

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/03/2025

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		1,098.02600	1,098.02600	0.00000	1,097.20100	1,097.20100		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,119.53800	1,119.53800	0.00000	1,118.69500	1,118.69500		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,141.23400	1,141.23400	0.00000	1,140.37200	1,140.37200		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,163.13700	1,163.13700	0.00000	1,162.25600	1,162.25600		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,184.87600	1,184.87600	0.00000	1,183.97400	1,183.97400		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,315.52100	1,315.52100	0.00000	1,314.68000	1,314.68000		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,341.29400	1,341.29400	0.00000	1,340.43400	1,340.43400		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,367.28700	1,367.28700	0.00000	1,366.40700	1,366.40700		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,393.52900	1,393.52900	0.00000	1,392.62900	1,392.62900		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,419.57400	1,419.57400	0.00000	1,418.65200	1,418.65200		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,131.76200	1,131.76200	0.00000	1,130.66400	1,130.66400		0.00	0.00	0	94.00
ALBI	On 07/08/2025	Index Future	0.00		1,153.93500	1,153.93500	0.00000	1,152.81400	1,152.81400		0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,176.29700	1,176.29700	0.00000	1,175.15100	1,175.15100		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,198.87400	1,198.87400	0.00000	1,197.70200	1,197.70200		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,221.28000	1,221.28000	0.00000	1,220.08300	1,220.08300		0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.15882	81.64849	0.00000	11.17362	81.57990		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.29143	83.26789	0.00000	11.30697	83.19764		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.44169	81.10390	0.00000	11.45812	81.03157		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.61070	82.67657	0.00000	11.62811	82.60208		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.79593	80.43862	0.00000	11.81441	80.36185		0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.72794	76.87137	0.00000	11.75766	76.69563		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.84470	78.39576	0.00000	11.87557	78.21625		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.97200	75.66685	0.00000	12.00418	75.48312		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.10735	77.13253	0.00000	12.14090	76.94450		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.25818	74.32031	0.00000	12.29325	74.12780		0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC213	On 28/02/2031	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
FRC214	On 28/02/2041	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,114.36700	1,114.36700	0.00000	1,113.34700	1,113.34700		0.00	0.00	0	639.00
GOVI	On 07/08/2025	GOVI	0.00		1,136.19800	1,136.19800	0.00000	1,135.15800	1,135.15800		0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,158.21700	1,158.21700	0.00000	1,157.15300	1,157.15300		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,180.44700	1,180.44700	0.00000	1,179.35900	1,179.35900		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,202.50900	1,202.50900	0.00000	1,201.39700	1,201.39700		0.00	0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX	0.00		110.00000	110.00000	0.00000	110.00000	110.00000		0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00		136.47988	136.47988	0.00000	136.50719	136.50719		0.00	0.00	0	5,933.00
I2029	On 07/08/2025	Bond Future	0.00		139.18678	139.18678	0.00000	139.21411	139.21411		0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.48508	140.48508	0.00000	140.51222	140.51222		0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		143.21192	143.21192	0.00000	143.23838	143.23838		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.45773	144.45773	0.00000	144.48420	144.48420		0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00

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	129.54977	129.54977	0.00000	129.57128	129.57128		0.00	0.00	0	9,712.00
I2033	On 07/08/2025		Bond Future	0.00	132.11920	132.11920	0.00000	132.14066	132.14066		0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.18011	133.18011	0.00000	133.20134	133.20134		0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.76529	135.76529	0.00000	135.78579	135.78579		0.00	0.00	0	0.00
I2033	On 07/05/2026		Bond Future	0.00	136.76831	136.76831	0.00000	136.78875	136.78875		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	141.38175	141.38175	0.00000	141.40345	141.40345		0.00	0.00	0	2,918.00
I2038	On 07/08/2025		Bond Future	0.00	142.06717	142.06717	0.00000	142.08926	142.08926		0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	144.85251	144.85251	0.00000	144.87392	144.87392		0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	145.50142	145.50142	0.00000	145.52319	145.52319		0.00	0.00	0	0.00
I2038	On 07/05/2026		Bond Future	0.00	148.24846	148.24846	0.00000	148.26896	148.26896		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	121.41773	121.41773	0.00000	121.43679	121.43679		0.00	0.00	0	19,602.00
I2046	On 07/08/2025		Bond Future	0.00	123.82582	123.82582	0.00000	123.84494	123.84494		0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	124.00503	124.00503	0.00000	124.02417	124.02417		0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	126.41124	126.41124	0.00000	126.42980	126.42980		0.00	0.00	0	0.00
I2046	On 07/05/2026		Bond Future	0.00	126.50430	126.50430	0.00000	126.52339	126.52339		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	123.01812	123.01812	0.00000	123.03698	123.03698		0.00	0.00	0	16,319.00
I2050	On 07/08/2025		Bond Future	0.00	123.09729	123.09729	0.00000	123.11639	123.11639		0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	125.51079	125.51079	0.00000	125.52918	125.52918		0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	125.53786	125.53786	0.00000	125.55668	125.55668		0.00	0.00	0	0.00
I2050	On 07/05/2026		Bond Future	0.00	127.90750	127.90750	0.00000	127.92536	127.92536		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	381.81500	381.81500	0.00000	381.73700	381.73700		0.00	0.00	0	895.00
IGOV	On 07/08/2025		Index Future	0.00	389.38800	389.38800	0.00000	389.30800	389.30800		0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	397.02400	397.02400	0.00000	396.94200	396.94200		0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	404.73400	404.73400	0.00000	404.64900	404.64900		0.00	0.00	0	0.00
IGOV	On 07/05/2026		Index Future	0.00	412.38500	412.38500	0.00000	412.29700	412.29700		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 Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
										Option					
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	8.28661	107.37467	0.00000	8.29474	107.36238			1.19	0.00	0.00	0	158,824.00
R186	On 07/08/2025	Bond Future	0.00	8.35610	104.16928	0.00000	8.36613	104.15639			1.24	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,185.03000	1.18503	0.00000	1,174.90000	1.17490	1,185.030	1.58	0.85	0.00	0	1,983.00	
R186	On 07/08/2025	Bond Future	10.25 Put	18.33000	0.01833	0.00000	19.12000	0.01912	18.330	1.97	(0.03)	0.00	0	1,983.00	
R186	On 06/11/2025	Bond Future	0.00	8.47407	106.18654	0.00000	8.48732	106.17255			1.11	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00	8.69420	102.91439	0.00000	8.71265	102.89920			0.99	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00	9.19978	104.83024	0.00000	9.22819	104.81358			0.76	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	273.60966	273.60966	0.00000	273.65381	273.65381			0.00	6,019,412.52	22	2,157.00	
R202	On 07/08/2025	Bond Future	0.00	273.81612	273.81612	0.00000	273.86054	273.86054			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	279.18501	279.18501	0.00000	279.22794	279.22794			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00	279.27816	279.27816	0.00000	279.32185	279.32185			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00	284.55090	284.55090	0.00000	284.59241	284.59241			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	9.07488	98.17995	0.00000	9.09330	98.11224			4.42	0.00	64,602,407.10	658	65,591.00
R2030	On 08/05/2025	Bond Future	8.68 Call	250.91000	0.25091	0.00000	240.26000	0.24026	250.910	4.68	0.23	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	8.72 Call	289.24000	0.28924	0.00000	277.21000	0.27721	289.240	4.70	0.25	0.00	0	300.00	
R2030	On 08/05/2025	Bond Future	8.95 Call	589.69000	0.58969	0.00000	568.18000	0.56818	589.690	4.86	0.41	0.00	0	1,320.00	
R2030	On 08/05/2025	Bond Future	9.18 Call	1,029.04000	1.02904	0.00000	996.64000	0.99664	1,029.040	5.02	0.58	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	9.22 Call	1,118.88000	1.11888	0.00000	1,084.58000	1.08458	1,118.880	5.05	0.61	0.00	0	300.00	
R2030	On 08/05/2025	Bond Future	9.45 Call	1,702.60000	1.70260	0.00000	1,658.12000	1.65812	1,702.600	5.22	0.74	0.00	0	680.00	
R2030	On 08/05/2025	Bond Future	9.54 Put	265.24000	0.26524	0.00000	284.99000	0.28499	265.240	5.28	(0.21)	0.00	0	300.00	
R2030	On 08/05/2025	Bond Future	9.99 Put	73.94000	0.07394	0.00000	81.49000	0.08149	73.940	5.61	(0.07)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	10.31 Call	4,439.18000	4.43918	0.00000	4,374.74000	4.37474	4,439.180	5.80	0.97	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	10.69 Call	5,725.23000	5.72523	0.00000	5,658.35000	5.65835	5,725.230	5.80	0.99	0.00	0	2,280.00	
R2030	On 08/05/2025	Bond Future	11.86 Put	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	5.80	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			5.80	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.15613	96.09302	0.00000	9.17591	96.02367			4.36	0.00	0.00	0	47,294.00
R2030	On 07/08/2025	Bond Future	8.72 Call	516.89000	0.51689	0.00000	499.68000	0.49968	516.890	4.47	0.30	0.00	0	300.00	
R2030	On 07/08/2025	Bond Future	9.22 Call	1,302.16000	1.30216	0.00000	1,269.12000	1.26912	1,302.160	4.76	0.54	0.00	0	300.00	
R2030	On 07/08/2025	Bond Future	9.81 Put	445.30000	0.44530	0.00000	464.93000	0.46493	445.300	5.14	(0.23)	0.00	0	300.00	
R2030	On 07/08/2025	Bond Future	10.48 Call	4,656.72000	4.65672	0.00000	4,595.61000	4.59561	4,656.720	5.58	0.91	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12 Put	1.60000	0.00160	0.00000	1.78000	0.00178	1.600	5.59	0.00	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.24288	97.95368	0.00000	9.26427	97.88223			4.12	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72 Call	666.92000	0.66692	0.00000	647.45000	0.64745	666.920	4.24	0.31	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	9.22 Call	1,416.49000	1.41649	0.00000	1,384.06000	1.38406	1,416.490	4.53	0.50	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	10.08 Put	584.84000	0.58484	0.00000	604.75000	0.60475	584.840	5.05	(0.24)	0.00	0	300.00	
R2030	On 05/02/2026	Bond Future	0.00	9.34929	95.82326	0.00000	9.37256	95.74960			4.05	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00	9.49696	97.60720	0.00000	9.52245	97.53106			3.82	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		0.00	0.00	0	0.00		
R2032	On 08/05/2025			Bond Future		0.00	9.80825	93.28376	0.00000	9.83218	93.17186	6.73	0.00	1,119,405.12	12	126,336.00	
R2032	On 08/05/2025			Bond Future		9.40 Call	307.27000	0.30727	0.00000	288.76000	0.28876	307.270	6.27	0.22	0.00	300.00	
R2032	On 08/05/2025			Bond Future		9.42 Call	331.05000	0.33105	0.00000	311.36000	0.31136	331.050	6.30	0.23	0.00	800.00	
R2032	On 08/05/2025			Bond Future		9.90 Call	1,308.36000	1.30836	0.00000	1,254.00000	1.25400	1,308.360	6.95	0.57	0.00	300.00	
R2032	On 08/05/2025			Bond Future		9.92 Call	1,365.36000	1.36536	0.00000	1,309.51000	1.30951	1,365.360	6.98	0.58	0.00	800.00	
R2032	On 08/05/2025			Bond Future		10.28 Put	379.45000	0.37945	0.00000	411.89000	0.41189	379.450	7.50	(0.22)	0.00	300.00	
R2032	On 08/05/2025			Bond Future		10.97 Put	70.32000	0.07032	0.00000	78.96000	0.07896	70.320	8.49	(0.05)	0.00	800.00	
R2032	On 07/08/2025			Bond Future		0.00	9.90050	95.11123	0.00000	9.92572	94.99681	6.53	0.00	0.00	0	0.00	
R2032	On 07/08/2025			Bond Future		9.40 Call	670.05000	0.67005	0.00000	642.23000	0.64223	670.050	6.23	0.28	0.00	300.00	
R2032	On 07/08/2025			Bond Future		9.90 Call	1,597.58000	1.59758	0.00000	1,545.23000	1.54523	1,597.580	6.47	0.51	0.00	300.00	
R2032	On 07/08/2025			Bond Future		10.59 Put	595.34000	0.59534	0.00000	626.46000	0.62646	595.340	7.02	(0.23)	0.00	300.00	
R2032	On 06/11/2025			Bond Future		0.00	10.00645	92.79149	0.00000	10.03319	92.67404	6.60	0.00	0.00	0	0.00	
R2032	On 06/11/2025			Bond Future		9.40 Call	871.74000	0.87174	0.00000	840.71000	0.84071	871.740	6.27	0.30	0.00	300.00	
R2032	On 06/11/2025			Bond Future		9.90 Call	1,763.97000	1.76397	0.00000	1,712.95000	1.71295	1,763.970	6.53	0.47	0.00	300.00	
R2032	On 06/11/2025			Bond Future		10.89 Put	791.08000	0.79108	0.00000	822.60000	0.82260	791.080	7.33	(0.24)	0.00	300.00	
R2032	On 05/02/2026			Bond Future		0.00	10.12719	94.56968	0.00000	10.15558	94.44917	6.34	0.00	0.00	0	0.00	
R2032	On 07/05/2026			Bond Future		0.00	10.26959	92.17077	0.00000	10.29986	92.04689	6.40	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	9.90818	101.64753	0.00000	9.94759	101.43490	7.09	0.00	0.00	0	9,365.00	
R2033	On 07/08/2025			Bond Future		0.00	9.99969	103.63882	0.00000	10.04107	103.42169	6.91	0.00	0.00	0	0.00	
R2033	On 06/11/2025			Bond Future		0.00	10.10371	100.60132	0.00000	10.14733	100.37909	7.05	0.00	0.00	0	0.00	
R2033	On 05/02/2026			Bond Future		0.00	10.22098	102.52888	0.00000	10.26702	102.30150	6.82	0.00	0.00	0	0.00	
R2033	On 07/05/2026			Bond Future		0.00	10.35792	99.39382	0.00000	10.40665	99.16098	6.95	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	10.49760	91.97225	0.00000	10.50599	91.92504	7.96	0.00	6,713,974.25	73	78,080.00	
R2035	On 08/05/2025			Bond Future		10.08 Call	405.74000	0.40574	0.00000	402.30000	0.40230	405.740	8.07	0.23	0.00	300.00	
R2035	On 08/05/2025			Bond Future		10.44 Call	1,162.22000	1.16222	0.00000	1,150.45000	1.15045	1,162.220	8.57	0.47	0.00	150.00	
R2035	On 08/05/2025			Bond Future		10.58 Call	1,586.20000	1.58620	0.00000	1,570.17000	1.57017	1,586.200	8.76	0.56	0.00	300.00	
R2035	On 08/05/2025			Bond Future		10.95 Put	495.03000	0.49503	0.00000	514.72000	0.51472	495.030	9.27	(0.23)	0.00	150.00	
R2035	On 08/05/2025			Bond Future		11.01 Put	429.21000	0.42921	0.00000	447.21000	0.44721	429.210	9.35	(0.21)	0.00	300.00	
R2035	On 08/05/2025			Bond Future		11.46 Call	5,340.94000	5.34094	0.00000	5,301.87000	5.30187	5,340.940	9.93	0.92	319,010.30	33	400.00
R2035	On 08/05/2025			Bond Future		11.70 Put	70.88000	0.07088	0.00000	75.86000	0.07586	70.880	10.24	(0.04)	0.00	150.00	
R2035	On 08/05/2025			Bond Future		12.70 Put	1.73000	0.00173	0.00000	1.96000	0.00196	1.730	10.63	0.00	(628.61)	33	400.00
R2035	On 08/05/2025			Bond Future		13.35 Put	0.07000	0.00007	0.00000	0.08000	0.00008	0.070	10.63	0.00	(44.05)	33	400.00
R2035	On 07/08/2025			Bond Future		0.00	10.59794	93.77411	0.00000	10.60675	93.72563	7.85	0.00	0.00	0	0.00	
R2035	On 07/08/2025			Bond Future		10.08 Call	842.65000	0.84265	0.00000	834.15000	0.83415	842.650	7.94	0.29	0.00	300.00	
R2035	On 07/08/2025			Bond Future		10.58 Call	2,024.23000	2.02423	0.00000	2,006.58000	2.00658	2,024.230	8.50	0.50	0.00	300.00	
R2035	On 07/08/2025			Bond Future		11.30 Put	832.68000	0.83268	0.00000	850.16000	0.85016	832.680	9.31	(0.24)	0.00	8,500.00	
R2035	On 07/08/2025			Bond Future		11.34 Put	788.13000	0.78813	0.00000	804.97000	0.80497	788.130	9.36	(0.23)	0.00	300.00	
R2035	On 06/11/2025			Bond Future		0.00	10.71225	91.08437	0.00000	10.72158	91.03419	8.10	0.00	0.00	0	0.00	
R2035	On 06/11/2025			Bond Future		9.91 Call	838.77000	0.83877	0.00000	830.39000	0.83039	838.770	8.02	0.24	0.00	2,000.00	
R2035	On 06/11/2025			Bond Future		10.08 Call	1,120.47000	1.12047	0.00000	1,109.82000	1.10982	1,120.470	8.18	0.30	0.00	300.00	
R2035	On 06/11/2025			Bond Future		10.41 Call	1,818.79000	1.81879	0.00000	1,803.19000	1.80319	1,818.790	8.50	0.41	0.00	2,000.00	
R2035	On 06/11/2025			Bond Future		10.58 Call	2,254.88000	2.25488	0.00000	2,236.59000	2.23659	2,254.880	8.67	0.47	0.00	300.00	
R2035	On 06/11/2025			Bond Future		10.95 Call	3,363.64000	3.36364	0.00000	3,339.50000	3.33950	3,363.640	9.06	0.59	0.00	250.00	
R2035	On 06/11/2025			Bond Future		11.43 Put	1,305.01000	1.30501	0.00000	1,324.15000	1.32415	1,305.010	9.55	(0.28)	0.00	2,000.00	
R2035	On 06/11/2025			Bond Future		11.45 Put	1,278.88000	1.27888	0.00000	1,297.76000	1.29776	1,278.880	9.57	(0.28)	0.00	250.00	

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	Contracts Traded	Open Interest
R2035	On 06/11/2025	Bond Future	11.67 Put	1,023.07000	1.02307	0.00000	1,039.24000	1.03924	1,023.070	9.79	(0.23)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95 Put	768.11000	0.76811	0.00000	781.26000	0.78126	768.110	10.08	(0.18)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00	10.84026	92.83029	0.00000	10.85016	92.77837		7.92	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00	10.97800	90.05386	0.00000	10.98853	90.00001		8.11	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	10.93193	86.51227	0.00000	10.94075	86.46130		8.91	0.00	0.00	0	61,208.00
R2037	On 08/05/2025	Bond Future	10.50 Call	408.70000	0.40870	0.00000	404.85000	0.40485	408.700	8.91	0.22	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00 Call	1,593.43000	1.59343	0.00000	1,576.15000	1.57615	1,593.430	9.63	0.55	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46 Put	431.68000	0.43168	0.00000	450.39000	0.45039	431.680	10.30	(0.20)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55 Call	8,691.68000	8.69168	0.00000	8,642.77000	8.64277	8,691.680	11.73	0.99	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30 Call	12,260.65000	12.26065	0.00000	12,209.83000	12.20983	12,260.650	11.73	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35 Call	12,491.00000	12.49100	0.00000	12,440.15000	12.44015	12,491.000	11.73	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00	11.04464	83.94616	0.00000	11.05387	83.89387		9.31	0.00	0.00	0	74,415.00
R2037	On 07/08/2025	Bond Future	10.34 Call	603.02000	0.60302	0.00000	596.40000	0.59640	603.020	9.11	0.22	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50 Call	860.00000	0.86000	0.00000	850.90000	0.85090	860.000	9.31	0.28	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55 Call	952.97000	0.95297	0.00000	943.01000	0.94301	952.970	9.38	0.30	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64 Call	1,135.38000	1.13538	0.00000	1,123.81000	1.12381	1,135.380	9.50	0.34	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00 Call	2,056.50000	2.05650	0.00000	2,037.75000	2.03775	2,056.500	9.98	0.49	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07 Put	2,125.66000	2.12566	0.00000	2,157.75000	2.15775	2,125.660	10.08	(0.48)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42 Put	1,379.76000	1.37976	0.00000	1,404.71000	1.40471	1,379.760	10.55	(0.34)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82 Put	818.29000	0.81829	0.00000	836.05000	0.83605	818.290	11.08	(0.23)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83 Put	807.44000	0.80744	0.00000	825.04000	0.82504	807.440	11.09	(0.22)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17 Put	510.08000	0.51008	0.00000	522.80000	0.52280	510.080	11.53	(0.15)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00	11.15852	85.57129	0.00000	11.16823	85.51734		9.22	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50 Call	1,105.56000	1.10556	0.00000	1,094.30000	1.09430	1,105.560	8.95	0.29	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00 Call	2,252.03000	2.25203	0.00000	2,232.52000	2.23252	2,252.030	9.49	0.46	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16 Put	1,016.72000	1.01672	0.00000	1,033.39000	1.03339	1,016.720	10.84	(0.22)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00	11.28439	82.95260	0.00000	11.29464	82.89684		9.56	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65 Call	1,618.94000	1.61894	0.00000	1,604.21000	1.60421	1,618.940	9.47	0.34	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90 Call	2,176.06000	2.17606	0.00000	2,157.68000	2.15768	2,176.060	9.71	0.41	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36 Put	3,025.96000	3.02596	0.00000	3,056.48000	3.05648	3,025.960	10.18	(0.46)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.86 Put	2,033.29000	2.03329	0.00000	2,056.88000	2.05688	2,033.290	10.71	(0.34)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27 Put	1,456.67000	1.45667	0.00000	1,475.37000	1.47537	1,456.670	11.14	(0.26)	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00	11.42963	84.49552	0.00000	11.44049	84.43775		9.43	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	10.95069	100.73557	0.00000	10.96477	100.63995		9.21	0.00	0.00	0	9,052.00
R2038	On 07/08/2025	Bond Future	0.00	11.06005	102.70902	0.00000	11.07475	102.61115		9.16	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00	11.17967	99.21191	0.00000	11.19510	99.11131		9.56	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98 Call	2,419.24000	2.41924	0.00000	2,380.65000	2.38065	2,419.240	9.27	0.45	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33 Put	964.01000	0.96401	0.00000	988.18000	0.98818	964.010	10.86	(0.19)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00	11.30960	101.11253	0.00000	11.32582	101.00907		9.45	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00	11.45441	97.50903	0.00000	11.47151	97.40247		9.83	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	11.24328	86.54174	0.00000	11.25216	86.48622		9.70	0.00	0.00	0	30,688.00
R2040	On 08/05/2025	Bond Future	12.75 Call	8,722.09000	8.72209	0.00000	8,669.85000	8.66985	8,722.090	12.77	0.98	0.00	0	15,000.00

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
R2040	On 08/05/2025	Bond Future	13.43	Call	12,161.3000		12.16130	0.00000	12,106.16000	12.10616	12,161.300	12.77	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,504.1800		12.50418	0.00000	12,448.95000	12.44895	12,504.180	12.77	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.35778		83.72550	0.00000	11.36704	83.66867		10.18	0.00	0.00	0	33,389.00
R2040	On 06/11/2025	Bond Future	0.00		11.47271		85.34635	0.00000	11.48244	85.28766		10.10	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.59881		82.47265	0.00000	11.60905	82.41208		10.54	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		11.74215		84.00614	0.00000	11.75295	83.94355		10.41	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		11.35989		82.36547	0.00000	11.38400	82.21044		10.54	0.00	0.00	0	72,918.00
R2044	On 08/05/2025	Bond Future	10.85	Call	340.27000		0.34027	0.00000	320.21000	0.32021	340.270	10.30	0.18	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	440.87000		0.44087	0.00000	415.89000	0.41589	440.870	10.41	0.22	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	1,501.87000		1.50187	0.00000	1,437.08000	1.43708	1,501.870	11.14	0.50	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	834.75000		0.83475	0.00000	895.71000	0.89571	834.750	11.66	(0.31)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	652.15000		0.65215	0.00000	703.65000	0.70365	652.150	11.85	(0.26)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	135.83000		0.13583	0.00000	151.53000	0.15153	135.830	12.91	(0.07)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.46914		79.59272	0.00000	11.49418	79.43441		11.09	0.00	0.00	0	16.00
R2044	On 07/08/2025	Bond Future	10.63	Call	479.25000		0.47925	0.00000	457.34000	0.45734	479.250	10.55	0.17	34,980,921.76	18,000	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,905.34000		1.90534	0.00000	1,843.51000	1.84351	1,905.340	11.56	0.44	45,838,851.10	9,000	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,533.32000		1.53332	0.00000	1,595.67000	1.59567	1,533.320	12.46	(0.34)	(70,395,747.44)	18,000	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		11.57828		81.13346	0.00000	11.60432	80.97147		11.02	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.69741		78.30431	0.00000	11.72456	78.13840		11.52	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.83185		79.76008	0.00000	11.86018	79.59023		11.39	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		11.28058		81.13549	0.00000	11.31446	80.90864		11.08	0.00	405,677,450.00	5,000	268,613.00
R2048	On 07/08/2025	Bond Future	0.00		11.37709		82.72506	0.00000	11.41222	82.49344		11.07	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.48289		79.88471	0.00000	11.51938	79.64797		11.59	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.59822		81.41567	0.00000	11.63619	81.17368		11.51	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.71854		78.48947	0.00000	11.75805	78.24211		12.01	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		11.25750		104.44777	0.00000	11.28654	104.19562		11.35	0.00	0.00	0	22,700.00
R2053	On 07/08/2025	Bond Future	0.00		11.35454		106.49391	0.00000	11.38468	106.23638		11.33	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.45914		102.69170	0.00000	11.49049	102.42838		11.89	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.57113		104.65886	0.00000	11.60378	104.38951		11.79	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.69384		100.74401	0.00000	11.72790	100.46846		12.33	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		10.71702		72.42070	0.00000	10.73064	72.35158		9.60	0.00	0.00	0	28,715.00
R209	On 07/08/2025	Bond Future	0.00		10.81389		73.83943	0.00000	10.82806	73.76874		9.57	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.92022		72.11666	0.00000	10.93506	72.04398		9.90	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.03623		73.49871	0.00000	11.05178	73.42400		9.80	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.16596		71.71601	0.00000	11.18231	71.63906		10.08	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		246.70989		246.70989	0.00000	246.19034	246.19034		0.00	0.00	0.00	0	3,395.00
R210	On 07/08/2025	Bond Future	0.00		251.60295		251.60295	0.00000	251.07216	251.07216		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
R210	On 06/11/2025	Bond Future	0.00	253.12765	253.12765	0.00000	252.58550	252.58550	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	258.04040	258.04040	0.00000	257.48549	257.48549	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	259.43708	259.43708	0.00000	258.87134	258.87134	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	9.48502	90.49639	0.00000	9.50848	90.40064	5.55	0.00	33,483,664.30	370	101,792.00
R213	On 07/08/2025	Bond Future	0.00	9.56721	92.26934	0.00000	9.59207	92.17139	5.34	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.66882	90.50262	0.00000	9.69532	90.40208	5.29	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.78885	92.23784	0.00000	9.81721	92.13458	5.01	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	9.92600	90.40349	0.00000	9.95643	90.29731	4.96	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	11.12918	67.20573	0.00000	11.15785	67.05042	10.67	0.00	0.00	0	16,369.00
R214	On 07/08/2025	Bond Future	0.00	11.22350	68.52240	0.00000	11.25319	68.36383	10.65	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.32757	66.54937	0.00000	11.35838	66.38723	11.09	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.44120	67.82498	0.00000	11.47323	67.65913	11.01	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.56029	65.78855	0.00000	11.59360	65.61885	11.43	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 :										528,358,676.35		51,234	1,465,961.00
Grand Total:										528,358,676.35		51,234	1,465,961.00