27571	96.84626		14.37	0.00	1,043,185,907.00	10,700	287,910.00
R2048	On 05/11/2026	Bond Future	9.00	Call	1,115.07000		1.11507	0.00000	918.26000	0.91826	1,115.070	13.92	0.36	0.00	0	539.00
R2048	On 05/11/2026	Bond Future	9.50	Put	968.69000		0.96869	0.00000	1,194.20000	1.19420	968.690	15.07	(0.29)	0.00	0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.24740		99.32957	0.00000	9.32213	98.67041		13.52	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.28101		96.83351	0.00000	9.35779	96.16203		12.97	0.00	0.00	0	260.00
R2048	On 06/05/2027	Bond Future	8.86	Call	2,182.98000		2.18298	0.00000	1,956.50000	1.95650	2,182.980	12.23	0.36	0.00	0	4,000.00
R2048	On 06/05/2027	Bond Future	9.59	Put	2,763.08000		2.76308	0.00000	3,031.61000	3.03161	2,763.080	13.18	(0.37)	0.00	0	4,000.00
R2048	On 06/05/2027	Bond Future	10.09	Put	1,700.84000		1.70084	0.00000	1,880.21000	1.88021	1,700.840	14.46	(0.25)	0.00	0	4,000.00
R2048	On 05/08/2027	Bond Future	0.00		9.31143		98.78893	0.00000	9.39040	98.10414		12.27	0.00	0.00	0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.35018		96.25301	0.00000	9.43147	95.55466		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		9.07003		126.74467	0.00000	9.13733	125.93551		15.07	0.00	0.00	0	59,409.00
R2053	On 05/11/2026	Bond Future	8.38	Call	272.43000		0.27243	0.00000	214.92000	0.21492	272.430	14.44	0.09	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	8.85	Call	1,400.21000		1.40021	0.00000	1,165.52000	1.16552	1,400.210	14.24	0.34	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	9.35	Put	1,332.40000		1.33240	0.00000	1,621.11000	1.62111	1,332.400	15.39	(0.30)	0.00	0	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.10796		129.13109	0.00000	9.17711	128.30748		13.58	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.13846		125.79744	0.00000	9.20947	124.95867		13.05	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.16530		128.33794	0.00000	9.23828	127.48251		12.39	0.00	0.00	0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.19747		124.95070	0.00000	9.27255	124.07817		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		8.73798		84.97657	0.00000	8.79559	84.65090		10.21	0.00	0.00	0	53,193.00
R209	On 04/02/2027	Bond Future	0.00		8.78043		86.57652	0.00000	8.84013	86.24532		9.50	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03	Call	484.15000		0.48415	0.00000	428.10000	0.42810	484.150	8.90	0.19	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96	Put	1,514.34000		1.51434	0.00000	1,661.41000	1.66141	1,514.340	9.44	(0.41)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		8.81270		85.12023	0.00000	8.87460	84.78312		8.93	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25	Call	1,055.04000		1.05504	0.00000	960.37000	0.96037	1,055.040	8.43	0.30	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32	Put	1,368.65000		1.36865	0.00000	1,484.44000	1.48444	1,368.650	9.49	(0.32)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		8.84001		86.83912	0.00000	8.90432	86.49540		8.33	0.00	0.00	0	0.00
R209	On 04/11/2027	Bond Future	0.00		8.87591		85.36252	0.00000	8.94285	85.01176		8.13	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	On 04/11/2027	Bond Future	8.72	Call	2,459.10	0000	2.45910	0.00000	2,300.88	0000	2.30088	2,459.100	7.89	0.47	0.00	0	2,200.00
R209	On 04/11/2027	Bond Future	9.41	Put	1,884.20	0000	1.88420	0.00000	2,011.10	0000	2.01110	1,884.200	8.65	(0.34)	0.00	0	2,200.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	0000	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		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	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
R209/R204	On 31/03/2036	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
R209/R208	On 31/03/2036	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
R210	On 05/11/2026	Bond Future	0.00		271.93	891	271.93891	0.00000	272.05	686	272.05686		0.00	0.00	0.00	0	306.00
R210	On 04/02/2027	Bond Future	0.00		277.12	555	277.12555	0.00000	277.24	766	277.24766		0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.95	661	278.95661	0.00000	279.08	221	279.08221		0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.65	226	284.65226	0.00000	284.78	109	284.78109		0.00	0.00	0.00	0	0.00
R210	On 04/11/2027	Bond Future	0.00		286.46	524	286.46524	0.00000	286.59	400	286.59400		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	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
R213	On 05/11/2026	Bond Future	0.00		8.22	289	96.99770	0.00000	8.26	629	96.84722		5.07	0.00	0.00	0	31,213.00
R213	On 04/02/2027	Bond Future	0.00		8.27	099	98.82394	0.00000	8.31	733	98.67136		4.43	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.29	311	97.20632	0.00000	8.34	272	97.05136		4.08	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	988.84	000	0.98884	0.00000	924.81	000	0.92481	988.840	4.01	0.44	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	475.96	000	0.47596	0.00000	512.50	000	0.51250	475.960	5.03	(0.21)	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.30	398	99.16913	0.00000	8.35	750	99.01133		3.71	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	870.31	000	0.87031	0.00000	813.32	000	0.81332	870.310	3.59	0.38	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,070.59	000	1.07059	0.00000	1,137.92	000	1.13792	1,070.590	3.92	(0.40)	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.34	122	97.52928	0.00000	8.39	943	97.36798		3.62	0.00	0.00	0	0.00
R213	On 28/02/2031	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
R213/R186	On 28/02/2031	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
R214	On 05/11/2026	Bond Future	0.00		9.15	977	80.28478	0.00000	9.23	262	79.79875		13.23	0.00	0.00	0	26,698.00
R214	On 04/02/2027	Bond Future	0.00		9.20	745	81.79638	0.00000	9.28	250	81.30179		12.41	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.24	360	80.09903	0.00000	9.32	086	79.59529		11.82	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.27	637	81.71644	0.00000	9.35	602	81.20272		11.13	0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.31	871	79.99347	0.00000	9.40	090	79.46954		11.01	0.00	0.00	0	0.00
R214	On 28/02/2041	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
R214/R209	On 28/02/2041	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
SIVC038	On 31/01/2038	Bond Future	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :													3,161,305,444.44		30,966	1,754,075.00	
Grand Total:													3,161,305,444.44		30,966	1,754,075.00	