

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/02/2025

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
Derivatives											Option				
AL37	On 08/05/2025	Index Future	0.00		1,095.29000	1,095.29000	0.00000	1,094.09400	1,094.09400		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,116.81800	1,116.81800	0.00000	1,115.59700	1,115.59700		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,138.49400	1,138.49400	0.00000	1,137.24600	1,137.24600		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,160.43100	1,160.43100	0.00000	1,159.15500	1,159.15500		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,182.14300	1,182.14300	0.00000	1,180.83900	1,180.83900		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,308.96300	1,308.96300	0.00000	1,308.15400	1,308.15400		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,334.69100	1,334.69100	0.00000	1,333.86300	1,333.86300		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,360.59500	1,360.59500	0.00000	1,359.74800	1,359.74800		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,386.81200	1,386.81200	0.00000	1,385.94400	1,385.94400		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,412.75800	1,412.75800	0.00000	1,411.86900	1,411.86900		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,127.00400	1,127.00400	0.00000	1,126.79800	1,126.79800		0.00	0.00	0.00	0	94.00
ALBI	On 07/08/2025	Index Future	0.00		1,149.15600	1,149.15600	0.00000	1,148.94400	1,148.94400		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,171.45900	1,171.45900	0.00000	1,171.24000	1,171.24000		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,194.03100	1,194.03100	0.00000	1,193.80400	1,193.80400		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,216.37100	1,216.37100	0.00000	1,216.13600	1,216.13600		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		11.22915	81.32322	0.00000	11.28254	81.07744		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.36393	82.94084	0.00000	11.41979	82.69003		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.51726	80.77192	0.00000	11.57582	80.51588		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.68874	82.34335	0.00000	11.75022	82.08211		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.87775	80.09942	0.00000	11.94235	79.83292		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		11.79091	76.49976	0.00000	11.79741	76.46157		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.90926	78.02109	0.00000	11.91603	77.98197		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.03879	75.28629	0.00000	12.04587	75.24613		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.17584	76.74947	0.00000	12.18323	76.70832		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.32937	73.93034	0.00000	12.33712	73.88808		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 08/05/2025	GOVI	0.00		1,109.72600	1,109.72600	0.00000	1,109.53400	1,109.53400		0.00	0.00	11,097,260.00	1	637.00
GOVI	On 07/08/2025	GOVI	0.00		1,131.53800	1,131.53800	0.00000	1,131.34000	1,131.34000		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,153.50000	1,153.50000	0.00000	1,153.29400	1,153.29400		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,175.72500	1,175.72500	0.00000	1,175.51300	1,175.51300		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,197.72300	1,197.72300	0.00000	1,197.50200	1,197.50200		0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		136.33123	136.33123	0.00000	136.23876	136.23876		0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025	Bond Future	0.00		139.04317	139.04317	0.00000	138.94863	138.94863		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.34094	140.34094	0.00000	140.24388	140.24388		0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		143.07451	143.07451	0.00000	142.97514	142.97514		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.31977	144.31977	0.00000	144.21799	144.21799		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

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
I2031	On 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	129.45758	129.45758	0.00000	129.42146	129.42146		0.00	0.00	0.00	0	9,712.00
I2033	On 07/08/2025		Bond Future	0.00	132.03283	132.03283	0.00000	131.99575	131.99575		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.09404	133.09404	0.00000	133.05564	133.05564		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.68659	135.68659	0.00000	135.64706	135.64706		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026		Bond Future	0.00	136.69022	136.69022	0.00000	136.64937	136.64937		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	141.78143	141.78143	0.00000	141.33958	141.33958		0.00	0.00	0.00	0	2,940.00
I2038	On 07/08/2025		Bond Future	0.00	142.48203	142.48203	0.00000	142.03076	142.03076		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	145.27870	145.27870	0.00000	144.81823	144.81823		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	145.94635	145.94635	0.00000	145.47626	145.47626		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026		Bond Future	0.00	148.70320	148.70320	0.00000	148.22351	148.22351		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	121.32068	121.32068	0.00000	121.33075	121.33075		0.00	0.00	0.00	0	19,628.00
I2046	On 07/08/2025		Bond Future	0.00	123.73405	123.73405	0.00000	123.74406	123.74406		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	123.91287	123.91287	0.00000	123.92232	123.92232		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	126.32581	126.32581	0.00000	126.33502	126.33502		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026		Bond Future	0.00	126.41923	126.41923	0.00000	126.42817	126.42817		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	122.99948	122.99948	0.00000	122.90640	122.90640		0.00	0.00	0.00	0	16,345.00
I2050	On 07/08/2025		Bond Future	0.00	123.08483	123.08483	0.00000	122.98948	122.98948		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	125.50072	125.50072	0.00000	125.40313	125.40313		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	125.53605	125.53605	0.00000	125.43562	125.43562		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026		Bond Future	0.00	127.90679	127.90679	0.00000	127.80408	127.80408		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 08/05/2025		Index Future	0.00	381.89300	381.89300	0.00000	381.46700	381.46700		0.00	0.00	15,275,720.00	4	892.00
IGOV	On 07/08/2025		Index Future	0.00	389.49200	389.49200	0.00000	389.05600	389.05600		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	397.14200	397.14200	0.00000	396.69600	396.69600		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	404.88300	404.88300	0.00000	404.42700	404.42700		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026		Index Future	0.00	412.54500	412.54500	0.00000	412.07900	412.07900		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
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

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			
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	8.30720	107.34356	0.00000	8.34219	107.29073	1.34	0.00	0.00	0	158,345.00	
R186	On 07/08/2025			Bond Future	0.00	8.37606	104.14363	0.00000	8.41814	104.08958	1.40	0.00	0.00	0	0.00	
R186	On 07/08/2025			Bond Future	9.22 Call	1,197.55000	1.19755	0.00000	1,154.76000	1.15476	1,197.550	1.73	0.82	0.00	0	1,983.00
R186	On 07/08/2025			Bond Future	10.25 Put	32.61000	0.03261	0.00000	36.05000	0.03605	32.610	2.13	(0.05)	0.00	0	1,983.00
R186	On 06/11/2025			Bond Future	0.00	8.49679	106.16255	0.00000	8.54931	106.10712	1.24	0.00	0.00	0	447.00	
R186	On 05/02/2026			Bond Future	0.00	8.71547	102.89688	0.00000	8.78448	102.84007	1.09	0.00	0.00	0	0.00	
R186	On 07/05/2026			Bond Future	0.00	9.22910	104.81305	0.00000	9.32856	104.75477	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	272.80357	272.80357	0.00000	273.82722	273.82722	0.00	0.00	0.00	0	2,169.00	
R202	On 07/08/2025			Bond Future	0.00	273.00875	273.00875	0.00000	274.05199	274.05199	0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025			Bond Future	0.00	278.36773	278.36773	0.00000	279.43068	279.43068	0.00	0.00	0.00	0	0.00	
R202	On 05/02/2026			Bond Future	0.00	278.46255	278.46255	0.00000	279.54451	279.54451	0.00	0.00	0.00	0	0.00	
R202	On 07/05/2026			Bond Future	0.00	283.72258	283.72258	0.00000	284.82397	284.82397	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	9.11675	98.02612	0.00000	9.17031	97.82979	4.60	0.00	0.00	0	64,765.00	
R2030	On 08/05/2025			Bond Future	8.68 Call	253.83000	0.25383	0.00000	217.41000	0.21741	253.830	4.69	0.22	0.00	0	800.00
R2030	On 08/05/2025			Bond Future	8.72 Call	290.01000	0.29001	0.00000	249.53000	0.24953	290.010	4.71	0.24	0.00	0	300.00
R2030	On 08/05/2025			Bond Future	8.95 Call	573.10000	0.57310	0.00000	505.44000	0.50544	573.100	4.85	0.39	0.00	0	1,320.00
R2030	On 08/05/2025			Bond Future	9.18 Call	988.74000	0.98874	0.00000	890.90000	0.89090	988.740	5.00	0.55	0.00	0	800.00
R2030	On 08/05/2025			Bond Future	9.22 Call	1,073.98000	1.07398	0.00000	970.95000	0.97095	1,073.980	5.03	0.57	0.00	0	300.00
R2030	On 08/05/2025			Bond Future	9.45 Call	1,629.78000	1.62978	0.00000	1,499.01000	1.49901	1,629.780	5.19	0.71	0.00	0	680.00
R2030	On 08/05/2025			Bond Future	9.54 Put	335.96000	0.33596	0.00000	392.03000	0.39203	335.960	5.25	(0.25)	0.00	0	300.00
R2030	On 08/05/2025			Bond Future	9.99 Put	105.16000	0.10516	0.00000	127.70000	0.12770	105.160	5.57	(0.09)	0.00	0	800.00
R2030	On 08/05/2025			Bond Future	10.31 Call	4,301.82000	4.30182	0.00000	4,116.07000	4.11607	4,301.820	5.80	0.96	0.00	0	1,640.00
R2030	On 08/05/2025			Bond Future	10.69 Call	5,578.07000	5.57807	0.00000	5,385.25000	5.38525	5,578.070	5.94	0.99	0.00	0	2,280.00
R2030	On 08/05/2025			Bond Future	11.86 Put	0.03000	0.00003	0.00000	0.05000	0.00005	0.030	5.94	0.00	0.00	0	1,640.00
R2030	On 08/05/2025			Bond Future	12.28 Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00	5.94	0.00	0.00	0	2,280.00
R2030	On 07/08/2025			Bond Future	0.00	9.19922	95.94201	0.00000	9.25652	95.74166	4.42	0.00	0.00	0	47,294.00	
R2030	On 07/08/2025			Bond Future	8.72 Call	510.52000	0.51052	0.00000	458.38000	0.45838	510.520	4.53	0.29	0.00	0	300.00
R2030	On 07/08/2025			Bond Future	9.22 Call	1,270.83000	1.27083	0.00000	1,173.84000	1.17384	1,270.830	4.83	0.52	0.00	0	300.00
R2030	On 07/08/2025			Bond Future	9.81 Put	522.05000	0.52205	0.00000	578.66000	0.57866	522.050	5.21	(0.26)	0.00	0	300.00
R2030	On 07/08/2025			Bond Future	10.48 Call	4,543.56000	4.54356	0.00000	4,367.55000	4.36755	4,543.560	5.65	0.89	0.00	0	1,054.00
R2030	On 07/08/2025			Bond Future	12.12 Put	2.77000	0.00277	0.00000	3.43000	0.00343	2.770	5.66	0.00	0.00	0	1,054.00
R2030	On 06/11/2025			Bond Future	0.00	9.28839	97.80175	0.00000	9.34981	97.59717	4.24	0.00	0.00	0	0.00	
R2030	On 06/11/2025			Bond Future	8.72 Call	671.50000	0.67150	0.00000	613.98000	0.61398	671.500	4.35	0.30	0.00	0	300.00
R2030	On 06/11/2025			Bond Future	9.22 Call	1,404.34000	1.40434	0.00000	1,310.53000	1.31053	1,404.340	4.65	0.48	0.00	0	300.00
R2030	On 06/11/2025			Bond Future	10.08 Put	674.62000	0.67462	0.00000	732.06000	0.73206	674.620	5.17	(0.26)	0.00	0	300.00
R2030	On 05/02/2026			Bond Future	0.00	9.39613	95.67505	0.00000	9.46225	95.46630	4.16	0.00	0.00	0	0.00	
R2030	On 07/05/2026			Bond Future	0.00	9.54731	97.45687	0.00000	9.61883	97.24385	3.89	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					
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	9.85233	93.07776	0.00000	9.88982	92.90301				6.99	0.00	0	126,790.00
R2032	On 08/05/2025	Bond Future	9.40 Call	321.20000	0.32120	0.00000	290.23000	0.29023	321.200			6.40	0.22	0	300.00
R2032	On 08/05/2025	Bond Future	9.42 Call	342.87000	0.34287	0.00000	310.20000	0.31020	342.870			6.41	0.23	0	800.00
R2032	On 08/05/2025	Bond Future	9.90 Call	1,246.80000	1.24680	0.00000	1,162.89000	1.16289	1,246.800			6.87	0.54	0	300.00
R2032	On 08/05/2025	Bond Future	9.92 Call	1,300.00000	1.30000	0.00000	1,213.83000	1.21383	1,300.000			6.90	0.55	0	800.00
R2032	On 08/05/2025	Bond Future	10.28 Put	461.93000	0.46193	0.00000	514.30000	0.51430	461.930			7.34	(0.25)	0	300.00
R2032	On 08/05/2025	Bond Future	10.97 Put	93.39000	0.09339	0.00000	107.98000	0.10798	93.390			8.25	(0.06)	0	800.00
R2032	On 07/08/2025	Bond Future	0.00	9.94563	94.90661	0.00000	9.98507	94.72826				6.72	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	9.40 Call	683.81000	0.68381	0.00000	639.57000	0.63957	683.810			6.41	0.28	0	300.00
R2032	On 07/08/2025	Bond Future	9.90 Call	1,583.36000	1.58336	0.00000	1,502.72000	1.50272	1,583.360			6.65	0.49	0	300.00
R2032	On 07/08/2025	Bond Future	10.59 Put	717.31000	0.71731	0.00000	768.51000	0.76851	717.310			7.21	(0.25)	0	300.00
R2032	On 06/11/2025	Bond Future	0.00	10.05353	92.58482	0.00000	10.09512	92.40273				6.79	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40 Call	869.60000	0.86960	0.00000	821.34000	0.82134	869.600			6.39	0.29	0	300.00
R2032	On 06/11/2025	Bond Future	9.90 Call	1,710.68000	1.71068	0.00000	1,632.50000	1.63250	1,710.680			6.57	0.46	0	300.00
R2032	On 06/11/2025	Bond Future	10.89 Put	863.89000	0.86389	0.00000	913.79000	0.91379	863.890			7.30	(0.25)	0	300.00
R2032	On 05/02/2026	Bond Future	0.00	10.17538	94.36524	0.00000	10.21931	94.17937				6.92	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00	10.32037	91.96308	0.00000	10.36688	91.77336				6.85	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	0.00
R2033	On 08/05/2025	Bond Future	0.00	10.01464	101.07448	0.00000	10.05729	100.84611				7.36	0.00	0	9,365.00
R2033	On 07/08/2025	Bond Future	0.00	10.11017	103.06047	0.00000	10.15493	102.82740				7.17	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00	10.21932	100.01374	0.00000	10.26637	99.77590				7.32	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00	10.34117	101.93671	0.00000	10.39071	101.69396				7.43	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00	10.48436	98.79114	0.00000	10.53662	98.54344				7.48	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	0.00
R2035	On 08/05/2025	Bond Future	0.00	10.60413	91.37526	0.00000	10.61048	91.33985				8.67	0.00	150	77,956.00
R2035	On 08/05/2025	Bond Future	10.08 Call	310.69000	0.31069	0.00000	310.07000	0.31007	310.690			7.84	0.18	0	300.00
R2035	On 08/05/2025	Bond Future	10.44 Call	930.82000	0.93082	0.00000	925.68000	0.92568	930.820			8.25	0.40	0	150.00
R2035	On 08/05/2025	Bond Future	10.58 Call	1,299.78000	1.29978	0.00000	1,291.88000	1.29188	1,299.780			8.43	0.49	0	300.00
R2035	On 08/05/2025	Bond Future	10.95 Put	678.94000	0.67894	0.00000	697.99000	0.69799	678.940			8.95	(0.29)	0	150.00
R2035	On 08/05/2025	Bond Future	11.01 Put	596.26000	0.59626	0.00000	613.95000	0.61395	596.260			9.03	(0.26)	0	300.00
R2035	On 08/05/2025	Bond Future	11.46 Call	4,821.31000	4.82131	0.00000	4,795.04000	4.79504	4,821.310			9.68	0.89	0	400.00
R2035	On 08/05/2025	Bond Future	11.70 Put	119.79000	0.11979	0.00000	125.84000	0.12584	119.790			10.03	(0.07)	0	150.00
R2035	On 08/05/2025	Bond Future	12.70 Put	9.46000	0.00946	0.00000	10.26000	0.01026	9.460			11.37	(0.01)	0	400.00
R2035	On 08/05/2025	Bond Future	13.35 Put	0.80000	0.00080	0.00000	0.90000	0.00090	0.800			11.44	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	10.70799	93.17092	0.00000	10.71464	93.13465				8.55	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	10.08 Call	715.79000	0.71579	0.00000	711.54000	0.71154	715.790			7.91	0.25	0	300.00
R2035	On 07/08/2025	Bond Future	10.58 Call	1,753.60000	1.75360	0.00000	1,743.37000	1.74337	1,753.600			8.37	0.46	0	300.00
R2035	On 07/08/2025	Bond Future	11.30 Put	1,010.68000	1.01068	0.00000	1,026.66000	1.02666	1,010.680			9.19	(0.28)	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34 Put	959.93000	0.95993	0.00000	975.41000	0.97541	959.930			9.24	(0.27)	0	300.00
R2035	On 06/11/2025	Bond Future	0.00	10.82672	90.47134	0.00000	10.83371	90.43408				8.84	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91 Call	749.77000	0.74977	0.00000	745.15000	0.74515	749.770			8.12	0.22	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08 Call	974.50000	0.97450	0.00000	968.52000	0.96852	974.500			8.16	0.27	0	300.00
R2035	On 06/11/2025	Bond Future	10.41 Call	1,572.63000	1.57263	0.00000	1,563.40000	1.56340	1,572.630			8.35	0.37	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58 Call	1,957.75000	1.95775	0.00000	1,946.63000	1.94663	1,957.750			8.47	0.43	0	300.00
R2035	On 06/11/2025	Bond Future	10.95 Call	2,977.44000	2.97744	0.00000	2,962.01000	2.96201	2,977.440			8.79	0.55	0	250.00
R2035	On 06/11/2025	Bond Future	11.43 Put	1,457.70000	1.45770	0.00000	1,474.18000	1.47418	1,457.700			9.29	(0.31)	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45 Put	1,429.20000	1.42920	0.00000	1,445.47000	1.44547	1,429.200			9.31	(0.31)	0	250.00

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	11.67	Put	1,150.46000	1.15046	0.00000	1,164.57000	1.16457	1,150.460	9.55	(0.26)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	871.92000	0.87192	0.00000	883.58000	0.88358	871.920	9.86	(0.20)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		10.95872	92.21164	0.00000	10.96607	92.17344		9.15	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		11.10166	89.42423	0.00000	11.10940	89.38502		9.20	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		10.99871	86.12740	0.00000	11.02574	85.97232		9.24	0.00	0.00	0	60,638.00
R2037	On 08/05/2025	Bond Future	10.50	Call	419.58000	0.41958	0.00000	394.39000	0.39439	419.580	9.24	0.21	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	1,525.01000	1.52501	0.00000	1,457.74000	1.45774	1,525.010	9.97	0.51	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	626.36000	0.62636	0.00000	675.49000	0.67549	626.360	10.64	(0.25)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,334.60000	8.33460	0.00000	8,186.23000	8.18623	8,334.600	12.08	0.97	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,878.4400	11.87844	0.00000	11,724.08000	11.72408	11,878.440	12.08	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,108.3400	12.10834	0.00000	11,953.87000	11.95387	12,108.340	12.08	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.11320	83.55885	0.00000	11.14135	83.40055		9.62	0.00	0.00	0	73,915.00
R2037	On 07/08/2025	Bond Future	10.34	Call	560.77000	0.56077	0.00000	533.71000	0.53371	560.770	9.12	0.20	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	796.26000	0.79626	0.00000	760.74000	0.76074	796.260	9.30	0.26	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	882.59000	0.88259	0.00000	844.21000	0.84421	882.590	9.36	0.28	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,052.65000	1.05265	0.00000	1,008.93000	1.00893	1,052.650	9.48	0.32	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,918.63000	1.91863	0.00000	1,852.27000	1.85227	1,918.630	9.95	0.47	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,364.52000	2.36452	0.00000	2,452.01000	2.45201	2,364.520	10.05	(0.50)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,566.66000	1.56666	0.00000	1,633.12000	1.63312	1,566.660	10.52	(0.37)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	955.34000	0.95534	0.00000	1,001.63000	1.00163	955.340	11.06	(0.25)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	943.28000	0.94328	0.00000	989.13000	0.98913	943.280	11.07	(0.25)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	609.40000	0.60940	0.00000	642.07000	0.64207	609.400	11.52	(0.17)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.22947	85.17817	0.00000	11.25877	85.01658		9.53	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,104.81000	1.10481	0.00000	1,064.33000	1.06433	1,104.810	9.27	0.28	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,203.89000	2.20389	0.00000	2,138.32000	2.13832	2,203.890	9.80	0.44	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,214.05000	1.21405	0.00000	1,259.32000	1.25932	1,214.050	11.15	(0.25)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.35719	82.55769	0.00000	11.38775	82.39269		10.47	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,260.64000	2.26064	0.00000	2,199.56000	2.19956	2,260.640	10.38	0.40	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,767.22000	1.76722	0.00000	1,819.10000	1.81910	1,767.220	11.77	(0.28)	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00		11.50538	84.09371	0.00000	11.53728	83.92531		10.13	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		11.04366	100.10668	0.00000	11.07075	99.92452		9.57	0.00	0.00	0	9,244.00
R2038	On 07/08/2025	Bond Future	0.00		11.15587	102.07361	0.00000	11.18408	101.88768		9.48	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.27911	98.56622	0.00000	11.30853	98.37637		9.91	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,222.76000	2.22276	0.00000	2,150.61000	2.15061	2,222.760	9.38	0.42	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,145.26000	1.14526	0.00000	1,191.80000	1.19180	1,145.260	10.90	(0.21)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.41217	100.46096	0.00000	11.44288	100.26711		10.37	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.56130	96.84573	0.00000	11.59339	96.64789		10.60	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 08/05/2025	Bond Future	0.00		11.29490	86.21979	0.00000	11.29099	86.24411		10.05	0.00	0.00	0	31,835.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,427.51000	8.42751	0.00000	8,453.57000	8.45357	8,427.510	12.78	0.97	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,845.0500	11.84505	0.00000	11,869.77000	11.86977	11,845.050	13.16	0.99	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,186.7600	12.18676	0.00000	12,211.42000	12.21142	12,186.760	13.16	1.00	0.00	0	7,500.00

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 07/08/2025			Bond Future	0.00	11.41055	83.40237	0.00000	11.40651	83.42705		10.51	0.00	0.00	0	33,389.00
R2040	On 06/11/2025			Bond Future	0.00	11.52720	85.01852	0.00000	11.52305	85.04342		10.44	0.00	0.00	0	0.00
R2040	On 05/02/2026			Bond Future	0.00	11.65445	82.14433	0.00000	11.65019	82.16940		11.55	0.00	0.00	0	0.00
R2040	On 07/05/2026			Bond Future	0.00	11.79993	83.67211	0.00000	11.79555	83.69736		11.20	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
R2044	On 08/05/2025			Bond Future	0.00	11.41109	82.03682	0.00000	11.42257	81.96343		10.94	0.00	0.00	0	72,418.00
R2044	On 08/05/2025			Bond Future	10.85 Call	375.29000	0.37529	0.00000	369.17000	0.36917	375.290	10.69	0.18	0.00	0	9,000.00
R2044	On 08/05/2025			Bond Future	10.92 Call	475.96000	0.47596	0.00000	468.16000	0.46816	475.960	10.81	0.22	0.00	0	2,490.00
R2044	On 08/05/2025			Bond Future	11.35 Call	1,493.21000	1.49321	0.00000	1,470.30000	1.47030	1,493.210	11.55	0.47	0.00	0	9,000.00
R2044	On 08/05/2025			Bond Future	11.65 Put	1,088.22000	1.08822	0.00000	1,125.88000	1.12588	1,088.220	12.07	(0.35)	0.00	0	2,490.00
R2044	On 08/05/2025			Bond Future	11.76 Put	878.25000	0.87825	0.00000	911.38000	0.91138	878.250	12.26	(0.30)	0.00	0	9,000.00
R2044	On 08/05/2025			Bond Future	12.40 Put	227.14000	0.22714	0.00000	240.26000	0.24026	227.140	13.34	(0.10)	0.00	0	2,490.00
R2044	On 07/08/2025			Bond Future	0.00	11.52145	79.26258	0.00000	11.53339	79.18754		11.47	0.00	0.00	0	16.00
R2044	On 06/11/2025			Bond Future	0.00	11.63222	80.79850	0.00000	11.64463	80.72175		11.39	0.00	0.00	0	0.00
R2044	On 05/02/2026			Bond Future	0.00	11.75250	77.96826	0.00000	11.76541	77.88985		12.65	0.00	0.00	0	0.00
R2044	On 07/05/2026			Bond Future	0.00	11.88897	79.41822	0.00000	11.90243	79.33802		12.28	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 08/05/2025			Bond Future	0.00	11.35603	80.63181	0.00000	11.35714	80.62444		11.66	0.00	0.00	0	269,120.00
R2048	On 07/08/2025			Bond Future	0.00	11.45448	82.21634	0.00000	11.45565	82.20869		11.60	0.00	0.00	0	0.00
R2048	On 06/11/2025			Bond Future	0.00	11.56283	79.36766	0.00000	11.56408	79.35962		12.17	0.00	0.00	0	0.00
R2048	On 05/02/2026			Bond Future	0.00	11.68030	80.89416	0.00000	11.68164	80.88570		12.49	0.00	0.00	0	0.00
R2048	On 07/05/2026			Bond Future	0.00	11.80359	77.95867	0.00000	11.80503	77.94973		12.94	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 08/05/2025			Bond Future	0.00	11.31328	103.96441	0.00000	11.32470	103.86595		11.76	0.00	0.00	0	22,674.00
R2053	On 07/08/2025			Bond Future	0.00	11.41162	106.00717	0.00000	11.42348	105.90655		11.69	0.00	0.00	0	0.00
R2053	On 06/11/2025			Bond Future	0.00	11.51809	102.19757	0.00000	11.53043	102.09467		12.27	0.00	0.00	0	0.00
R2053	On 05/02/2026			Bond Future	0.00	11.63149	104.16193	0.00000	11.64433	104.05679		12.15	0.00	0.00	0	0.00
R2053	On 07/05/2026			Bond Future	0.00	11.75648	100.23830	0.00000	11.76988	100.13071		12.70	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 08/05/2025			Bond Future	0.00	10.79297	72.03639	0.00000	10.81470	71.92694		9.98	0.00	0.00	0	28,728.00
R209	On 07/08/2025			Bond Future	0.00	10.89183	73.45179	0.00000	10.91439	73.34011		9.91	0.00	0.00	0	0.00
R209	On 06/11/2025			Bond Future	0.00	11.00084	71.72299	0.00000	11.02432	71.60887		10.25	0.00	0.00	0	0.00
R209	On 05/02/2026			Bond Future	0.00	11.11898	73.10233	0.00000	11.14342	72.98581		10.74	0.00	0.00	0	0.00
R209	On 07/05/2026			Bond Future	0.00	11.25192	71.31266	0.00000	11.27740	71.19368		10.86	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 08/05/2025			Bond Future	0.00	246.06745	246.06745	0.00000	246.09190	246.09190		0.00	0.00	0.00	0	3,195.00
R210	On 07/08/2025			Bond Future	0.00	250.96228	250.96228	0.00000	250.98665	250.98665		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025			Bond Future	0.00	252.47803	252.47803	0.00000	252.50165	252.50165		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026			Bond Future	0.00	257.39521	257.39521	0.00000	257.41857	257.41857		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026			Bond Future	0.00	258.78350	258.78350	0.00000	258.80626	258.80626		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	9.54283	90.26067	0.00000	9.56990	90.15055		6.25	0.00	0.00	0	101,742.00
R213	On 07/08/2025			Bond Future	0.00	9.62689	92.03443	0.00000	9.65553	91.92196		5.90	0.00	0.00	0	17.00
R213	On 06/11/2025			Bond Future	0.00	9.73149	90.26507	0.00000	9.76188	90.15015		5.91	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	
R213	On 05/02/2026		Bond Future	0.00	9.85370	92.00192	0.00000	9.88605	91.88452	5.78	0.00	0.00	0	0.00
R213	On 07/05/2026		Bond Future	0.00	9.99475	90.16383	0.00000	10.02923	90.04393	5.67	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	11.18890	66.88284	0.00000	11.19512	66.84935	11.37	0.00	0.00	0	16,369.00
R214	On 07/08/2025		Bond Future	0.00	11.28451	68.19716	0.00000	11.29096	68.16291	11.32	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.39042	66.21924	0.00000	11.39714	66.18409	11.81	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.50543	67.49302	0.00000	11.51242	67.45704	12.43	0.00	0.00	0	0.00
R214	On 07/05/2026		Bond Future	0.00	11.62672	65.45076	0.00000	11.63401	65.41385	12.70	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 :										40,079,269.00		155	1,432,290.00	
Grand Total:										40,079,269.00		155	1,432,290.00	