

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/02/2025

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 08/05/2025		Index Future	0.00	1,095.39700	1,095.39700	0.00000	1,097.11500	1,097.11500		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,116.93100	1,116.93100	0.00000	1,118.68100	1,118.68100		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,138.61500	1,138.61500	0.00000	1,140.39600	1,140.39600		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,160.56100	1,160.56100	0.00000	1,162.37200	1,162.37200		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026		Index Future	0.00	1,182.28300	1,182.28300	0.00000	1,184.12400	1,184.12400		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,310.51100	1,310.51100	0.00000	1,315.00500	1,315.00500		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,336.27400	1,336.27400	0.00000	1,340.85400	1,340.85400		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,362.21800	1,362.21800	0.00000	1,366.88300	1,366.88300		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,388.47300	1,388.47300	0.00000	1,393.22400	1,393.22400		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,414.46000	1,414.46000	0.00000	1,419.29500	1,419.29500		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,127.50900	1,127.50900	0.00000	1,131.37100	1,131.37100		0.00	0.00	0.00	0	94.00
ALBI	On 07/08/2025		Index Future	0.00	1,149.67500	1,149.67500	0.00000	1,153.61000	1,153.61000		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,171.99500	1,171.99500	0.00000	1,176.00400	1,176.00400		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,194.58400	1,194.58400	0.00000	1,198.66600	1,198.66600		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,216.94300	1,216.94300	0.00000	1,221.09800	1,221.09800		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	11.22290	81.35206	0.00000	11.15723	81.65586		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.35725	82.97090	0.00000	11.28862	83.28060		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.51004	80.80356	0.00000	11.43824	81.11910		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.68092	82.37666	0.00000	11.60567	82.69811		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	11.86922	80.13470	0.00000	11.79034	80.46186		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	11.79583	76.47085	0.00000	11.73542	76.82708		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.91425	77.99225	0.00000	11.85163	78.35541		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.04380	75.25787	0.00000	11.97881	75.62791		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.18087	76.72145	0.00000	12.11341	77.09851		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026		Bond Future	0.00	12.33437	73.90307	0.00000	12.26426	74.28688		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	1,110.26100	1,110.26100	0.00000	1,113.97800	1,113.97800		0.00	0.00	0.00	0	638.00
GOVI	On 07/08/2025		GOVI	0.00	1,132.08800	1,132.08800	0.00000	1,135.87600	1,135.87600		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,154.06600	1,154.06600	0.00000	1,157.92500	1,157.92500		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,176.31000	1,176.31000	0.00000	1,180.23900	1,180.23900		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,198.32600	1,198.32600	0.00000	1,202.32500	1,202.32500		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	136.21217	136.21217	0.00000	136.22122	136.22122		0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025		Bond Future	0.00	138.92277	138.92277	0.00000	138.93179	138.93179		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.22131	140.22131	0.00000	140.22998	140.22998		0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	142.95422	142.95422	0.00000	142.96265	142.96265		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026		Bond Future	0.00	144.20011	144.20011	0.00000	144.20806	144.20806		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	Contracts Traded	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	0.00
I2033	On 14/08/2015		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0	0.00
I2033	On 08/05/2025		Bond Future	0.00	129.56455	129.56455	0.00000	129.43201	129.43201		0.00	6,219,098.40	48	9,712.00
I2033	On 07/08/2025		Bond Future	0.00	132.14290	132.14290	0.00000	132.00748	132.00748		0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.20934	133.20934	0.00000	133.07083	133.07083		0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.80574	135.80574	0.00000	135.66409	135.66409		0.00	0.00	0	0.00
I2033	On 07/05/2026		Bond Future	0.00	136.81427	136.81427	0.00000	136.66936	136.66936		0.00	0.00	0	0.00
I2033	On 28/02/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2038	On 08/05/2025		Bond Future	0.00	141.06873	141.06873	0.00000	141.37732	141.37732		0.00	6,207,024.12	44	2,918.00
I2038	On 07/08/2025		Bond Future	0.00	141.75784	141.75784	0.00000	142.07236	142.07236		0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	144.54211	144.54211	0.00000	144.86215	144.86215		0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	145.19824	145.19824	0.00000	145.52403	145.52403		0.00	0.00	0	0.00
I2038	On 07/05/2026		Bond Future	0.00	147.94314	147.94314	0.00000	148.27453	148.27453		0.00	0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2043	On 31/01/2043		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2046	On 08/05/2025		Bond Future	0.00	121.47327	121.47327	0.00000	121.47991	121.47991		0.00	6,316,610.04	52	19,602.00
I2046	On 07/08/2025		Bond Future	0.00	123.89067	123.89067	0.00000	123.89715	123.89715		0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	124.07628	124.07628	0.00000	124.08246	124.08246		0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	126.49380	126.49380	0.00000	126.49979	126.49979		0.00	0.00	0	0.00
I2046	On 07/05/2026		Bond Future	0.00	126.59359	126.59359	0.00000	126.59897	126.59897		0.00	0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2050	On 08/05/2025		Bond Future	0.00	123.07307	123.07307	0.00000	123.07955	123.07955		0.00	6,399,799.64	52	16,319.00
I2050	On 07/08/2025		Bond Future	0.00	123.16204	123.16204	0.00000	123.16839	123.16839		0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	125.58088	125.58088	0.00000	125.58692	125.58692		0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	125.62112	125.62112	0.00000	125.62670	125.62670		0.00	0.00	0	0.00
I2050	On 07/05/2026		Bond Future	0.00	127.99538	127.99538	0.00000	128.00076	128.00076		0.00	0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2058	On 31/01/2058		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
IGOV	On 08/05/2025		Index Future	0.00	381.36300	381.36300	0.00000	381.48500	381.48500		0.00	0.00	0	895.00
IGOV	On 07/08/2025		Index Future	0.00	388.95200	388.95200	0.00000	389.07600	389.07600		0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	396.59400	396.59400	0.00000	396.71900	396.71900		0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	404.32600	404.32600	0.00000	404.45200	404.45200		0.00	0.00	0	0.00
IGOV	On 07/05/2026		Index Future	0.00	411.98100	411.98100	0.00000	412.10800	412.10800		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	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	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	0.00
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0	0.00
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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	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	0.00
R186	On 08/05/2025		Bond Future	0.00	8.32683	107.31392	0.00000	8.30495	107.34696	1.34	0.00	8,263,171.84	77	158,268.00
R186	On 07/08/2025		Bond Future	0.00	8.39897	104.11420	0.00000	8.37289	104.14770	1.40	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,171.61000	1.17161	0.00000	1,199.90000	1.19990	1,171.610	1.73	0.81	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	33.18000	0.03318	0.00000	31.92000	0.03192	33.180	2.13	(0.05)	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.52401	106.13381	0.00000	8.49197	106.16764	1.24	0.00	0.00	0	447.00
R186	On 05/02/2026		Bond Future	0.00	8.74954	102.86883	0.00000	8.70803	102.90300	1.09	0.00	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	9.27507	104.78611	0.00000	9.21637	104.82051	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	272.73714	272.73714	0.00000	272.75186	272.75186	0.00	0.00	6,545,691.36	24	2,157.00
R202	On 07/08/2025		Bond Future	0.00	272.94462	272.94462	0.00000	272.95898	272.95898	0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	278.30553	278.30553	0.00000	278.31955	278.31955	0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	278.40706	278.40706	0.00000	278.42018	278.42018	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	283.67027	283.67027	0.00000	283.68242	283.68242	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	9.13424	97.96195	0.00000	9.09311	98.11293	4.60	0.00	282,522,263.80	2,884	64,301.00
R2030	On 08/05/2025		Bond Future	8.68 Call	231.88000	0.23188	0.00000	269.05000	0.26905	231.880	4.69	0.21	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	266.08000	0.26608	0.00000	306.99000	0.30699	266.080	4.71	0.23	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	537.23000	0.53723	0.00000	601.93000	0.60193	537.230	4.85	0.38	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	941.93000	0.94193	0.00000	1,030.91000	1.03091	941.930	5.00	0.54	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	1,025.51000	1.02551	0.00000	1,118.46000	1.11846	1,025.510	5.03	0.56	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,573.60000	1.57360	0.00000	1,686.68000	1.68668	1,573.600	5.19	0.70	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	341.77000	0.34177	0.00000	310.33000	0.31033	341.770	5.25	(0.25)	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	105.48000	0.10548	0.00000	94.77000	0.09477	105.480	5.57	(0.09)	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,237.17000	4.23717	0.00000	4,383.73000	4.38373	4,237.170	5.80	0.96	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,513.53000	5.51353	0.00000	5,663.26000	5.66326	5,513.530	5.94	0.99	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	0.03000	0.00003	0.00000	0.03000	0.00003	0.030	5.94	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	5.94	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.21771	95.87731	0.00000	9.17379	96.03110	4.42	0.00	0.00	0	47,294.00
R2030	On 07/08/2025		Bond Future	8.72 Call	486.25000	0.48625	0.00000	533.40000	0.53340	486.250	4.53	0.28	0	300.00
R2030	On 07/08/2025		Bond Future	9.22 Call	1,230.14000	1.23014	0.00000	1,313.50000	1.31350	1,230.140	4.83	0.51	0	300.00
R2030	On 07/08/2025		Bond Future	9.81 Put	532.12000	0.53212	0.00000	496.40000	0.49640	532.120	5.21	(0.26)	0	300.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,481.66000	4.48166	0.00000	4,621.48000	4.62148	4,481.660	5.65	0.89	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	2.76000	0.00276	0.00000	2.47000	0.00247	2.760	5.66	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.30784	97.73691	0.00000	9.26092	97.89342	4.24	0.00	0.00	0	0.00
R2030	On 06/11/2025		Bond Future	8.72 Call	647.24000	0.64724	0.00000	697.18000	0.69718	647.240	4.35	0.30	0	300.00
R2030	On 06/11/2025		Bond Future	9.22 Call	1,367.24000	1.36724	0.00000	1,446.15000	1.44615	1,367.240	4.65	0.48	0	300.00
R2030	On 06/11/2025		Bond Future	10.08 Put	686.16000	0.68616	0.00000	648.52000	0.64852	686.160	5.17	(0.26)	0	300.00
R2030	On 05/02/2026		Bond Future	0.00	9.41667	95.61014	0.00000	9.36632	95.76934	4.16	0.00	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	9.56899	97.39224	0.00000	9.51475	97.55405	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 Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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	0.00	0	0.00
R2032	On 08/05/2025	Bond Future	0.00	9.85331	93.07319	0.00000	9.81801	93.23810			6.99	0.00	0.00	0	126,745.00
R2032	On 08/05/2025	Bond Future	9.40 Call	309.45000	0.30945	0.00000	351.60000	0.35160	309.450		6.40	0.21	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42 Call	330.74000	0.33074	0.00000	374.90000	0.37490	330.740		6.41	0.22	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90 Call	1,228.56000	1.22856	0.00000	1,326.91000	1.32691	1,228.560		6.87	0.54	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92 Call	1,281.70000	1.28170	0.00000	1,382.18000	1.38218	1,281.700		6.90	0.55	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28 Put	449.59000	0.44959	0.00000	416.56000	0.41656	449.590		7.34	(0.25)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97 Put	87.90000	0.08790	0.00000	81.16000	0.08116	87.900		8.25	(0.06)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00	9.94650	94.90267	0.00000	9.90944	95.07065			6.72	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	9.40 Call	674.33000	0.67433	0.00000	726.25000	0.72625	674.330		6.41	0.28	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90 Call	1,571.08000	1.57108	0.00000	1,659.73000	1.65973	1,571.080		6.65	0.49	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59 Put	709.29000	0.70929	0.00000	672.02000	0.67202	709.290		7.21	(0.25)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00	10.05419	92.58192	0.00000	10.01524	92.75286			6.79	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40 Call	862.11000	0.86211	0.00000	915.77000	0.91577	862.110		6.39	0.29	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90 Call	1,701.41000	1.70141	0.00000	1,784.77000	1.78477	1,701.410		6.57	0.46	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89 Put	857.55000	0.85755	0.00000	819.34000	0.81934	857.550		7.30	(0.25)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00	10.17580	94.36346	0.00000	10.13479	94.53740			6.92	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00	10.32046	91.96271	0.00000	10.27721	92.13957			6.85	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	10.02067	101.04215	0.00000	9.98028	101.25896			7.36	0.00	0.00	0	9,365.00
R2033	On 07/08/2025	Bond Future	0.00	10.11635	103.02825	0.00000	10.07404	103.24913			7.17	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00	10.22555	99.98220	0.00000	10.18119	100.20703			7.32	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00	10.34748	101.90574	0.00000	10.30089	102.13465			7.43	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00	10.49067	98.76119	0.00000	10.44169	98.99399			7.48	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	10.57396	91.54379	0.00000	10.50799	91.91379			8.67	0.00	22,885,947.50	250	77,706.00
R2035	On 08/05/2025	Bond Future	10.08 Call	330.31000	0.33031	0.00000	414.72000	0.41472	330.310		7.84	0.19	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44 Call	981.40000	0.98140	0.00000	1,153.29000	1.15329	981.400		8.25	0.42	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58 Call	1,365.20000	1.36520	0.00000	1,571.98000	1.57198	1,365.200		8.43	0.51	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95 Put	614.18000	0.61418	0.00000	527.30000	0.52730	614.180		8.95	(0.27)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01 Put	537.01000	0.53701	0.00000	459.66000	0.45966	537.010		9.03	(0.25)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46 Call	4,962.18000	4.96218	0.00000	5,302.65000	5.30265	4,962.180		9.68	0.90	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70 Put	102.33000	0.10233	0.00000	85.54000	0.08554	102.330		10.03	(0.06)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70 Put	7.46000	0.00746	0.00000	6.18000	0.00618	7.460		11.37	(0.01)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35 Put	0.58000	0.00058	0.00000	0.47000	0.00047	0.580		11.44	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	10.67642	93.34340	0.00000	10.60768	93.72051			8.55	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	10.08 Call	750.03000	0.75003	0.00000	858.00000	0.85800	750.030		7.91	0.26	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58 Call	1,820.89000	1.82089	0.00000	2,010.23000	2.01023	1,820.890		8.37	0.47	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30 Put	952.15000	0.95215	0.00000	861.44000	0.86144	952.150		9.19	(0.27)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34 Put	903.56000	0.90356	0.00000	816.87000	0.81687	903.560		9.24	(0.25)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00	10.79358	90.64823	0.00000	10.72191	91.03242			8.84	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91 Call	782.16000	0.78216	0.00000	877.27000	0.87727	782.160		8.12	0.23	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08 Call	1,014.66000	1.01466	0.00000	1,129.39000	1.12939	1,014.660		8.16	0.28	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41 Call	1,630.34000	1.63034	0.00000	1,787.57000	1.78757	1,630.340		8.35	0.38	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58 Call	2,025.18000	2.02518	0.00000	2,204.86000	2.20486	2,025.180		8.47	0.44	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.95 Call	3,066.02000	3.06602	0.00000	3,292.42000	3.29242	3,066.020		8.79	0.56	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43 Put	1,393.92000	1.39392	0.00000	1,286.63000	1.28663	1,393.920		9.29	(0.30)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45 Put	1,366.34000	1.36634	0.00000	1,260.85000	1.26085	1,366.340		9.31	(0.30)	0.00	0	250.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
											Option					
R2035	On 06/11/2025	Bond Future	11.67	Put	1,097.01	0.0000	1.09701	0.00000	1,009.78	0.00978	1,097.01	9.55	(0.25)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	828.78	0.0000	0.82878	0.00000	760.83	0.76083	828.78	9.86	(0.19)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		10.92	0.0000	10.92387	0.00000	10.84	92.78	92.78434	9.15	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		11.06	0.0000	11.06497	0.00000	10.98	90.00	90.00870	9.20	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	100.00000	0.00000	100.00	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		10.99	0.0000	10.99896	0.00000	10.93	86.50	86.50487	9.24	0.00	0.00	0	60,638.00
R2037	On 08/05/2025	Bond Future	10.50	Call	404.98	0.0000	0.40498	0.00000	498.24	0.49824	404.98	9.24	0.21	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	1,503.00	0.0000	1.50300	0.00000	1,714.22	1.71422	1,503.00	9.97	0.51	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	608.62	0.0000	0.60862	0.00000	528.44	0.52844	608.62	10.64	(0.25)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,329.15	0.0000	8.32915	0.00000	8,700.70	8.70070	8,329.15	12.08	0.97	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,876.50	0.0000	11.87650	0.00000	12,254.83	12.25483	11,876.50	12.08	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,106.49	0.0000	12.10649	0.00000	12,484.92	12.48492	12,106.49	12.08	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.11	0.0000	11.11335	0.00000	11.04	83.94	83.94418	9.62	0.00	0.00	0	74,415.00
R2037	On 07/08/2025	Bond Future	10.34	Call	551.79	0.0000	0.55179	0.00000	638.23	0.63823	551.79	9.12	0.20	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	785.66	0.0000	0.78566	0.00000	896.23	0.89623	785.66	9.30	0.26	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	871.52	0.0000	0.87152	0.00000	990.06	0.99006	871.52	9.36	0.28	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,040.79	0.0000	1.04079	0.00000	1,174.00	1.17400	1,040.79	9.48	0.32	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,904.65	0.0000	1.90465	0.00000	2,097.24	2.09724	1,904.65	9.95	0.47	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,351.17	0.0000	2.35117	0.00000	2,168.72	2.16872	2,351.17	10.05	(0.50)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,553.31	0.0000	1.55331	0.00000	1,421.57	1.42157	1,553.31	10.52	(0.37)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	943.49	0.0000	0.94349	0.00000	857.06	0.85706	943.49	11.06	(0.25)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	931.49	0.0000	0.93149	0.00000	846.01	0.84601	931.49	11.07	(0.25)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	599.53	0.0000	0.59953	0.00000	541.69	0.54169	599.53	11.52	(0.17)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.22	0.0000	11.22944	0.00000	11.15	85.57	85.57174	9.53	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,096.09	0.0000	1.09609	0.00000	1,214.96	1.21496	1,096.09	9.27	0.28	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,193.11	0.0000	2.19311	0.00000	2,377.41	2.37741	2,193.11	9.80	0.44	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,204.17	0.0000	1.20417	0.00000	1,115.44	1.11544	1,204.17	11.15	(0.25)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.35	0.0000	11.35698	0.00000	11.28	82.95	82.95957	10.47	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,251.74	0.0000	2.25174	0.00000	2,421.24	2.42124	2,251.74	10.38	0.40	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,757.62	0.0000	1.75762	0.00000	1,651.75	1.65175	1,757.62	11.77	(0.28)	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00		11.50	0.0000	11.50491	0.00000	11.42	84.50	84.50409	10.13	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.0000	100.00000	0.00000	100.00	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.03	0.0000	11.03856	0.00000	10.97	100.55	100.55036	9.57	0.00	1,401,974.28	14	9,258.00
R2038	On 07/08/2025	Bond Future	0.00		11.15	0.0000	11.15045	0.00000	11.08	102.52	102.52658	9.48	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.27	0.0000	11.27328	0.00000	11.20	99.02	99.02888	9.91	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,226.58	0.0000	2.22658	0.00000	2,414.51	2.41451	2,226.58	9.38	0.42	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,126.92	0.0000	1.12692	0.00000	1,044.46	1.04446	1,126.92	10.90	(0.21)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.40	0.0000	11.40590	0.00000	11.33	100.93	100.93346	10.37	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.55	0.0000	11.55450	0.00000	11.48	97.32	97.32829	10.60	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0.0000	100.00000	0.00000	100.00	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.0000	100.00000	0.00000	100.00	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2040	On 08/05/2025	Bond Future	0.00		11.31	0.0000	11.31052	0.00000	11.22	86.62	86.62837	10.05	0.00	103,777,889.65	1,205	31,045.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,328.59	0.0000	8.32859	0.00000	8,821.23	8.82123	8,328.59	12.78	0.97	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,747.44	0.0000	11.74744	0.00000	12,251.27	12.25127	11,747.44	13.16	0.99	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,089.24	0.0000	12.08924	0.00000	12,593.47	12.59347	12,089.24	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	11.42667	83.30404	0.00000	11.34249	83.81948		10.51	0.00	0.00	0	33,389.00
R2040	On 06/11/2025	Bond Future	0.00	11.54375	84.91933	0.00000	11.45646	85.44449		10.44	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00	11.67149	82.04417	0.00000	11.58082	82.57923		11.55	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00	11.81742	83.57140	0.00000	11.72320	84.11613		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	11.42689	81.93584	0.00000	11.35613	82.38969		10.94	0.00	0.00	0	72,418.00
R2044	On 08/05/2025	Bond Future	10.85 Call	343.43000	0.34343	0.00000	435.80000	0.43580	343.430	10.69	0.17	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92 Call	438.73000	0.43873	0.00000	548.49000	0.54849	438.730	10.81	0.21	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35 Call	1,422.57000	1.42257	0.00000	1,654.32000	1.65432	1,422.570	11.55	0.46	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65 Put	1,101.44000	1.10144	0.00000	957.13000	0.95713	1,101.440	12.07	(0.36)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76 Put	887.08000	0.88708	0.00000	766.53000	0.76653	887.080	12.26	(0.31)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40 Put	225.28000	0.22528	0.00000	189.80000	0.18980	225.280	13.34	(0.10)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.53775	79.16016	0.00000	11.46439	79.62281		11.47	0.00	0.00	0	16.00
R2044	On 06/11/2025	Bond Future	0.00	11.64896	80.69500	0.00000	11.57299	81.16644		11.39	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00	11.76970	77.86382	0.00000	11.69092	78.34405		12.65	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00	11.90663	79.31302	0.00000	11.82488	79.80196		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	11.36210	80.59152	0.00000	11.29129	81.06366		11.66	0.00	755,948,457.60	9,380	269,120.00
R2048	On 07/08/2025	Bond Future	0.00	11.46067	82.17589	0.00000	11.38738	82.65710		11.60	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.56909	79.32742	0.00000	11.49319	79.81776		12.17	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.68666	80.85400	0.00000	11.60795	81.35354		12.49	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00	11.80999	77.91898	0.00000	11.72840	78.42761		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	11.32932	103.82617	0.00000	11.25851	104.43898		11.76	0.00	2,699,480.42	26	22,700.00
R2053	On 07/08/2025	Bond Future	0.00	11.42816	105.86690	0.00000	11.35481	106.49160		11.69	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.53508	102.05595	0.00000	11.45905	102.69246		12.27	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.64897	104.01885	0.00000	11.57011	104.66729		12.15	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00	11.77443	100.09423	0.00000	11.69256	100.75439		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	10.78850	72.05893	0.00000	10.72275	72.39161		9.98	0.00	0.00	0	28,728.00
R209	On 07/08/2025	Bond Future	0.00	10.88708	73.47534	0.00000	10.81890	73.81442		9.91	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.99572	71.74790	0.00000	10.92499	72.09329		10.25	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.11348	73.12858	0.00000	11.04003	73.48044		10.74	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00	11.24596	71.34053	0.00000	11.16963	71.69873		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	245.91871	245.91871	0.00000	246.00799	246.00799		0.00	0.00	0.00	0	3,195.00
R210	On 07/08/2025	Bond Future	0.00	250.81240	250.81240	0.00000	250.90301	250.90301		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	252.33180	252.33180	0.00000	252.42316	252.42316		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	257.24914	257.24914	0.00000	257.34156	257.34156		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	258.64037	258.64037	0.00000	258.73335	258.73335		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	9.54449	90.25391	0.00000	9.50893	90.39880		6.25	0.00	0.00	0	101,742.00
R213	On 07/08/2025	Bond Future	0.00	9.62848	92.02818	0.00000	9.59096	92.17577		5.90	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.73290	90.25973	0.00000	9.69324	90.40996		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	9.85491	91.99753	0.00000	9.81287	92.15037	5.78	0.00	0.00	0	0.00
R213	On 07/05/2026		Bond Future	0.00	9.99563	90.16077	0.00000	9.95104	90.31611	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	11.19508	66.84957	0.00000	11.13456	67.17654	11.37	0.00	0.00	0	16,369.00
R214	On 07/08/2025		Bond Future	0.00	11.29080	68.16376	0.00000	11.22825	68.49699	11.32	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.39678	66.18597	0.00000	11.33210	66.52550	11.81	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.51187	67.45987	0.00000	11.44491	67.80574	12.43	0.00	0.00	0	0.00
R214	On 07/05/2026		Bond Future	0.00	11.63318	65.41805	0.00000	11.56390	65.77013	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 :										1,209,187,408.65		14,056	1,431,122.00	
Grand Total:										1,209,187,408.65		14,056	1,431,122.00	