

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/09/2026

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		1,259.25300		1,259.25300	0.00000	1,263.48000	1,263.48000		0.00		0.00	0	0.00
AL37	On 04/02/2027	Index Future	0.00		1,283.04900		1,283.04900	0.00000	1,287.26800	1,287.26800		0.00		0.00	0	0.00
AL37	On 06/05/2027	Index Future	0.00		1,307.94600		1,307.94600	0.00000	1,312.48400	1,312.48400		0.00		0.00	0	0.00
AL37	On 05/08/2027	Index Future	0.00		1,334.15500		1,334.15500	0.00000	1,338.70700	1,338.70700		0.00		0.00	0	0.00
AL37	On 04/11/2027	Index Future	0.00		1,360.43100		1,360.43100	0.00000	1,364.83300	1,364.83300		0.00		0.00	0	0.00
AL7T	On 05/11/2026	Index Future	0.00		1,687.55000		1,687.55000	0.00000	1,694.89900	1,694.89900		0.00		0.00	0	0.00
AL7T	On 04/02/2027	Index Future	0.00		1,719.43900		1,719.43900	0.00000	1,726.81000	1,726.81000		0.00		0.00	0	0.00
AL7T	On 06/05/2027	Index Future	0.00		1,752.80500		1,752.80500	0.00000	1,760.63600	1,760.63600		0.00		0.00	0	0.00
AL7T	On 05/08/2027	Index Future	0.00		1,787.92700		1,787.92700	0.00000	1,795.81300	1,795.81300		0.00		0.00	0	0.00
AL7T	On 04/11/2027	Index Future	0.00		1,823.14100		1,823.14100	0.00000	1,830.86000	1,830.86000		0.00		0.00	0	0.00
ALBI	On 05/11/2026	Index Future	0.00		1,425.50400		1,425.50400	0.00000	1,431.84900	1,431.84900		0.00		0.00	0	71.00
ALBI	On 04/02/2027	Index Future	0.00		1,452.44100		1,452.44100	0.00000	1,458.80800	1,458.80800		0.00		0.00	0	0.00
ALBI	On 06/05/2027	Index Future	0.00		1,480.62600		1,480.62600	0.00000	1,487.38300	1,487.38300		0.00		0.00	0	0.00
ALBI	On 05/08/2027	Index Future	0.00		1,510.29500		1,510.29500	0.00000	1,517.10100	1,517.10100		0.00		0.00	0	0.00
ALBI	On 04/11/2027	Index Future	0.00		1,540.04000		1,540.04000	0.00000	1,546.70800	1,546.70800		0.00		0.00	0	0.00
ES33	On 05/11/2026	Bond Future	0.00		9.26089		92.35959	0.00000	9.19275	92.68127		0.00		0.00	0	0.00
ES33	On 04/02/2027	Bond Future	0.00		9.33905		94.12751	0.00000	9.26890	94.44877		0.00		0.00	0	0.00
ES33	On 06/05/2027	Bond Future	0.00		9.40792		92.18035	0.00000	9.33035	92.52501		0.00		0.00	0	0.00
ES33	On 05/08/2027	Bond Future	0.00		9.46723		94.06828	0.00000	9.38685	94.41438		0.00		0.00	0	0.00
ES33	On 04/11/2027	Bond Future	0.00		9.54107		92.12485	0.00000	9.46040	92.46093		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		9.81989		89.97906	0.00000	9.75121	90.47988		0.00		0.00	0	0.00
ES42	On 04/02/2027	Bond Future	0.00		9.88386		91.70150	0.00000	9.81379	92.20560		0.00		0.00	0	0.00
ES42	On 06/05/2027	Bond Future	0.00		9.94475		89.23809	0.00000	9.86996	89.76896		0.00		0.00	0	0.00
ES42	On 05/08/2027	Bond Future	0.00		9.99843		91.06609	0.00000	9.92193	91.60240		0.00		0.00	0	0.00
ES42	On 04/11/2027	Bond Future	0.00		10.05856		88.59486	0.00000	9.98188	89.12514		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		1,398.19900		1,398.19900	0.00000	1,404.48900	1,404.48900		0.00		0.00	0	697.00
GOVI	On 04/02/2027	GOVI	0.00		1,424.62100		1,424.62100	0.00000	1,430.93200	1,430.93200		0.00		0.00	0	47.00
GOVI	On 06/05/2027	GOVI	0.00		1,452.26600		1,452.26600	0.00000	1,458.96200	1,458.96200		0.00		0.00	0	0.00
GOVI	On 05/08/2027	GOVI	0.00		1,481.36600		1,481.36600	0.00000	1,488.11200	1,488.11200		0.00		0.00	0	0.00
GOVI	On 04/11/2027	GOVI	0.00		1,510.54200		1,510.54200	0.00000	1,517.15300	1,517.15300		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		152.90439		152.90439	0.00000	152.91654	152.91654		0.00		0.00	0	13,269.00
I2029	On 04/02/2027	Bond Future	0.00		155.83129		155.83129	0.00000	155.83272	155.83272		0.00		0.00	0	0.00
I2029	On 06/05/2027	Bond Future	0.00		157.36101		157.36101	0.00000	157.39025	157.39025		0.00		0.00	0	0.00
I2029	On 05/08/2027	Bond Future	0.00		160.58310		160.58310	0.00000	160.60359	160.60359		0.00		0.00	0	0.00
I2029	On 04/11/2027	Bond Future	0.00		162.18128		162.18128	0.00000	162.17292	162.17292		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		119.04388		119.04388	0.00000	118.96379	118.96379		2.21		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		118.82607		118.82607	0.00000	118.73584	118.73584		2.00		0.00		0	0.00
I2031	On 06/05/2027	Bond Future	0.00		121.16011		121.16011	0.00000	121.09003	121.09003		1.80		0.00		0	0.00
I2031	On 05/08/2027	Bond Future	0.00		121.08844		121.08844	0.00000	121.00887	121.00887		1.69		0.00		0	0.00
I2031	On 04/11/2027	Bond Future	0.00		123.47287		123.47287	0.00000	123.36981	123.36981		1.51		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	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	0.00
I2033	On 05/11/2026	Bond Future	0.00		148.84877		148.84877	0.00000	148.93751	148.93751		0.00		0.00	40,486,865.44	272	15,677.00
I2033	On 04/02/2027	Bond Future	0.00		151.69796		151.69796	0.00000	151.77780	151.77780		0.00		0.00		0	0.00
I2033	On 06/05/2027	Bond Future	0.00		153.04068		153.04068	0.00000	153.14924	153.14924		0.00		0.00		0	0.00
I2033	On 05/08/2027	Bond Future	0.00		156.17433		156.17433	0.00000	156.27602	156.27602		0.00		0.00		0	0.00
I2033	On 04/11/2027	Bond Future	0.00		157.57715		157.57715	0.00000	157.65237	157.65237		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	0.00
I2038	On 05/11/2026	Bond Future	0.00		164.62639		164.62639	0.00000	165.53396	165.53396		0.00		0.00		0	4,372.00
I2038	On 04/02/2027	Bond Future	0.00		165.51101		165.51101	0.00000	166.42401	166.42401		0.00		0.00		0	0.00
I2038	On 06/05/2027	Bond Future	0.00		168.76192		168.76192	0.00000	169.72337	169.72337		0.00		0.00		0	0.00
I2038	On 05/08/2027	Bond Future	0.00		169.90001		169.90001	0.00000	170.87026	170.87026		0.00		0.00		0	0.00
I2038	On 04/11/2027	Bond Future	0.00		173.24624		173.24624	0.00000	174.20494	174.20494		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	0.00
I2043	On 05/11/2026	Bond Future	0.00		127.80043		127.80043	0.00000	127.90726	127.90726		6.67		0.00		0	0.00
I2043	On 04/02/2027	Bond Future	0.00		127.30602		127.30602	0.00000	127.40554	127.40554		6.41		0.00		0	3,116.00
I2043	On 06/05/2027	Bond Future	0.00		129.80656		129.80656	0.00000	129.93170	129.93170		6.06		0.00		0	0.00
I2043	On 05/08/2027	Bond Future	0.00		129.45775		129.45775	0.00000	129.57659	129.57659		5.93		0.00		0	0.00
I2043	On 04/11/2027	Bond Future	0.00		132.00677		132.00677	0.00000	132.10447	132.10447		5.66		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	0.00
I2046	On 05/11/2026	Bond Future	0.00		145.80893		145.80893	0.00000	146.29866	146.29866		0.00		0.00		0	18,803.00
I2046	On 04/02/2027	Bond Future	0.00		148.59991		148.59991	0.00000	149.08858	149.08858		0.00		0.00		0	0.00
I2046	On 06/05/2027	Bond Future	0.00		149.11295		149.11295	0.00000	149.63756	149.63756		0.00		0.00		0	0.00
I2046	On 05/08/2027	Bond Future	0.00		152.16636		152.16636	0.00000	152.69283	152.69283		0.00		0.00		0	0.00
I2046	On 04/11/2027	Bond Future	0.00		152.70422		152.70422	0.00000	153.21278	153.21278		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	0.00
I2050	On 05/11/2026	Bond Future	0.00		149.43120		149.43120	0.00000	150.26273	150.26273		0.00		0.00	2,988,624.00	20	18,499.00
I2050	On 04/02/2027	Bond Future	0.00		149.76575		149.76575	0.00000	150.60270	150.60270		0.00		0.00		0	0.00
I2050	On 06/05/2027	Bond Future	0.00		152.70749		152.70749	0.00000	153.58837	153.58837		0.00		0.00		0	0.00
I2050	On 05/08/2027	Bond Future	0.00		153.25337		153.25337	0.00000	154.14236	154.14236		0.00		0.00		0	0.00
I2050	On 04/11/2027	Bond Future	0.00		156.27165		156.27165	0.00000	157.15046	157.15046		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	0.00
I2058	On 05/11/2026	Bond Future	0.00		134.47379		134.47379	0.00000	134.99332	134.99332		9.94		0.00		0	0.00
I2058	On 04/02/2027	Bond Future	0.00		134.10706		134.10706	0.00000	134.62679	134.62679		9.61		0.00		0	0.00
I2058	On 06/05/2027	Bond Future	0.00		136.74130		136.74130	0.00000	137.29611	137.29611		9.14		0.00		0	0.00
I2058	On 05/08/2027	Bond Future	0.00		136.53424		136.53424	0.00000	137.09137	137.09137		8.98		0.00		0	0.00
I2058	On 04/11/2027	Bond Future	0.00		139.22295		139.22295	0.00000	139.76603	139.76603		8.64		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	0.00
IGOV	On 05/11/2026	Index Future	0.00		464.94900		464.94900	0.00000	464.09500	464.09500		0.00		0.00		0	258.00
IGOV	On 04/02/2027	Index Future	0.00		473.84900		473.84900	0.00000	472.94700	472.94700		0.00		0.00		0	0.00
IGOV	On 06/05/2027	Index Future	0.00		483.15600		483.15600	0.00000	482.32200	482.32200		0.00		0.00		0	0.00
IGOV	On 05/08/2027	Index Future	0.00		492.94700		492.94700	0.00000	492.06800	492.06800		0.00		0.00		0	0.00
IGOV	On 04/11/2027	Index Future	0.00		502.76300		502.76300	0.00000	501.77800	501.77800		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	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		6.88794	102.70535	0.00000	7.09711	102.68141			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		7.44220	105.82952	0.00000	7.47715	105.79308			0.97	0.00	0.00	0.00	0	0.00
R188	On 04/02/2027	Bond Future	0.00		7.37920	103.98612	0.00000	7.43340	103.94059			0.87	0.00	0.00	0.00	0	0.00
R188	On 06/05/2027	Bond Future	0.00		7.18417	106.00432	0.00000	7.22901	105.97734			0.60	0.00	0.00	0.00	0	0.00
R188	On 05/08/2027	Bond Future	0.00		6.47265	102.84266	0.00000	6.56563	102.80888			0.34	0.00	0.00	0.00	0	0.00
R188	On 04/11/2027	Bond Future	0.00		3.35893	104.84476	0.00000	3.80353	104.79136			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		308.04277	308.04277	0.00000	308.14443	308.14443			0.00	0.00	0.00	0.00	0	732.00
R202	On 04/02/2027	Bond Future	0.00		308.35281	308.35281	0.00000	308.43502	308.43502			0.00	0.00	0.00	0.00	0	513.00
R202	On 06/05/2027	Bond Future	0.00		314.40937	314.40937	0.00000	314.54963	314.54963			0.00	0.00	0.00	0.00	0	0.00
R202	On 05/08/2027	Bond Future	0.00		315.14313	315.14313	0.00000	315.26598	315.26598			0.00	0.00	0.00	0.00	0	0.00
R202	On 04/11/2027	Bond Future	0.00		321.35012	321.35012	0.00000	321.41875	321.41875			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		8.25094	101.49975	0.00000	8.17830	101.70125			3.75	0.00	0.00	0.00	0	146,135.00
R2030	On 04/02/2027	Bond Future	0.00		8.30311	99.41030	0.00000	8.22632	99.60842			3.40	0.00	0.00	0.00	0	22,442.00
R2030	On 06/05/2027	Bond Future	0.00		8.35535	101.33974	0.00000	8.26280	101.56046			2.97	0.00	0.00	0.00	0	0.00
R2030	On 05/08/2027	Bond Future	0.00		8.38913	99.38238	0.00000	8.28869	99.60151			2.73	0.00	0.00	0.00	0	0.00
R2030	On 04/11/2027	Bond Future	0.00		8.43088	101.31717	0.00000	8.32761	101.52220			2.41	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		8.60303	99.41726	0.00000	8.52977	99.72573			6.45	0.00	13,123,078.32	0.00	132	201,426.00
R2032	On 04/02/2027	Bond Future	0.00		8.66167	101.29591	0.00000	8.58571	101.60312			5.63	0.00	0.00	0.00	0	0.00
R2032	On 04/02/2027	Bond Future	7.58	Call	165.94000	0.16594	0.00000	184.44000	0.18444	165.940	5.63	0.10	0.00	0.00	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.08	Call	465.74000	0.46574	0.00000	540.08000	0.54008	465.740	5.42	0.24	0.00	0.00	0.00	0	500.00
R2032	On 04/02/2027	Bond Future	8.36	Put	2,052.93000	2.05293	0.00000	1,868.93000	1.86893	2,052.930	5.53	(0.64)	0.00	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	0.00		8.71217	99.10068	0.00000	8.62668	99.43225			5.40	0.00	0.00	0.00	0	0.00
R2032	On 06/05/2027	Bond Future	7.58	Call	302.76000	0.30276	0.00000	320.31000	0.32031	302.760	5.30	0.15	0.00	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	7.94	Call	515.50000	0.51550	0.00000	571.31000	0.57131	515.500	5.09	0.23	0.00	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.08	Call	645.67000	0.64567	0.00000	719.58000	0.71958	645.670	5.08	0.27	0.00	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.44	Call	1,127.96000	1.12796	0.00000	1,274.24000	1.27424	1,127.960	5.16	0.40	0.00	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.47	Put	2,121.64000	2.12164	0.00000	1,942.11000	1.94211	2,121.640	5.17	(0.58)	0.00	0.00	0.00	0	500.00
R2032	On 06/05/2027	Bond Future	8.93	Put	1,332.18000	1.33218	0.00000	1,218.49000	1.21849	1,332.180	5.59	(0.41)	0.00	0.00	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	0.00		8.74996	101.10782	0.00000	8.66043	101.44013			4.89	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
R2032	On 05/08/2027	Bond Future	7.94	Call	650.42	0000	0.65042	0.00000	711.72	0000	0.71172	650.420	4.68	0.25	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	8.44	Call	1,255.73	0000	1.25573	0.00000	1,398.43	0000	1.39843	1,255.730	4.72	0.41	0.00	0	500.00
R2032	On 05/08/2027	Bond Future	9.08	Put	1,377.87	0000	1.37787	0.00000	1,268.95	0000	1.26895	1,377.870	5.17	(0.39)	0.00	0	500.00
R2032	On 04/11/2027	Bond Future	0.00		8.80	0077	98.91597	0.00000	8.71	0030	99.23651		4.66	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		8.69	757	107.38921	0.00000	8.62	419	107.75802		7.01	0.00	0.00	0	10,961.00
R2033	On 04/02/2027	Bond Future	0.00		8.75	547	109.41850	0.00000	8.67	964	109.78661		6.43	0.00	0.00	0	0.00
R2033	On 06/05/2027	Bond Future	0.00		8.80	578	106.49830	0.00000	8.72	143	106.89344		5.98	0.00	0.00	0	0.00
R2033	On 05/08/2027	Bond Future	0.00		8.84	458	108.65541	0.00000	8.75	673	109.05205		5.48	0.00	0.00	0	0.00
R2033	On 04/11/2027	Bond Future	0.00		8.89	467	105.72768	0.00000	8.80	608	106.11250		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		8.81	070	102.09104	0.00000	8.74	220	102.49070		8.70	0.00	0.00	0	101,187.00
R2035	On 05/11/2026	Bond Future	7.97	Call	55.38	0000	0.05538	0.00000	77.64	0000	0.07764	55.380	8.51	0.05	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.47	Put	2,423.92	0000	2.42392	0.00000	2,157.40	0000	2.15740	2,423.920	8.36	(0.75)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	8.80	Call	1,169.57	0000	1.16957	0.00000	1,418.12	0000	1.41812	1,169.570	8.79	0.50	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	8.97	Put	830.52	0000	0.83052	0.00000	727.91	0000	0.72791	830.520	9.10	(0.38)	0.00	0	600.00
R2035	On 05/11/2026	Bond Future	9.30	Put	367.18	0000	0.36718	0.00000	325.54	0000	0.32554	367.180	9.81	(0.19)	0.00	0	200.00
R2035	On 05/11/2026	Bond Future	9.80	Put	101.24	0000	0.10124	0.00000	91.23	0000	0.09123	101.240	10.95	(0.06)	0.00	0	200.00
R2035	On 04/02/2027	Bond Future	0.00		8.86	484	104.02020	0.00000	8.79	453	104.42012		7.73	0.00	0.00	0	0.00
R2035	On 04/02/2027	Bond Future	7.70	Call	201.56	0000	0.20156	0.00000	218.76	0000	0.21876	201.560	7.84	0.09	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	7.86	Call	278.01	0000	0.27801	0.00000	307.27	0000	0.30727	278.010	7.68	0.12	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.20	Call	556.72	0000	0.55672	0.00000	634.15	0000	0.63415	556.720	7.45	0.21	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.36	Call	775.59	0000	0.77559	0.00000	886.68	0000	0.88668	775.590	7.46	0.28	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.43	Call	893.86	0000	0.89386	0.00000	1,021.42	0000	1.02142	893.860	7.48	0.31	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	8.67	Put	2,528.41	0000	2.52841	0.00000	2,314.88	0000	2.31488	2,528.410	7.66	(0.58)	0.00	0	500.00
R2035	On 04/02/2027	Bond Future	8.85	Put	2,007.03	0000	2.00703	0.00000	1,833.93	0000	1.83393	2,007.030	7.87	(0.50)	0.00	0	3,000.00
R2035	On 04/02/2027	Bond Future	8.93	Put	1,809.27	0000	1.80927	0.00000	1,652.07	0000	1.65207	1,809.270	7.98	(0.46)	0.00	0	1,050.00
R2035	On 04/02/2027	Bond Future	9.43	Put	945.39	0000	0.94539	0.00000	864.54	0000	0.86454	945.390	8.80	(0.27)	0.00	0	1,050.00
R2035	On 06/05/2027	Bond Future	0.00		8.90	748	101.53349	0.00000	8.83	063	101.96008		7.28	0.00	0.00	0	0.00
R2035	On 06/05/2027	Bond Future	7.86	Call	483.74	0000	0.48374	0.00000	525.77	0000	0.52577	483.740	7.28	0.16	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.11	Call	710.84	0000	0.71084	0.00000	789.81	0000	0.78981	710.840	7.12	0.22	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	8.14	Call	743.47	0000	0.74347	0.00000	827.74	0000	0.82774	743.470	7.10	0.23	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.25	Call	873.78	0000	0.87378	0.00000	978.84	0000	0.97884	873.780	7.03	0.26	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.36	Call	1,049.43	0000	1.04943	0.00000	1,178.12	0000	1.17812	1,049.430	7.06	0.30	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.64	Put	3,119.27	0000	3.11927	0.00000	2,884.16	0000	2.88416	3,119.270	7.20	(0.59)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	8.72	Put	2,869.05	0000	2.86905	0.00000	2,651.28	0000	2.65128	2,869.050	7.26	(0.56)	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	8.75	Call	1,902.57	0000	1.90257	0.00000	2,118.02	0000	2.11802	1,902.570	7.28	0.45	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	8.78	Put	2,695.41	0000	2.69541	0.00000	2,490.92	0000	2.49092	2,695.410	7.32	(0.54)	0.00	0	500.00
R2035	On 06/05/2027	Bond Future	9.14	Put	1,860.90	0000	1.86090	0.00000	1,722.34	0000	1.72234	1,860.900	7.78	(0.41)	0.00	0	900.00
R2035	On 06/05/2027	Bond Future	9.22	Put	1,716.34	0000	1.71634	0.00000	1,588.20	0000	1.58820	1,716.340	7.90	(0.38)	0.00	0	300.00
R2035	On 06/05/2027	Bond Future	9.27	Put	1,632.56	0000	1.63256	0.00000	1,510.58	0000	1.51058	1,632.560	7.97	(0.36)	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	0.00		8.94	081	103.58979	0.00000	8.86	152	104.01889		6.78	0.00	0.00	0	0.00
R2035	On 05/08/2027	Bond Future	8.25	Call	1,100.88	0000	1.10088	0.00000	1,208.92	0000	1.20892	1,100.880	6.59	0.29	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	8.75	Call	2,125.72	0000	2.12572	0.00000	2,340.20	0000	2.34020	2,125.720	6.78	0.45	0.00	0	500.00
R2035	On 05/08/2027	Bond Future	9.42	Put	1,763.42	0000	1.76342	0.00000	1,644.48	0000	1.64448	1,763.420	7.55	(0.35)	0.00	0	500.00
R2035	On 04/11/2027	Bond Future	0.00		8.98	713	101.10175	0.00000	8.90	764	101.52068		6.85	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		9.03	884	98.78601	0.00000	8.97	529	99.19569		10.11	0.00	0.00	0	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	3,153.34	000	3.15334	0.00000	3,509.86	000	3,153.340	11.16	0.77	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.23	Put	70.41	000	0.07041	0.00000	63.81	000	70.410	13.15	(0.04)	0.00	0	4,490.00
R2037	On 05/11/2026	Bond Future	10.83	Put	15.47	000	0.01547	0.00000	13.54	000	15.470	14.63	(0.01)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	0.00		9.08	930	96.39479	0.00000	9.02	438		9.46	0.00	0.00	0	1,550.00
R2037	On 04/02/2027	Bond Future	8.44	Call	670.00	000	0.67000	0.00000	758.75	000	670.000	9.11	0.23	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.31	Put	1,669.88	000	1.66988	0.00000	1,537.01	000	1,669.880	9.99	(0.39)	0.00	0	4,490.00
R2037	On 04/02/2027	Bond Future	9.81	Put	885.99	000	0.88599	0.00000	814.56	000	885.990	11.04	(0.23)	0.00	0	4,490.00
R2037	On 06/05/2027	Bond Future	0.00		9.13	887	98.26576	0.00000	9.06	847		8.57	0.00	0.00	0	0.00
R2037	On 06/05/2027	Bond Future	8.47	Call	1,003.34	000	1.00334	0.00000	1,114.30	000	1,003.340	8.29	0.27	0.00	0	350.00
R2037	On 06/05/2027	Bond Future	9.02	Put	3,029.52	000	3.02952	0.00000	2,822.34	000	3,029.520	8.60	(0.53)	0.00	0	350.00
R2037	On 06/05/2027	Bond Future	9.52	Put	1,828.49	000	1.82849	0.00000	1,702.82	000	1,828.490	9.38	(0.36)	0.00	0	350.00
R2037	On 05/08/2027	Bond Future	0.00		9.18	195	95.99557	0.00000	9.10	964		8.39	0.00	0.00	0	0.00
R2037	On 04/11/2027	Bond Future	0.00		9.22	598	97.86428	0.00000	9.15	381		8.18	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		0.00	0.00	0.00	0	0.00
R2038	On 05/11/2026	Bond Future	0.00		9.18	722	112.96914	0.00000	9.12	877		10.61	0.00	0.00	0	10,732.00
R2038	On 04/02/2027	Bond Future	0.00		9.24	536	115.10389	0.00000	9.18	573		9.17	0.00	0.00	0	0.00
R2038	On 06/05/2027	Bond Future	0.00		9.29	796	111.85268	0.00000	9.23	312		8.62	0.00	0.00	0	0.00
R2038	On 05/08/2027	Bond Future	0.00		9.34	273	114.11825	0.00000	9.27	627		8.15	0.00	0.00	0	0.00
R2038	On 04/11/2027	Bond Future	0.00		9.39	451	110.85557	0.00000	9.32	835		8.24	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		0.00	0.00	0.00	0	0.00
R2039	On 05/11/2026	Bond Future	0.00		9.29	721	105.29129	0.00000	9.23	362		11.21	0.00	0.00	0	15,682.00
R2039	On 04/02/2027	Bond Future	0.00		9.35	550	107.28091	0.00000	9.29	060		10.09	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	0.00		9.40	856	104.38231	0.00000	9.33	859		9.61	0.00	0.00	0	0.00
R2039	On 06/05/2027	Bond Future	8.94	Call	1,665.73	000	1.66573	0.00000	1,848.58	000	1,665.730	9.36	0.34	0.00	0	250.00
R2039	On 06/05/2027	Bond Future	9.64	Put	2,543.19	000	2.54319	0.00000	2,372.19	000	2,543.190	10.24	(0.41)	0.00	0	250.00
R2039	On 05/08/2027	Bond Future	0.00		9.45	434	106.49649	0.00000	9.38	264		9.35	0.00	0.00	0	0.00
R2039	On 05/08/2027	Bond Future	8.82	Call	1,727.47	000	1.72747	0.00000	1,886.27	000	1,727.470	8.90	0.32	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	8.90	Call	1,902.76	000	1.90276	0.00000	2,078.73	000	1,902.760	8.89	0.34	0.00	0	180.00
R2039	On 05/08/2027	Bond Future	9.53	Put	3,430.67	000	3.43067	0.00000	3,228.89	000	3,430.670	9.40	(0.46)	0.00	0	910.00
R2039	On 05/08/2027	Bond Future	9.68	Put	3,025.03	000	3.02503	0.00000	2,847.40	000	3,025.030	9.63	(0.42)	0.00	0	180.00
R2039	On 04/11/2027	Bond Future	0.00		9.50	657	103.58977	0.00000	9.43	494		9.27	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		0.00	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		0.00	0.00	0.00	0	0.00
R2040	On 05/11/2026	Bond Future	0.00		9.32	513	100.02735	0.00000	9.26	148		11.63	0.00	0.00	0	36,233.00
R2040	On 05/11/2026	Bond Future	8.85	Call	353.99	000	0.35399	0.00000	469.06	000	353.990	11.18	0.18	0.00	0	14,000.00
R2040	On 05/11/2026	Bond Future	8.90	Call	426.22	000	0.42622	0.00000	558.41	000	426.220	11.21	0.21	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.00	Call	603.05	000	0.60305	0.00000	772.55	000	603.050	11.25	0.27	0.00	0	7,250.00
R2040	On 05/11/2026	Bond Future	9.30	Call	1,481.17	000	1.48117	0.00000	1,769.66	000	1,481.170	11.75	0.49	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.80	Put	522.27	000	0.52227	0.00000	465.64	000	522.270	13.06	(0.21)	0.00	0	880.00
R2040	On 05/11/2026	Bond Future	9.91	Call	4,587.24	000	4.58724	0.00000	5,016.26	000	4,587.240	13.40	0.84	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	10.67	Put	62.96	000	0.06296	0.00000	56.84	000	62.960	15.66	(0.03)	0.00	0	2,300.00
R2040	On 05/11/2026	Bond Future	11.27	Put	15.27	000	0.01527	0.00000	13.62	000	15.270	17.36	(0.01)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	0.00		9.37	887	97.40917	0.00000	9.31	398		10.98	0.00	0.00	0	54,058.00
R2040	On 04/02/2027	Bond Future	8.78	Call	899.34	000	0.89934	0.00000	1,016.70	000	899.340	10.62	0.25	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	9.67	Put	1,813.25	000	1.81325	0.00000	1,667.07	000	1,813.250	11.81	(0.37)	0.00	0	2,300.00
R2040	On 04/02/2027	Bond Future	10.17	Put	981.81	000	0.98181	0.00000	901.33	000	981.810	13.03	(0.22)	0.00	0	2,300.00
R2040	On 06/05/2027	Bond Future	0.00		9.43	176	99.29984	0.00000	9.36	204		10.00	0.00	0.00	0	0.00
R2040	On 05/08/2027	Bond Future	0.00		9.47	931	96.80000	0.00000	9.40	791		10.20	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		9.52718		98.68422	0.00000	9.45589	99.18126			9.67	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		9.43151		106.69238	0.00000	9.36781	107.22730			12.30	0.00	0.00	0	5,803.00
R2042	On 04/02/2027	Bond Future	0.00		9.48839		108.70848	0.00000	9.42346	109.24592			11.55	0.00	0.00	0	0.00
R2042	On 06/05/2027	Bond Future	0.00		9.54039		105.71151	0.00000	9.47086	106.27912			11.01	0.00	0.00	0	0.00
R2042	On 05/08/2027	Bond Future	0.00		9.58572		107.85261	0.00000	9.51462	108.42535			10.38	0.00	0.00	0	0.00
R2042	On 04/11/2027	Bond Future	0.00		9.63662		104.84622	0.00000	9.56556	105.41063			10.34	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		9.44882		96.51254	0.00000	9.38503	97.02835			13.65	0.00	0.00	0	126,267.00
R2044	On 05/11/2026	Bond Future	9.50 Put		1,559.79000		1.55979	0.00000	1,392.08000	1.39208	1,559.790		13.65	(0.45)	0.00	0	15,000.00
R2044	On 04/02/2027	Bond Future	0.00		9.49979		93.95315	0.00000	9.43486	94.47179			12.88	0.00	0.00	0	5,600.00
R2044	On 04/02/2027	Bond Future	9.18 Call		1,715.04000		1.71504	0.00000	1,926.60000	1.92660	1,715.040		12.37	0.37	0.00	0	16,000.00
R2044	On 04/02/2027	Bond Future	10.00 Put		1,566.45000		1.56645	0.00000	1,446.39000	1.44639	1,566.450		14.15	(0.30)	0.00	0	32,000.00
R2044	On 06/05/2027	Bond Future	0.00		9.54977		95.77675	0.00000	9.48055	96.32334			11.75	0.00	0.00	0	0.00
R2044	On 05/08/2027	Bond Future	0.00		9.59494		93.33088	0.00000	9.52422	93.88282			11.62	0.00	0.00	0	0.00
R2044	On 04/11/2027	Bond Future	0.00		9.63999		95.14760	0.00000	9.56935	95.69282			11.08	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		9.39813		95.77065	0.00000	9.33424	96.32958			14.29	0.00	0.00	0	287,827.00
R2048	On 05/11/2026	Bond Future	9.00 Call		560.96000		0.56096	0.00000	732.91000	0.73291	560.960		13.91	0.22	0.00	0	539.00
R2048	On 05/11/2026	Bond Future	9.50 Put		1,498.83000		1.49883	0.00000	1,336.13000	1.33613	1,498.830		14.96	(0.42)	0.00	0	400.00
R2048	On 04/02/2027	Bond Future	0.00		9.44753		97.58040	0.00000	9.38252	98.14299			13.48	0.00	0.00	0	0.00
R2048	On 06/05/2027	Bond Future	0.00		9.48895		95.03216	0.00000	9.42000	95.62345			12.89	0.00	0.00	0	260.00
R2048	On 06/05/2027	Bond Future	8.86 Call		1,590.11000		1.59011	0.00000	1,767.02000	1.76702	1,590.110		12.30	0.29	0.00	0	4,000.00
R2048	On 06/05/2027	Bond Future	9.59 Put		3,449.63000		3.44963	0.00000	3,235.65000	3.23565	3,449.630		13.10	(0.44)	0.00	0	4,000.00
R2048	On 06/05/2027	Bond Future	10.09 Put		2,143.83000		2.14383	0.00000	2,011.39000	2.01139	2,143.830		14.37	(0.30)	0.00	0	4,000.00
R2048	On 05/08/2027	Bond Future	0.00		9.52476		96.95680	0.00000	9.45446	97.55435			12.21	0.00	0.00	0	0.00
R2048	On 04/11/2027	Bond Future	0.00		9.56763		94.40296	0.00000	9.49733	94.99480			12.19	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		9.26525		124.42146	0.00000	9.20125	125.17506			14.93	0.00	0.00	0	59,409.00
R2053	On 05/11/2026	Bond Future	8.38 Call		103.41000		0.10341	0.00000	146.30000	0.14630	103.410		14.65	0.04	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	8.85 Call		689.33000		0.68933	0.00000	908.10000	0.90810	689.330		14.24	0.21	0.00	0	530.00
R2053	On 05/11/2026	Bond Future	9.35 Put		2,063.50000		2.06350	0.00000	1,841.41000	1.84141	2,063.500		15.25	(0.43)	0.00	0	530.00
R2053	On 04/02/2027	Bond Future	0.00		9.30805		126.77267	0.00000	9.24297	127.53149			13.53	0.00	0.00	0	0.00
R2053	On 06/05/2027	Bond Future	0.00		9.34623		123.36969	0.00000	9.27729	124.16637			12.97	0.00	0.00	0	0.00
R2053	On 05/08/2027	Bond Future	0.00		9.37832		125.86840	0.00000	9.30806	126.67377			12.32	0.00	0.00	0	0.00
R2053	On 04/11/2027	Bond Future	0.00		9.41450		122.45635	0.00000	9.34424	123.25458			12.34	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		8.94852		83.79410	0.00000	8.87983	84.17756			10.64	0.00	316,490,315.70	3,777	55,108.00
R209	On 04/02/2027	Bond Future	0.00		8.99797		85.37753	0.00000	8.92774	85.76224			9.47	0.00	0.00	0	0.00
R209	On 04/02/2027	Bond Future	8.03 Call		305.99000		0.30599	0.00000	342.20000	0.34220	305.990		9.12	0.13	0.00	0	3,237.00
R209	On 04/02/2027	Bond Future	8.96 Put		2,036.00000		2.03600	0.00000	1,866.64000	1.86664	2,036.000		9.41	(0.51)	0.00	0	3,237.00
R209	On 06/05/2027	Bond Future	0.00		9.04159		83.88209	0.00000	8.96574	84.28984			8.89	0.00	0.00	0	0.00
R209	On 06/05/2027	Bond Future	8.25 Call		737.57000		0.73757	0.00000	819.79000	0.81979	737.570		8.55	0.23	0.00	0	4,620.00
R209	On 06/05/2027	Bond Future	9.32 Put		1,776.64000		1.77664	0.00000	1,647.88000	1.64788	1,776.640		9.43	(0.39)	0.00	0	4,620.00
R209	On 05/08/2027	Bond Future	0.00		9.07703		85.58094	0.00000	8.99913	85.99185			8.30	0.00	0.00	0	0.00
R209	On 04/11/2027	Bond Future	0.00		9.11937		84.09552	0.00000	9.04134	84.49900			8.11	0.00	0.00	0	0.00
R209	On 04/11/2027	Bond Future	8.72 Call		1,905.76000		1.90576	0.00000	2,070.10000	2.07010	1,905.760		7.91	0.40	0.00	0	2,200.00
R209	On 04/11/2027	Bond Future	9.41 Put		2,330.79000		2.33079	0.00000	2,194.89000	2.19489	2,330.790		8.61	(0.40)	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
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		271.81680		271.81680	0.00000	271.97932	271.97932			0.00	0.00	0.00	0	306.00
R210	On 04/02/2027	Bond Future	0.00		277.01988		277.01988	0.00000	277.16612	277.16612			0.00	0.00	0.00	0	300.00
R210	On 06/05/2027	Bond Future	0.00		278.81409		278.81409	0.00000	279.01237	279.01237			0.00	0.00	0.00	0	0.00
R210	On 05/08/2027	Bond Future	0.00		284.52325		284.52325	0.00000	284.70895	284.70895			0.00	0.00	0.00	0	0.00
R210	On 04/11/2027	Bond Future	0.00		286.39950		286.39950	0.00000	286.53657	286.53657			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		8.42932		96.28451	0.00000	8.35630	96.53604			5.02	0.00	0.00	0	31,213.00
R213	On 04/02/2027	Bond Future	0.00		8.49043		98.10398	0.00000	8.41419	98.35337			4.64	0.00	0.00	0	33,457.00
R213	On 06/05/2027	Bond Future	0.00		8.53480		96.45426	0.00000	8.44711	96.72629			4.25	0.00	0.00	0	0.00
R213	On 06/05/2027	Bond Future	8.13	Call	684.45000		0.68445	0.00000	789.64000	0.78964	684.450	4.01	0.34	0.00	0.00	0	2,830.00
R213	On 06/05/2027	Bond Future	9.25	Put	643.00000		0.64300	0.00000	584.72000	0.58472	643.000	5.00	(0.27)	0.00	0.00	0	2,830.00
R213	On 05/08/2027	Bond Future	0.00		8.56326		98.40759	0.00000	8.47045	98.67933			3.84	0.00	0.00	0	0.00
R213	On 05/08/2027	Bond Future	7.95	Call	613.97000		0.61397	0.00000	694.62000	0.69462	613.970	3.62	0.30	0.00	0.00	0	1,200.00
R213	On 05/08/2027	Bond Future	8.58	Put	1,394.63000		1.39463	0.00000	1,279.21000	1.27921	1,394.630	3.90	(0.49)	0.00	0.00	0	1,200.00
R213	On 04/11/2027	Bond Future	0.00		8.61603		96.77069	0.00000	8.52173	97.03017			3.60	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		9.36493		78.92659	0.00000	9.29610	79.37861			13.18	0.00	0.00	0	27,880.00
R214	On 04/02/2027	Bond Future	0.00		9.41825		80.41806	0.00000	9.34811	80.87293			11.92	0.00	0.00	0	0.00
R214	On 06/05/2027	Bond Future	0.00		9.46318		78.67894	0.00000	9.38859	79.15734			11.77	0.00	0.00	0	0.00
R214	On 05/08/2027	Bond Future	0.00		9.50211		80.27240	0.00000	9.42592	80.75567			11.10	0.00	0.00	0	0.00
R214	On 04/11/2027	Bond Future	0.00		9.54923		78.53601	0.00000	9.47293	79.01429			10.99	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 :													373,088,883.46		4,201		1,748,925.00
Grand Total:													373,088,883.46		4,201		1,748,925.00