

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/02/2025

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 06/02/2025		Index Future	0.00	1,074.00600	1,074.00600	0.00000	1,074.00600	1,074.00600	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,090.44000	1,090.44000	0.00000	1,091.22000	1,091.22000	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,111.72400	1,111.72400	0.00000	1,112.51600	1,112.51600	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,133.17500	1,133.17500	0.00000	1,133.97900	1,133.97900	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,154.94200	1,154.94200	0.00000	1,155.75800	1,155.75800	0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026		Index Future	0.00	1,176.35900	1,176.35900	0.00000	1,177.18600	1,177.18600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,285.81900	1,285.81900	0.00000	1,285.81900	1,285.81900	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,302.98500	1,302.98500	0.00000	1,305.54000	1,305.54000	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,328.41700	1,328.41700	0.00000	1,331.01900	1,331.01900	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,354.04900	1,354.04900	0.00000	1,356.69700	1,356.69700	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,380.05800	1,380.05800	0.00000	1,382.75400	1,382.75400	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,405.65000	1,405.65000	0.00000	1,408.39000	1,408.39000	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,104.16700	1,104.16700	0.00000	1,104.16700	1,104.16700	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,120.27100	1,120.27100	0.00000	1,122.52300	1,122.52300	0.00	0.00	0.00	0	94.00
ALBI	On 07/08/2025		Index Future	0.00	1,142.13700	1,142.13700	0.00000	1,144.43000	1,144.43000	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,164.17500	1,164.17500	0.00000	1,166.50900	1,166.50900	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,186.53700	1,186.53700	0.00000	1,188.91200	1,188.91200	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,208.54100	1,208.54100	0.00000	1,210.95500	1,210.95500	0.00	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	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.36355	80.70636	0.00000	11.32871	80.86568	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.50694	82.30076	0.00000	11.47056	82.46295	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.66908	80.11031	0.00000	11.63104	80.27541	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.84909	81.66429	0.00000	11.80923	81.83239	0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	12.04930	79.39424	0.00000	12.00755	79.56511	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 08/05/2025		Bond Future	0.00	11.92782	75.70155	0.00000	11.88262	75.96361	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.05313	77.19649	0.00000	12.00627	77.46351	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.18978	74.43700	0.00000	12.14114	74.70893	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.33348	75.87936	0.00000	12.28297	76.15641	0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026		Bond Future	0.00	12.49578	73.03117	0.00000	12.44326	73.31309	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 06/02/2025		GOVI	0.00	1,087.48400	1,087.48400	0.00000	1,087.48400	1,087.48400	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,103.35600	1,103.35600	0.00000	1,105.51000	1,105.51000	0.00	0.00	0.00	0	631.00
GOVI	On 07/08/2025		GOVI	0.00	1,124.89200	1,124.89200	0.00000	1,127.08500	1,127.08500	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,146.59700	1,146.59700	0.00000	1,148.82900	1,148.82900	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,168.62100	1,168.62100	0.00000	1,170.89300	1,170.89300	0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,190.29200	1,190.29200	0.00000	1,192.60200	1,192.60200	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
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025		Bond Future	0.00	135.41072	135.41072	0.00000	135.37020	135.37020	0.00	0.00	0.00	0	5,933.00

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
I2029	On 07/08/2025	Bond Future	0.00	138.08611	138.08611	0.00000	138.04436	138.04436		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	139.35092	139.35092	0.00000	139.30820	139.30820		0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00	142.05752	142.05752	0.00000	142.01359	142.01359		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00	143.26357	143.26357	0.00000	143.21873	143.21873		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 08/05/2025	Bond Future	0.00	129.00969	129.00969	0.00000	129.02146	129.02146		0.00	0.00	0.00	0	9,712.00
I2033	On 07/08/2025	Bond Future	0.00	131.55872	131.55872	0.00000	131.57031	131.57031		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	132.59719	132.59719	0.00000	132.60878	132.60878		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00	135.17282	135.17282	0.00000	135.18417	135.18417		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00	136.14781	136.14781	0.00000	136.15932	136.15932		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 08/05/2025	Bond Future	0.00	140.24486	140.24486	0.00000	140.40571	140.40571		0.00	0.00	0.00	0	2,940.00
I2038	On 07/08/2025	Bond Future	0.00	140.89726	140.89726	0.00000	141.06125	141.06125		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	143.64735	143.64735	0.00000	143.81406	143.81406		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00	144.27862	144.27862	0.00000	144.44880	144.44880		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00	146.98044	146.98044	0.00000	147.15327	147.15327		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 08/05/2025	Bond Future	0.00	119.43763	119.43763	0.00000	119.71617	119.71617		0.00	0.00	0.00	0	19,628.00
I2046	On 07/08/2025	Bond Future	0.00	121.79745	121.79745	0.00000	122.08098	122.08098		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	121.92632	121.92632	0.00000	122.21546	122.21546		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00	124.29375	124.29375	0.00000	124.58804	124.58804		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00	124.33312	124.33312	0.00000	124.63336	124.63336		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 08/05/2025	Bond Future	0.00	121.16386	121.16386	0.00000	121.17328	121.17328		0.00	0.00	0.00	0	16,345.00
I2050	On 07/08/2025	Bond Future	0.00	121.19782	121.19782	0.00000	121.20723	121.20723		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	123.56342	123.56342	0.00000	123.57261	123.57261		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00	123.55710	123.55710	0.00000	123.56679	123.56679		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00	125.87055	125.87055	0.00000	125.87990	125.87990		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 06/02/2025	Index Future	0.00	371.45800	371.45800	0.00000	371.45800	371.45800		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	378.17700	378.17700	0.00000	378.35200	378.35200		0.00	0.00	0.00	0	887.00
IGOV	On 07/08/2025	Index Future	0.00	385.64900	385.64900	0.00000	385.82600	385.82600		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	393.18000	393.18000	0.00000	393.35900	393.35900		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00	400.82000	400.82000	0.00000	401.00100	401.00100		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00	408.33800	408.33800	0.00000	408.52200	408.52200		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
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

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 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	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	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	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	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	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	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	0.00
R186	On 08/05/2025	Bond Future	0.00	8.39195	107.21566	0.00000	8.37543	107.24057		1.39	0.00	104,749,699.82	977	157,448.00
R186	On 07/08/2025	Bond Future	0.00	8.48868	103.99906	0.00000	8.46912	104.02415		1.44	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,124.30000	1.12430	0.00000	1,144.60000	1.14460	1,124.300	1.87	0.76	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	58.23000	0.05823	0.00000	56.93000	0.05693	58.230	2.23	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.64739	106.00372	0.00000	8.62343	106.02897		1.25	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00	8.91926	102.72928	0.00000	8.88831	102.75471		1.10	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00	9.54999	104.62526	0.00000	9.50638	104.65074		0.82	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
R202	On 08/05/2025	Bond Future	0.00	272.23972	272.23972	0.00000	272.26184	272.26184		0.00	0.00	74,865,923.00	275	1,359.00
R202	On 07/08/2025	Bond Future	0.00	272.39959	272.39959	0.00000	272.42161	272.42161		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	277.71683	277.71683	0.00000	277.73825	277.73825		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00	277.78954	277.78954	0.00000	277.81193	277.81193		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00	282.99178	282.99178	0.00000	283.01348	283.01348		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 08/05/2025	Bond Future	0.00	9.25660	97.51451	0.00000	9.24695	97.54971		4.83	0.00	297,224,226.48	3,048	61,732.00
R2030	On 08/05/2025	Bond Future	8.68 Call	239.89000	0.23989	0.00000	250.40000	0.25040	239.890	5.02	0.19	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72 Call	271.00000	0.27100	0.00000	282.39000	0.28239	271.000	5.04	0.21	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95 Call	511.90000	0.51190	0.00000	528.72000	0.52872	511.900	5.18	0.33	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18 Call	861.90000	0.86190	0.00000	884.09000	0.88409	861.900	5.33	0.46	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22 Call	933.93000	0.93393	0.00000	956.99000	0.95699	933.930	5.35	0.48	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45 Call	1,412.53000	1.41253	0.00000	1,440.03000	1.44003	1,412.530	5.50	0.61	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54 Put	599.77000	0.59977	0.00000	593.50000	0.59350	599.770	5.56	(0.34)	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99 Put	238.22000	0.23822	0.00000	236.52000	0.23652	238.220	5.87	(0.16)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,860.25000	3.86025	0.00000	3,895.06000	3.89506	3,860.250	6.04	0.91	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	5,090.49000	5.09049	0.00000	5,125.77000	5.12577	5,090.490	6.04	0.97	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	0.32000	0.00032	0.00000	0.33000	0.00033	0.320	6.04	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	0.04000	0.00004	0.00000	0.04000	0.00004	0.040	6.04	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.35244	95.40742	0.00000	9.34221	95.44300		4.67	0.00	0.00	0	47,294.00
R2030	On 07/08/2025	Bond Future	8.72 Call	487.83000	0.48783	0.00000	499.94000	0.49994	487.830	4.92	0.25	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22 Call	1,163.22000	1.16322	0.00000	1,183.36000	1.18336	1,163.220	5.23	0.45	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81 Put	810.92000	0.81092	0.00000	803.15000	0.80315	810.920	5.61	(0.33)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48 Call	4,139.05000	4.13905	0.00000	4,171.83000	4.17183	4,139.050	5.89	0.85	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put	8.81000	0.00881	0.00000	8.78000	0.00878	8.810	5.89	(0.01)	0.00	0	1,054.00

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 06/11/2025	Bond Future	0.00	9.45554	97.24627	0.00000	9.44468	97.28224			4.45	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72 Call	639.22000	0.63922	0.00000	651.52000	0.65152	639.220	4.70	0.27	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	9.22 Call	1,300.52000	1.30052	0.00000	1,319.26000	1.31926	1,300.520	5.00	0.43	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	10.08 Put	965.72000	0.96572	0.00000	957.39000	0.95739	965.720	5.51	(0.32)	0.00	0	300.00	
R2030	On 05/02/2026	Bond Future	0.00	9.57756	95.10360	0.00000	9.56597	95.13998		4.27	0.00	0.00	0	0.00	
R2030	On 07/05/2026	Bond Future	0.00	9.74853	96.85902	0.00000	9.73615	96.89567		3.99	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 08/05/2025	Bond Future	0.00	9.96637	92.54749	0.00000	9.93608	92.68796		7.46	0.00	70,150,997.42	758	127,686.00	
R2032	On 08/05/2025	Bond Future	9.40 Call	377.05000	0.37705	0.00000	413.27000	0.41327	377.050	7.23	0.21	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.42 Call	398.05000	0.39805	0.00000	435.67000	0.43567	398.050	7.24	0.22	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.90 Call	1,198.39000	1.19839	0.00000	1,273.69000	1.27369	1,198.390	7.59	0.47	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	1,244.53000	1.24453	0.00000	1,321.40000	1.32140	1,244.530	7.61	0.48	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.28 Put	792.41000	0.79241	0.00000	754.07000	0.75407	792.410	7.94	(0.33)	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	209.05000	0.20905	0.00000	198.12000	0.19812	209.050	8.65	(0.11)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	10.06828	94.35341	0.00000	10.03650	94.49635		7.19	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	9.40 Call	684.84000	0.68484	0.00000	726.80000	0.72680	684.840	6.88	0.26	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	9.90 Call	1,508.12000	1.50812	0.00000	1,577.89000	1.57789	1,508.120	7.12	0.45	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	10.59 Put	1,031.41000	1.03141	0.00000	992.64000	0.99264	1,031.410	7.67	(0.31)	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	0.00	10.18503	92.01064	0.00000	10.15163	92.15605		7.21	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	9.40 Call	877.33000	0.87733	0.00000	921.03000	0.92103	877.330	6.88	0.27	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	9.90 Call	1,683.90000	1.68390	0.00000	1,750.50000	1.75050	1,683.900	7.15	0.42	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	10.89 Put	1,229.86000	1.22986	0.00000	1,190.83000	1.19083	1,229.860	7.93	(0.30)	0.00	0	300.00	
R2032	On 05/02/2026	Bond Future	0.00	10.31529	93.77492	0.00000	10.28013	93.92282		7.34	0.00	0.00	0	0.00	
R2032	On 07/05/2026	Bond Future	0.00	10.47199	91.34644	0.00000	10.43492	91.49672		7.14	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 08/05/2025	Bond Future	0.00	10.17060	100.24269	0.00000	10.15608	100.31974		7.90	0.00	0.00	0	9,365.00	
R2033	On 07/08/2025	Bond Future	0.00	10.27636	102.19868	0.00000	10.26119	102.27694		7.69	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00	10.39605	99.12422	0.00000	10.38019	99.20362		7.82	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00	10.52817	101.02446	0.00000	10.51154	101.10514		7.95	0.00	0.00	0	0.00	
R2033	On 07/05/2026	Bond Future	0.00	10.68483	97.84536	0.00000	10.66740	97.92712		7.86	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 08/05/2025	Bond Future	0.00	10.65648	91.08385	0.00000	10.62197	91.27581		9.33	0.00	42,809,409.50	470	78,103.00	
R2035	On 08/05/2025	Bond Future	10.08 Call	441.16000	0.44116	0.00000	489.16000	0.48916	441.160	8.81	0.21	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.44 Call	1,088.49000	1.08849	0.00000	1,174.71000	1.17471	1,088.490	9.25	0.39	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.58 Call	1,444.25000	1.44425	0.00000	1,545.63000	1.54563	1,444.250	9.44	0.47	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	1,028.21000	1.02821	0.00000	972.84000	0.97284	1,028.210	9.92	(0.35)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.01 Put	927.58000	0.92758	0.00000	876.99000	0.87699	927.580	10.00	(0.32)	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	4,728.37000	4.72837	0.00000	4,896.40000	4.89640	4,728.370	10.62	0.84	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	259.70000	0.25970	0.00000	244.38000	0.24438	259.700	10.93	(0.11)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	29.80000	0.02980	0.00000	28.07000	0.02807	29.800	11.95	(0.02)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	3.96000	0.00396	0.00000	3.73000	0.00373	3.960	11.95	0.00	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.76481	92.86161	0.00000	10.72890	93.05693		9.18	0.00	0.00	0	0.00	
R2035	On 07/08/2025	Bond Future	10.08 Call	869.21000	0.86921	0.00000	926.97000	0.92697	869.210	8.76	0.26	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	10.58 Call	1,918.73000	1.91873	0.00000	2,013.80000	2.01380	1,918.730	9.27	0.45	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	11.30 Put	1,375.45000	1.37545	0.00000	1,321.34000	1.32134	1,375.450	10.09	(0.32)	0.00	0	8,500.00	
R2035	On 07/08/2025	Bond Future	11.34 Put	1,316.74000	1.31674	0.00000	1,264.67000	1.26467	1,316.740	10.14	(0.30)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	0.00	10.88785	90.14626	0.00000	10.85046	90.34490		9.40	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	9.91 Call	871.88000	0.87188	0.00000	922.44000	0.92244	871.880	8.78	0.23	0.00	0	2,000.00	

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 06/11/2025	Bond Future	10.08	Call	1,117.67000	1.11767	0.00000	1,177.82000	1.17782	1,117.670	8.88	0.28	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,725.80000	1.72580	0.00000	1,805.90000	1.80590	1,725.800	9.10	0.37	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,112.13000	2.11213	0.00000	2,202.78000	2.20278	2,112.130	9.24	0.42	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,108.45000	3.10845	0.00000	3,221.11000	3.22111	3,108.450	9.60	0.53	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	1,845.77000	1.84577	0.00000	1,784.37000	1.78437	1,845.770	10.09	(0.34)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,814.11000	1.81411	0.00000	1,753.61000	1.75361	1,814.110	10.11	(0.34)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,498.48000	1.49848	0.00000	1,447.26000	1.44726	1,498.480	10.35	(0.29)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,172.03000	1.17203	0.00000	1,130.92000	1.13092	1,172.030	10.64	(0.23)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		11.02358	91.87534	0.00000	10.98457	92.07740		9.69	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		11.17234	89.06703	0.00000	11.13168	89.27228		9.59	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 08/05/2025	Bond Future	0.00		11.09821	85.55851	0.00000	11.06319	85.75812		9.94	0.00	178,047,259.31	2,081	63,679.00
R2037	On 08/05/2025	Bond Future	10.50	Call	506.09000	0.50609	0.00000	558.08000	0.55808	506.090	10.29	0.22	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	1,541.64000	1.54164	0.00000	1,646.16000	1.64616	1,541.640	11.01	0.46	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	1,044.33000	1.04433	0.00000	991.14000	0.99114	1,044.330	11.66	(0.32)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,846.61000	7.84661	0.00000	8,038.58000	8.03858	7,846.610	12.74	0.94	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,322.74000	11.32274	0.00000	11,521.30000	11.52130	11,322.740	12.74	0.99	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,550.92000	11.55092	0.00000	11,749.62000	11.74962	11,550.920	12.74	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.21876	82.96740	0.00000	11.18237	83.17063		10.32	0.00	0.00	0	73,915.00
R2037	On 07/08/2025	Bond Future	10.34	Call	656.60000	0.65660	0.00000	704.58000	0.70458	656.600	10.13	0.21	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	893.74000	0.89374	0.00000	953.10000	0.95310	893.740	10.32	0.26	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	978.58000	0.97858	0.00000	1,041.66000	1.04166	978.580	10.38	0.28	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,143.57000	1.14357	0.00000	1,213.45000	1.21345	1,143.570	10.50	0.31	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,963.62000	1.96362	0.00000	2,061.06000	2.06106	1,963.620	10.97	0.44	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,986.97000	2.98697	0.00000	2,886.40000	2.88640	2,986.970	11.06	(0.54)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,104.65000	2.10465	0.00000	2,028.40000	2.02840	2,104.650	11.53	(0.42)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,380.65000	1.38065	0.00000	1,327.35000	1.32735	1,380.650	12.04	(0.30)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,365.71000	1.36571	0.00000	1,312.92000	1.31292	1,365.710	12.05	(0.30)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	942.47000	0.94247	0.00000	904.61000	0.90461	942.470	12.48	(0.22)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.34087	84.56612	0.00000	11.30309	84.77298		10.13	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,194.95000	1.19495	0.00000	1,257.86000	1.25786	1,194.950	10.13	0.28	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,251.10000	2.25110	0.00000	2,345.12000	2.34512	2,251.100	10.67	0.42	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,634.74000	1.63474	0.00000	1,581.73000	1.58173	1,634.740	11.98	(0.29)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.47405	81.92922	0.00000	11.43475	82.13983		11.15	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,351.15000	2.35115	0.00000	2,438.92000	2.43892	2,351.150	11.29	0.39	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,263.32000	2.26332	0.00000	2,202.22000	2.20222	2,263.320	12.66	(0.32)	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00		11.62977	83.43976	0.00000	11.58887	83.65398		10.61	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 08/05/2025	Bond Future	0.00		11.14371	99.43637	0.00000	11.12428	99.56602		10.34	0.00	14,418,273.65	145	9,244.00
R2038	On 07/08/2025	Bond Future	0.00		11.26203	101.37658	0.00000	11.24185	101.50852		10.24	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.39138	97.84464	0.00000	11.37041	97.97883		10.59	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,303.54000	2.30354	0.00000	2,363.37000	2.36337	2,303.540	10.31	0.40	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,626.49000	1.62649	0.00000	1,598.06000	1.59806	1,626.490	11.85	(0.26)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.53004	99.72001	0.00000	11.50824	99.85642		11.11	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.68692	96.07463	0.00000	11.66424	96.21318		11.16	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

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 06/10/2015		Price Contribution	0.00	100.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 08/05/2025		Bond Future	0.00	11.42036	85.44497	11.37506	85.72349		10.86	0.00	4,357,693.47	51	31,815.00
R2040	On 08/05/2025		Bond Future	12.75 Call	7,789.99000	7.78999	8,052.57000	8.05257	7,789.990	13.94	0.92	0.00	0	15,000.00
R2040	On 08/05/2025		Bond Future	13.43 Call	11,098.70000	11.09870	11,373.96000	11.37396	11,098.700	13.94	0.98	0.00	0	7,500.00
R2040	On 08/05/2025		Bond Future	13.50 Call	11,435.80000	11.43580	11,711.60000	11.71160	11,435.800	13.94	0.99	0.00	0	7,500.00
R2040	On 07/08/2025		Bond Future	0.00	11.54276	82.60098	11.49574	82.88466		11.34	0.00	0.00	0	37,840.00
R2040	On 06/11/2025		Bond Future	0.00	11.66594	84.19249	11.61718	84.48138		11.15	0.00	0.00	0	0.00
R2040	On 05/02/2026		Bond Future	0.00	11.79946	81.29777	11.74882	81.59192		12.36	0.00	0.00	0	0.00
R2040	On 07/05/2026		Bond Future	0.00	11.95315	82.79612	11.90052	83.09543		11.79	0.00	0.00	0	0.00
R2040	On 31/01/2040		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 08/05/2025		Bond Future	0.00	11.56693	81.04973	11.52682	81.30190		11.85	0.00	0.00	0	72,418.00
R2044	On 08/05/2025		Bond Future	10.85 Call	375.75000	0.37575	425.27000	0.42527	375.750	11.60	0.16	0.00	0	9,000.00
R2044	On 08/05/2025		Bond Future	10.92 Call	464.86000	0.46486	522.49000	0.52249	464.860	11.72	0.19	0.00	0	2,490.00
R2044	On 08/05/2025		Bond Future	11.35 Call	1,335.10000	1.33510	1,449.85000	1.44985	1,335.100	12.45	0.40	0.00	0	9,000.00
R2044	On 08/05/2025		Bond Future	11.65 Put	1,756.66000	1.75666	1,658.30000	1.65830	1,756.660	12.97	(0.45)	0.00	0	2,490.00
R2044	On 08/05/2025		Bond Future	11.76 Put	1,484.20000	1.48420	1,398.60000	1.39860	1,484.200	13.16	(0.39)	0.00	0	9,000.00
R2044	On 08/05/2025		Bond Future	12.40 Put	515.31000	0.51531	482.08000	0.48208	515.310	14.24	(0.17)	0.00	0	2,490.00
R2044	On 07/08/2025		Bond Future	0.00	11.68488	78.24524	11.64329	78.50213		12.40	0.00	0.00	0	16.00
R2044	On 06/11/2025		Bond Future	0.00	11.80302	79.75276	11.75995	80.01434		12.21	0.00	0.00	0	0.00
R2044	On 05/02/2026		Bond Future	0.00	11.93051	76.89809	11.88583	77.16447		13.58	0.00	0.00	0	0.00
R2044	On 07/05/2026		Bond Future	0.00	12.07608	78.31513	12.02971	78.58613		12.96	0.00	0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 08/05/2025		Bond Future	0.00	11.51093	79.61462	11.46117	79.93893		12.67	0.00	31,845,848.00	400	269,120.00
R2048	On 07/08/2025		Bond Future	0.00	11.61660	81.16856	11.56510	81.49880		12.60	0.00	0.00	0	0.00
R2048	On 06/11/2025		Bond Future	0.00	11.73223	78.29101	11.67889	78.62726		13.09	0.00	0.00	0	0.00
R2048	On 05/02/2026		Bond Future	0.00	11.85685	79.79242	11.80152	80.13479		13.47	0.00	0.00	0	0.00
R2048	On 07/05/2026		Bond Future	0.00	11.98888	76.82360	11.93154	77.17177		13.77	0.00	0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 08/05/2025		Bond Future	0.00	11.46858	102.63983	11.42840	102.97958		12.79	0.00	0.00	0	22,674.00
R2053	On 07/08/2025		Bond Future	0.00	11.57429	104.64253	11.53266	104.98862		12.71	0.00	0.00	0	0.00
R2053	On 06/11/2025		Bond Future	0.00	11.68825	100.79517	11.64509	101.14755		13.21	0.00	0.00	0	0.00
R2053	On 05/02/2026		Bond Future	0.00	11.80886	102.72690	11.76407	103.08578		13.12	0.00	0.00	0	0.00
R2053	On 07/05/2026		Bond Future	0.00	11.94298	98.75960	11.89646	99.12471		13.63	0.00	0.00	0	0.00
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 08/05/2025		Bond Future	0.00	10.89128	71.54299	10.85622	71.71843		10.75	0.00	896,004,406.76	12,524	28,517.00
R209	On 07/08/2025		Bond Future	0.00	10.99580	72.93901	10.95946	73.11768		10.67	0.00	0.00	0	0.00
R209	On 06/11/2025		Bond Future	0.00	11.11044	71.19238	11.07275	71.37425		10.93	0.00	0.00	0	0.00
R209	On 05/02/2026		Bond Future	0.00	11.23372	72.55750	11.19459	72.74268		11.48	0.00	0.00	0	0.00
R209	On 07/05/2026		Bond Future	0.00	11.37380	70.74589	11.33317	70.93416		11.39	0.00	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	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	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	244.80334	244.80334	244.60955	244.60955		0.00	0.00	84,701,955.64	346	1,744.00
R210	On 07/08/2025		Bond Future	0.00	249.63995	249.63995	249.44166	249.44166		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					
R210	On 06/11/2025		Bond Future	0.00	251.10477	251.10477	0.00000	250.90230	250.90230	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026		Bond Future	0.00	255.98128	255.98128	0.00000	255.77416	255.77416	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026		Bond Future	0.00	257.30837	257.30837	0.00000	257.09758	257.09758	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 08/05/2025		Bond Future	0.00	9.64584	89.84254	0.00000	9.61581	89.96418	6.63	0.00	0.00	0	101,769.00
R213	On 07/08/2025		Bond Future	0.00	9.73876	91.59612	0.00000	9.70713	91.71978	6.30	0.00	0.00	0	17.00
R213	On 06/11/2025		Bond Future	0.00	9.85251	89.80851	0.00000	9.81913	89.93415	6.25	0.00	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	9.98359	91.53168	0.00000	9.94824	91.65936	6.04	0.00	0.00	0	0.00
R213	On 07/05/2026		Bond Future	0.00	10.13707	89.67022	0.00000	10.09962	89.79978	5.90	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 08/05/2025		Bond Future	0.00	11.32271	66.16787	0.00000	11.27804	66.40525	12.32	0.00	0.00	0	16,369.00
R214	On 07/08/2025		Bond Future	0.00	11.42459	67.45938	0.00000	11.37844	67.70107	12.25	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.53677	65.45999	0.00000	11.48906	65.70606	12.65	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.65778	66.71556	0.00000	11.60839	66.96608	13.35	0.00	0.00	0	0.00
R214	On 07/05/2026		Bond Future	0.00	11.78664	64.64814	0.00000	11.73556	64.90289	13.40	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
Total for Derivatives :										1,799,175,693.05		21,075	1,434,419.00	
Grand Total:										1,799,175,693.05		21,075	1,434,419.00	