

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/11/2024

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 07/11/2024		Index Future	0.00	1,041.90200	1,041.90200	0.00000	1,041.90200	1,041.90200		0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,067.77900	1,067.77900	0.00000	1,057.50600	1,057.50600		0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,089.68500	1,089.68500	0.00000	1,079.20000	1,079.20000		0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,111.34300	1,111.34300	0.00000	1,100.64500	1,100.64500		0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,133.00100	1,133.00100	0.00000	1,122.08900	1,122.08900		0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,153.68200	1,153.68200	0.00000	1,153.68200	1,153.68200		0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,250.09200	1,250.09200	0.00000	1,250.09200	1,250.09200		0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,284.62200	1,284.62200	0.00000	1,281.71300	1,281.71300		0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,310.97800	1,310.97800	0.00000	1,308.00700	1,308.00700		0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,337.03400	1,337.03400	0.00000	1,333.99800	1,333.99800		0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,363.08900	1,363.08900	0.00000	1,359.98900	1,359.98900		0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,387.97100	1,387.97100	0.00000	1,387.97100	1,387.97100		0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,076.71800	1,076.71800	0.00000	1,076.71800	1,076.71800		0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,106.34200	1,106.34200	0.00000	1,101.08800	1,101.08800		0.00	0.00	0	99.00
ALBI	On 08/05/2025		Index Future	0.00	1,129.04000	1,129.04000	0.00000	1,123.67600	1,123.67600		0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,151.48000	1,151.48000	0.00000	1,146.00400	1,146.00400		0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,173.91900	1,173.91900	0.00000	1,168.33300	1,168.33300		0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,195.34800	1,195.34800	0.00000	1,195.34800	1,195.34800		0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.17000	72.06589	0.00000	13.17000	72.06589		0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.07041	83.60428	0.00000	11.09256	83.49947		0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.18253	81.53864	0.00000	11.20571	81.43144		0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.31179	83.17587	0.00000	11.33611	83.06613		0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.46214	81.01389	0.00000	11.48769	80.90161		0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.65204	82.49983	0.00000	11.65204	82.49983		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 07/11/2024		Bond Future	0.00	13.61000	66.63504	0.00000	13.61000	66.63504		0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.52465	80.09138	0.00000	11.52056	80.11630		0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.62481	77.48614	0.00000	11.62060	77.51140		0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.73472	79.04076	0.00000	11.73041	79.06621		0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.85707	76.32880	0.00000	11.85266	76.35438		0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.00254	77.72472	0.00000	12.00254	77.72472		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 07/11/2024		GOVI	0.00	1,060.14600	1,060.14600	0.00000	1,060.14600	1,060.14600		0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,089.19900	1,089.19900	0.00000	1,084.17000	1,084.17000		0.00	0.00	0	646.00
GOVI	On 08/05/2025		GOVI	0.00	1,111.54600	1,111.54600	0.00000	1,106.41100	1,106.41100		0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,133.63800	1,133.63800	0.00000	1,128.39600	1,128.39600		0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,155.73000	1,155.73000	0.00000	1,150.38200	1,150.38200		0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,176.82600	1,176.82600	0.00000	1,176.82600	1,176.82600		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

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2025	On 07/11/2024	Bond Future	0.00	181.58000	181.58000	0.00000	181.58000	181.58000		0.00	0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	132.42000	132.42000	0.00000	132.42000	132.42000		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	134.75896	134.75896	0.00000	134.71240	134.71240		0.00	0.00	0.00	0	8,604.00
I2029	On 08/05/2025	Bond Future	0.00	136.13665	136.13665	0.00000	136.08872	136.08872		0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025	Bond Future	0.00	138.87278	138.87278	0.00000	138.82330	138.82330		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	140.16322	140.16322	0.00000	140.11179	140.11179		0.00	0.00	0.00	0	0.00
I2029	On 05/02/2026	Bond Future	0.00	142.74750	142.74750	0.00000	142.74750	142.74750		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 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 07/11/2024	Bond Future	0.00	126.41000	126.41000	0.00000	126.41000	126.41000		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.08469	128.08469	0.00000	128.09203	128.09203		0.00	0.00	0.00	0	6,452.00
I2033	On 08/05/2025	Bond Future	0.00	129.22436	129.22436	0.00000	129.23161	129.23161		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	131.82169	131.82169	0.00000	131.82849	131.82849		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	132.87177	132.87177	0.00000	132.87778	132.87778		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00	135.32171	135.32171	0.00000	135.32171	135.32171		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 07/11/2024	Bond Future	0.00	135.29000	135.29000	0.00000	135.29000	135.29000		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.99395	136.99395	0.00000	136.92700	136.92700		0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025	Bond Future	0.00	139.83702	139.83702	0.00000	139.76846	139.76846		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025	Bond Future	0.00	140.50550	140.50550	0.00000	140.43459	140.43459		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	143.27146	143.27146	0.00000	143.19844	143.19844		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00	143.73588	143.73588	0.00000	143.73588	143.73588		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 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 07/11/2024	Bond Future	0.00	118.83000	118.83000	0.00000	118.83000	118.83000		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	118.89365	118.89365	0.00000	118.90035	118.90035		0.00	0.00	0.00	0	17,906.00
I2046	On 08/05/2025	Bond Future	0.00	119.13114	119.13114	0.00000	119.13747	119.13747		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	121.52483	121.52483	0.00000	121.53085	121.53085		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	121.64693	121.64693	0.00000	121.65195	121.65195		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00	123.88697	123.88697	0.00000	123.88697	123.88697		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 07/11/2024	Bond Future	0.00	118.39000	118.39000	0.00000	118.39000	118.39000		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.76753	117.76753	0.00000	117.97299	117.97299		0.00	0.00	0.00	0	15,831.00
I2050	On 08/05/2025	Bond Future	0.00	120.21156	120.21156	0.00000	120.42121	120.42121		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	120.24021	120.24021	0.00000	120.45314	120.45314		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	122.60712	122.60712	0.00000	122.82360	122.82360		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00	122.44054	122.44054	0.00000	122.44054	122.44054		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 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 07/11/2024	Index Future	0.00	362.67800	362.67800	0.00000	362.67800	362.67800		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	370.10500	370.10500	0.00000	364.98100	364.98100		0.00	0.00	0.00	0	888.00
IGOV	On 08/05/2025	Index Future	0.00	377.78700	377.78700	0.00000	372.55600	372.55600		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00	385.38200	385.38200	0.00000	380.04400	380.04400		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	392.97800	392.97800	0.00000	387.53300	387.53300		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00	400.23500	400.23500	0.00000	400.23500	400.23500		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		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	Contracts Traded	Open Interest	
IS10	On 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		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
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
IVC038	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
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	0.00	0	0.00
JBAF	On 20/11/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.35700	91.64300	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 15/01/2025		Jibar Tradeable Future	0.00	8.37700	91.62300	0.00000	8.37700	91.62300	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	91.63300	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025		Jibar Tradeable Future	0.00	8.29500	91.70500	0.00000	8.29500	91.70500	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800	0.00	0.00	0.00	0.00	0	0.00
JBAF	On 17/06/2026		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000	0.00	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.14000	106.66487	0.00000	9.14000	106.66487	1.58	0.00	0.00	0.00	0	0.00
R186	On 06/02/2025		Bond Future	0.00	8.30227	105.18992	0.00000	8.27942	105.22952	1.71	0.00	71,844,715.36	0.00	683	178,826.00
R186	On 08/05/2025		Bond Future	0.00	8.30450	107.34764	0.00000	8.27789	107.38784	1.62	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.35694	104.16820	0.00000	8.32543	104.20872	1.47	0.00	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,382.29000	1.38229	0.00000	1,407.62000	1.40762	1,382.290	1.96	0.74	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	89.81000	0.08981	0.00000	95.88000	0.09588	89.810	2.11	(0.10)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.46870	106.19221	0.00000	8.43007	106.23303	1.24	0.00	0.00	0.00	0	0.00
R186	On 05/02/2026		Bond Future	0.00	8.81879	102.81185	0.00000	8.81879	102.81185	1.02	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
R202	On 07/11/2024		Bond Future	0.00	266.33000	266.33000	0.00000	266.33000	266.33000	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/02/2025		Bond Future	0.00	266.51542	266.51542	0.00000	266.73365	266.73365	0.00	0.00	0.00	0.00	0	1,928.00
R202	On 08/05/2025		Bond Future	0.00	272.04693	272.04693	0.00000	272.26897	272.26897	0.00	0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	272.23614	272.23614	0.00000	272.46066	272.46066	0.00	0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	277.59619	277.59619	0.00000	277.82396	277.82396	0.00	0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	277.34577	277.34577	0.00000	277.34577	277.34577	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 07/11/2024		Bond Future	0.00	10.75000	91.46737	0.00000	10.75000	91.46737	6.03	0.00	0.00	0.00	0	0.00
R2030	On 06/02/2025		Bond Future	0.00	9.21536	95.47799	0.00000	9.23721	95.39498	5.84	0.00	62,156,171.49	0.00	651	152,444.00
R2030	On 06/02/2025		Bond Future	8.68 Call	363.18000	0.36318	0.00000	372.10000	0.37210	363.180	5.76	0.23	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	1,035.21000	1.03521	0.00000	1,009.76000	1.00976	1,035.210	5.82	0.49	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	461.82000	0.46182	0.00000	485.53000	0.48553	461.820	6.07	(0.26)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.27808	97.43623	0.00000	9.30141	97.35130	5.54	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	Contracts Traded	Open Interest
R2030	On 08/05/2025	Bond Future	8.68	Call	635.65000	0.63565	0.00000	650.90000	0.65090	635.650	5.37	0.28	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	8.95	Call	968.75000	0.96875	0.00000	967.46000	0.96746	968.750	5.43	0.38	0.00	0	1,320.00	
R2030	On 08/05/2025	Bond Future	9.18	Call	1,339.18000	1.33918	0.00000	1,322.34000	1.32234	1,339.180	5.51	0.47	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	9.45	Call	1,873.95000	1.87395	0.00000	1,839.70000	1.83970	1,873.950	5.65	0.57	0.00	0	680.00	
R2030	On 08/05/2025	Bond Future	9.99	Put	654.34000	0.65434	0.00000	681.61000	0.68161	654.340	6.00	(0.26)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	10.31	Call	4,108.75000	4.10875	0.00000	4,043.67000	4.04367	4,108.750	6.22	0.82	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	10.69	Call	5,248.35000	5.24835	0.00000	5,176.70000	5.17670	5,248.350	6.50	0.88	0.00	0	2,280.00	
R2030	On 08/05/2025	Bond Future	11.86	Put	42.42000	0.04242	0.00000	53.20000	0.05320	42.420	6.90	(0.02)	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	12.28	Put	17.57000	0.01757	0.00000	23.07000	0.02307	17.570	6.90	(0.01)	0.00	0	2,280.00	
R2030	On 07/08/2025	Bond Future	0.00		9.36596	95.36043	0.00000	9.39102	95.27340		5.49	0.00	0.00	0	0.00	
R2030	On 07/08/2025	Bond Future	10.48	Call	4,411.10000	4.41110	0.00000	4,377.68000	4.37768	4,411.100	6.14	0.79	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12	Put	102.88000	0.10288	0.00000	119.06000	0.11906	102.880	6.84	(0.04)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00		9.46565	97.21280	0.00000	9.49261	97.12362		5.23	0.00	0.00	0	0.00	
R2030	On 05/02/2026	Bond Future	0.00		9.62022	94.96984	0.00000	9.62022	94.96984		5.12	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 07/11/2024	Bond Future	0.00		11.48000	85.16038	0.00000	11.48000	85.16038		7.95	0.00	0.00	0	0.00	
R2032	On 06/02/2025	Bond Future	0.00		9.85641	94.92572	0.00000	9.87822	94.82163		7.54	0.00	0.00	0	111,202.00	
R2032	On 06/02/2025	Bond Future	9.42	Call	562.67000	0.56267	0.00000	562.90000	0.56290	562.670	7.19	0.27	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92	Call	1,560.83000	1.56083	0.00000	1,537.87000	1.53787	1,560.830	7.48	0.54	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61	Put	353.00000	0.35300	0.00000	392.40000	0.39240	353.000	8.11	(0.17)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		9.93178	92.70792	0.00000	9.95471	92.60153		7.55	0.00	0.00	0	37,405.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	935.99000	0.93599	0.00000	939.48000	0.93948	935.990	7.22	0.32	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	1,925.43000	1.92543	0.00000	1,887.60000	1.88760	1,925.430	7.50	0.51	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	566.04000	0.56604	0.00000	586.25000	0.58625	566.040	8.41	(0.18)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		10.02505	94.54792	0.00000	10.04924	94.43901		7.43	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00		10.13615	92.22354	0.00000	10.16172	92.11209		8.01	0.00	0.00	0	0.00	
R2032	On 05/02/2026	Bond Future	0.00		10.28669	93.89520	0.00000	10.28669	93.89520		7.47	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 07/11/2024	Bond Future	0.00		10.33000	99.33744	0.00000	10.33000	99.33744		8.36	0.00	0.00	0	0.00	
R2033	On 06/02/2025	Bond Future	0.00		10.15610	102.80694	0.00000	10.17798	102.68847		7.96	0.00	2,056,138.80	20	20.00	
R2033	On 08/05/2025	Bond Future	0.00		10.24177	99.86613	0.00000	10.26473	99.74505		8.20	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00		10.34455	101.84791	0.00000	10.36873	101.72391		8.00	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.46462	98.78190	0.00000	10.49011	98.65504		8.55	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.62202	100.57077	0.00000	10.62202	100.57077		8.13	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 07/11/2024	Bond Future	0.00		12.18000	82.65356	0.00000	12.18000	82.65356		9.60	0.00	0.00	0	0.00	
R2035	On 06/02/2025	Bond Future	0.00		10.46976	94.24261	0.00000	10.49157	94.11809		9.22	0.00	0.00	0	89,516.00	
R2035	On 06/02/2025	Bond Future	10.10	Call	792.40000	0.79240	0.00000	744.80000	0.74480	792.400	8.73	0.31	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26	Call	1,140.41000	1.14041	0.00000	1,073.82000	1.07382	1,140.410	8.92	0.40	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	1,344.12000	1.34412	0.00000	1,270.96000	1.27096	1,344.120	9.02	0.44	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65	Put	1,284.84000	1.28484	0.00000	1,314.34000	1.31434	1,284.840	9.42	(0.40)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10	Put	590.11000	0.59011	0.00000	601.65000	0.60165	590.110	10.01	(0.22)	(17,086,251.53)	7,500	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30	Put	409.27000	0.40927	0.00000	416.93000	0.41693	409.270	10.28	(0.16)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00		10.55250	91.66393	0.00000	10.57523	91.53669		9.63	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	2,166.88000	2.16688	0.00000	2,072.15000	2.07215	2,166.880	9.56	0.47	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95	Put	1,635.50000	1.63550	0.00000	1,644.24000	1.64424	1,635.500	10.16	(0.35)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	5,824.54000	5.82454	0.00000	5,697.50000	5.69750	5,824.540	10.77	0.78	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	705.56000	0.70556	0.00000	705.51000	0.70551	705.560	11.05	(0.18)	0.00	0	150.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 08/05/2025	Bond Future	12.70	Put	204.65000	0.20465	0.00000	222.19000	0.22219	204.650	11.99	(0.06)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	67.10000	0.06710	0.00000	76.78000	0.07678	67.100	11.99	(0.02)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.65081	93.48365	0.00000	10.67459	93.35341		9.39	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00		10.76650	90.79313	0.00000	10.79138	90.65999		10.31	0.00	0.00	0	0.00	
R2035	On 05/02/2026	Bond Future	0.00		10.91496	92.43950	0.00000	10.91496	92.43950		9.73	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	
R2037	On 07/11/2024	Bond Future	0.00		12.58000	77.24324	0.00000	12.58000	77.24324		10.52	0.00	0.00	0	0.00	
R2037	On 06/02/2025	Bond Future	0.00		10.85539	84.67612	0.00000	10.87713	84.54857		10.64	0.00	448,360,055.40	5,295	169,918.00	
R2037	On 08/05/2025	Bond Future	0.00		10.94916	86.41273	0.00000	10.97177	86.28237		10.66	0.00	0.00	0	3,975.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	9,009.18000	9.00918	0.00000	8,874.38000	8.87438	9,009.180	12.71	0.89	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	12,325.9400	12.32594	0.00000	12,213.07000	12.21307	12,325.940	13.29	0.95	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	12,543.6200	12.54362	0.00000	12,429.73000	12.42973	12,543.620	13.29	0.96	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		11.05860	83.86709	0.00000	11.08219	83.73372		10.98	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	1,411.20000	1.41120	0.00000	1,372.35000	1.37235	1,411.200	10.37	0.31	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	1,839.44000	1.83944	0.00000	1,788.32000	1.78832	1,839.440	10.53	0.37	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	2,048.43000	2.04843	0.00000	1,987.33000	1.98733	2,048.430	10.61	0.40	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	3,160.16000	3.16016	0.00000	3,202.46000	3.20246	3,160.160	11.06	(0.48)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	2,363.16000	2.36316	0.00000	2,388.41000	2.38841	2,363.160	11.47	(0.38)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.82	Put	1,685.41000	1.68541	0.00000	1,701.74000	1.70174	1,685.410	11.95	(0.29)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	12.17	Put	1,250.04000	1.25004	0.00000	1,261.03000	1.26103	1,250.040	12.37	(0.23)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00		11.17224	85.49507	0.00000	11.19682	85.35876		11.57	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	0.00		11.31483	82.78716	0.00000	11.31483	82.78716		11.53	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 07/11/2024	Bond Future	0.00		11.24000	98.76226	0.00000	11.24000	98.76226		10.62	0.00	0.00	0	0.00	
R2038	On 06/02/2025	Bond Future	0.00		11.07689	102.59467	0.00000	11.09359	102.48172		10.24	0.00	1,641,514.72	16	16.00	
R2038	On 08/05/2025	Bond Future	0.00		11.17808	99.20764	0.00000	11.19548	99.09214		10.81	0.00	0.00	0	0.00	
R2038	On 07/08/2025	Bond Future	0.00		11.29278	101.17603	0.00000	11.31095	101.05781		10.58	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	0.00		11.42109	97.65499	0.00000	11.44009	97.53400		11.76	0.00	0.00	0	0.00	
R2038	On 06/11/2025	Bond Future	10.98	Call	3,338.00000	3.33800	0.00000	3,342.50000	3.34250	3,338.000	11.76	0.43	0.00	0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33	Put	2,202.45000	2.20245	0.00000	2,286.57000	2.28657	2,202.450	11.76	(0.29)	0.00	0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00		11.57781	99.42207	0.00000	11.57781	99.42207		11.14	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	
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 07/11/2024	Bond Future	0.00		12.85000	77.05078	0.00000	12.85000	77.05078		11.37	0.00	0.00	0	0.00	
R2040	On 06/02/2025	Bond Future	0.00		11.16933	84.66122	0.00000	11.16517	84.68759		11.57	0.00	7,196,203.70	85	68,955.00	
R2040	On 06/02/2025	Bond Future	11.00	Call	1,392.64000	1.39264	0.00000	1,382.50000	1.38250	1,392.640	11.17	0.42	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	11.70	Put	797.79000	0.79779	0.00000	770.88000	0.77088	797.790	12.32	(0.25)	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	12.20	Put	325.19000	0.32519	0.00000	311.09000	0.31109	325.190	13.16	(0.12)	0.00	0	780.00	
R2040	On 08/05/2025	Bond Future	0.00		11.26637	86.39750	0.00000	11.26209	86.42421		11.60	0.00	0.00	0	3,900.00	
R2040	On 08/05/2025	Bond Future	12.75	Call	9,111.90000	9.11190	0.00000	9,110.50000	9.11050	9,111.900	13.76	0.87	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43	Call	12,270.4900	12.27049	0.00000	12,301.54000	12.30154	12,270.490	14.47	0.94	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50	Call	12,588.4300	12.58843	0.00000	12,626.55000	12.62655	12,588.430	14.47	0.94	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00		11.37811	83.60079	0.00000	11.37373	83.62764		12.00	0.00	0.00	0	16.00	
R2040	On 06/11/2025	Bond Future	0.00		11.49314	85.22321	0.00000	11.48866	85.25018		12.68	0.00	0.00	0	0.00	
R2040	On 05/02/2026	Bond Future	0.00		11.63494	82.25923	0.00000	11.63494	82.25923		12.69	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	Contracts Traded	Open Interest
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
R2044	On 07/11/2024		Bond Future	0.00	12.91000	73.12709	0.00000	12.91000	73.12709	12.21	0.00	0.00	0	0.00
R2044	On 06/02/2025		Bond Future	0.00	11.26047	80.75512	0.00000	11.25628	80.78252	12.49	0.00	13,647,615.28	169	71,965.00
R2044	On 06/02/2025		Bond Future	12.00 Call	5,197.93000	5.19793	0.00000	5,199.97000	5.19997	5,197.930	13.85	0.81	0	449.00
R2044	On 06/02/2025		Bond Future	12.50 Call	7,729.07000	7.72907	0.00000	7,744.68000	7.74468	7,729.070	14.73	0.91	0	449.00
R2044	On 06/02/2025		Bond Future	13.75 Put	16.82000	0.01682	0.00000	19.29000	0.01929	16.820	16.03	(0.01)	0	449.00
R2044	On 08/05/2025		Bond Future	0.00	11.35279	82.41122	0.00000	11.34847	82.43908	12.53	0.00	0.00	0	8,697.00
R2044	On 08/05/2025		Bond Future	10.92 Call	1,633.34000	1.63334	0.00000	1,544.12000	1.54412	1,633.340	12.06	0.36	0	2,490.00
R2044	On 08/05/2025		Bond Future	11.65 Put	2,162.83000	2.16283	0.00000	2,006.53000	2.00653	2,162.830	13.16	(0.38)	0	2,490.00
R2044	On 08/05/2025		Bond Future	12.40 Put	978.15000	0.97815	0.00000	866.40000	0.86640	978.150	14.34	(0.20)	0	2,490.00
R2044	On 07/08/2025		Bond Future	0.00	11.45842	79.66065	0.00000	11.45400	79.68869	13.00	0.00	0.00	0	0.00
R2044	On 06/11/2025		Bond Future	0.00	11.56657	81.20648	0.00000	11.56205	81.23470	13.76	0.00	0.00	0	0.00
R2044	On 05/02/2026		Bond Future	0.00	11.69897	78.29476	0.00000	11.69897	78.29476	13.80	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 07/11/2024		Bond Future	0.00	12.79000	71.90297	0.00000	12.79000	71.90297	12.76	0.00	0.00	0	0.00
R2048	On 06/02/2025		Bond Future	0.00	11.17880	83.99815	0.00000	11.17976	83.99161	12.41	0.00	0.00	0	273,993.00
R2048	On 06/02/2025		Bond Future	10.30 Call	200.35000	0.20035	0.00000	205.99000	0.20599	200.350	11.04	0.10	0	660.00
R2048	On 06/02/2025		Bond Future	11.00 Call	1,450.40000	1.45040	0.00000	1,412.74000	1.41274	1,450.400	11.98	0.41	0	660.00
R2048	On 06/02/2025		Bond Future	11.70 Put	861.32000	0.86132	0.00000	829.96000	0.82996	861.320	13.22	(0.25)	0	660.00
R2048	On 08/05/2025		Bond Future	0.00	11.26014	81.27289	0.00000	11.26116	81.26602	13.14	0.00	0.00	0	15,902.00
R2048	On 07/08/2025		Bond Future	0.00	11.35277	82.88609	0.00000	11.35388	82.87873	12.93	0.00	0.00	0	0.00
R2048	On 06/11/2025		Bond Future	0.00	11.45712	80.05263	0.00000	11.45833	80.04473	13.91	0.00	0.00	0	0.00
R2048	On 05/02/2026		Bond Future	0.00	11.58456	81.50304	0.00000	11.58456	81.50304	13.48	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 07/11/2024		Bond Future	0.00	12.80000	92.43259	0.00000	12.80000	92.43259	12.88	0.00	0.00	0	0.00
R2053	On 06/02/2025		Bond Future	0.00	11.19203	107.93649	0.00000	11.20849	107.79180	12.54	0.00	0.00	0	116.00
R2053	On 08/05/2025		Bond Future	0.00	11.27662	104.28163	0.00000	11.29369	104.13371	13.29	0.00	0.00	0	0.00
R2053	On 07/08/2025		Bond Future	0.00	11.37129	106.35064	0.00000	11.38903	106.19930	13.07	0.00	0.00	0	0.00
R2053	On 06/11/2025		Bond Future	0.00	11.47580	102.55161	0.00000	11.49426	102.39680	13.45	0.00	0.00	0	0.00
R2053	On 05/02/2026		Bond Future	0.00	11.60166	104.40696	0.00000	11.60166	104.40696	13.29	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 07/11/2024		Bond Future	0.00	12.22000	64.53200	0.00000	12.22000	64.53200	10.97	0.00	0.00	0	0.00
R209	On 06/02/2025		Bond Future	0.00	10.62736	74.10295	0.00000	10.64897	73.99150	10.59	0.00	0.00	0	12,623.00
R209	On 08/05/2025		Bond Future	0.00	10.70776	72.46774	0.00000	10.73020	72.35381	11.07	0.00	0.00	0	6,367.00
R209	On 07/08/2025		Bond Future	0.00	10.80054	73.90610	0.00000	10.82388	73.78958	10.86	0.00	0.00	0	0.00
R209	On 06/11/2025		Bond Future	0.00	10.90535	72.18959	0.00000	10.92964	72.07052	11.93	0.00	0.00	0	0.00
R209	On 05/02/2026		Bond Future	0.00	11.03629	73.49842	0.00000	11.03629	73.49842	11.32	0.00	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000	0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
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 07/11/2024		Bond Future	0.00	239.69000	239.69000	0.00000	239.69000	239.69000	0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	244.60623	244.60623	0.00000	244.93356	244.93356	0.00	0.00	0.00	0	991.00
R210	On 08/05/2025		Bond Future	0.00	246.30238	246.30238	0.00000	246.63567	246.63567	0.00	0.00	0.00	0	300.00
R210	On 07/08/2025		Bond Future	0.00	251.25213	251.25213	0.00000	251.59107	251.59107	0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	252.75835	252.75835	0.00000	253.10192	253.10192	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026		Bond Future	0.00	257.41615	257.41615	0.00000	257.41615	257.41615	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
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.22000	82.68825	11.22000	82.68825		7.25	0.00	0.00	0	0.00
R213	On 06/02/2025		Bond Future	0.00	9.60359	91.42816	0.00000	9.62547	91.33691	6.81	0.00	14,354,221.12	157	71,179.00
R213	On 08/05/2025		Bond Future	0.00	9.66995	89.74502	0.00000	9.69305	89.65171	6.74	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	9.75646	91.52701	0.00000	9.78096	91.43147	6.59	0.00	0.00	0	0.00
R213	On 06/11/2025		Bond Future	0.00	9.86762	89.75171	0.00000	9.89367	89.65389	6.86	0.00	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	10.02529	91.38136	0.00000	10.02529	91.38136	6.39	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	12.61000	59.43665	0.00000	12.61000	59.43665	12.49	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	0.00	11.00031	69.36415	0.00000	10.99607	69.38758	12.09	0.00	0.00	0	18,355.00
R214	On 06/02/2025		Bond Future	11.75 Call	4,421.04000	4.42104	0.00000	4,425.41000	4.42541	4,421.040	13.40	0.82	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	6,585.27000	6.58527	0.00000	6,600.24000	6.60024	6,585.270	14.26	0.92	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	7.91000	0.00791	0.00000	9.35000	0.00935	7.910	15.51	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	11.07832	67.48257	0.00000	11.07396	67.50638	12.73	0.00	0.00	0	3,232.00
R214	On 07/08/2025		Bond Future	0.00	11.16766	68.82219	0.00000	11.16321	68.84617	12.53	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.26912	66.85862	0.00000	11.26457	66.88278	13.91	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.39391	68.07100	0.00000	11.39391	68.07100	13.23	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											604,170,384.35	14,576	1,508,254.00	
Grand Total:											604,170,384.35	14,576	1,508,254.00	