

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/03/2025

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	1,096.59100	1,096.59100	0.00000	1,098.02600	1,098.02600		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,118.07600	1,118.07600	0.00000	1,119.53800	1,119.53800		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,139.74600	1,139.74600	0.00000	1,141.23400	1,141.23400		0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,161.62400	1,161.62400	0.00000	1,163.13700	1,163.13700		0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026		Index Future	0.00	1,183.33900	1,183.33900	0.00000	1,184.87600	1,184.87600		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,311.28800	1,311.28800	0.00000	1,315.52100	1,315.52100		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,336.97900	1,336.97900	0.00000	1,341.29400	1,341.29400		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,362.89200	1,362.89200	0.00000	1,367.28700	1,367.28700		0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,389.05400	1,389.05400	0.00000	1,393.52900	1,393.52900		0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,415.02000	1,415.02000	0.00000	1,419.57400	1,419.57400		0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,128.04200	1,128.04200	0.00000	1,131.76200	1,131.76200		0.00	0.00	0.00	0	94.00
ALBI	On 07/08/2025		Index Future	0.00	1,150.14300	1,150.14300	0.00000	1,153.93500	1,153.93500		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,172.43400	1,172.43400	0.00000	1,176.29700	1,176.29700		0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,194.94000	1,194.94000	0.00000	1,198.87400	1,198.87400		0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,217.27700	1,217.27700	0.00000	1,221.28000	1,221.28000		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	11.21398	81.39324	0.00000	11.15882	81.64849		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.34909	83.00764	0.00000	11.29143	83.26789		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.50201	80.83877	0.00000	11.44169	81.10390		0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.67391	82.40654	0.00000	11.61070	82.67657		0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	11.86219	80.16379	0.00000	11.79593	80.43862		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	11.79841	76.45569	0.00000	11.72794	76.87137		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.91777	77.97192	0.00000	11.84470	78.39576		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.04785	75.23490	0.00000	11.97200	75.66685		0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.18608	76.69246	0.00000	12.10735	77.13253		0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026		Bond Future	0.00	12.34004	73.87217	0.00000	12.25818	74.32031		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	1,110.82600	1,110.82600	0.00000	1,114.36700	1,114.36700		0.00	0.00	133,299,120.00	12	627.00
GOVI	On 07/08/2025		GOVI	0.00	1,132.59000	1,132.59000	0.00000	1,136.19800	1,136.19800		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,154.54200	1,154.54200	0.00000	1,158.21700	1,158.21700		0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,176.70400	1,176.70400	0.00000	1,180.44700	1,180.44700		0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,198.70000	1,198.70000	0.00000	1,202.50900	1,202.50900		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	136.49698	136.49698	0.00000	136.47988	136.47988		0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025		Bond Future	0.00	139.20437	139.20437	0.00000	139.18678	139.18678		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.50272	140.50272	0.00000	140.48508	140.48508		0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	143.23032	143.23032	0.00000	143.21192	143.21192		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026		Bond Future	0.00	144.47632	144.47632	0.00000	144.45773	144.45773		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	129.58906	129.58906	0.00000	129.54977	129.54977		0.00	29,416,716.62	227	9,939.00
I2033	On 07/08/2025		Bond Future	0.00	132.15945	132.15945	0.00000	132.11920	132.11920		0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.22085	133.22085	0.00000	133.18011	133.18011		0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.80723	135.80723	0.00000	135.76529	135.76529		0.00	0.00	0	0.00
I2033	On 07/05/2026		Bond Future	0.00	136.81071	136.81071	0.00000	136.76831	136.76831		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	140.77407	140.77407	0.00000	141.38175	141.38175		0.00	0.00	0	2,918.00
I2038	On 07/08/2025		Bond Future	0.00	141.44662	141.44662	0.00000	142.06717	142.06717		0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	144.22031	144.22031	0.00000	144.85251	144.85251		0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	144.85625	144.85625	0.00000	145.50142	145.50142		0.00	0.00	0	0.00
I2038	On 07/05/2026		Bond Future	0.00	147.59161	147.59161	0.00000	148.24846	148.24846		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	120.86659	120.86659	0.00000	121.41773	121.41773		0.00	0.00	0	19,602.00
I2046	On 07/08/2025		Bond Future	0.00	123.26386	123.26386	0.00000	123.82582	123.82582		0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	123.43129	123.43129	0.00000	124.00503	124.00503		0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	125.82682	125.82682	0.00000	126.41124	126.41124		0.00	0.00	0	0.00
I2046	On 07/05/2026		Bond Future	0.00	125.90822	125.90822	0.00000	126.50430	126.50430		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	122.49914	122.49914	0.00000	123.01812	123.01812		0.00	29,277,294.46	239	16,080.00
I2050	On 07/08/2025		Bond Future	0.00	122.56716	122.56716	0.00000	123.09729	123.09729		0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	124.97052	124.97052	0.00000	125.51079	125.51079		0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	124.98640	124.98640	0.00000	125.53786	125.53786		0.00	0.00	0	0.00
I2050	On 07/05/2026		Bond Future	0.00	127.34609	127.34609	0.00000	127.90750	127.90750		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	380.85800	380.85800	0.00000	381.81500	381.81500		0.00	15,234,320.00	4	893.00
IGOV	On 07/08/2025		Index Future	0.00	388.41200	388.41200	0.00000	389.38800	389.38800		0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	396.03100	396.03100	0.00000	397.02400	397.02400		0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	403.72100	403.72100	0.00000	404.73400	404.73400		0.00	0.00	0	0.00
IGOV	On 07/05/2026		Index Future	0.00	411.35600	411.35600	0.00000	412.38500	412.38500		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	8.28578	107.37592	0.00000	8.28661	107.37467		1.19	0.00	0	158,824.00
R186	On 07/08/2025		Bond Future	0.00	8.35502	104.17067	0.00000	8.35610	104.16928		1.24	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,185.42000	1.18542	0.00000	1,185.03000	1.18503	1,185.420	1.58	0.85	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	17.96000	0.01796	0.00000	18.33000	0.01833	17.960	1.97	(0.03)	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.47245	106.18825	0.00000	8.47407	106.18654		1.11	0.00	0	447.00
R186	On 05/02/2026		Bond Future	0.00	8.69171	102.91644	0.00000	8.69420	102.91439		0.99	0.00	0	0.00
R186	On 07/05/2026		Bond Future	0.00	9.19555	104.83272	0.00000	9.19978	104.83024		0.76	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	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	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	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	0.00
R202	On 08/05/2025		Bond Future	0.00	272.89721	272.89721	0.00000	273.60966	273.60966		0.00	0.00	0	2,157.00
R202	On 07/08/2025		Bond Future	0.00	273.08768	273.08768	0.00000	273.81612	273.81612		0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	278.44294	278.44294	0.00000	279.18501	279.18501		0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	278.51999	278.51999	0.00000	279.27816	279.27816		0.00	0.00	0	0.00
R202	On 07/05/2026		Bond Future	0.00	283.77939	283.77939	0.00000	284.55090	284.55090		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	0.00
R2030	On 08/05/2025		Bond Future	0.00	9.10534	98.06801	0.00000	9.07488	98.17995		4.42	0.00	0	65,591.00
R2030	On 08/05/2025		Bond Future	8.68 Call	222.08000	0.22208	0.00000	250.91000	0.25091	222.080	4.68	0.21	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	257.36000	0.25736	0.00000	289.24000	0.28924	257.360	4.70	0.23	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	538.67000	0.53867	0.00000	589.69000	0.58969	538.670	4.86	0.39	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	959.11000	0.95911	0.00000	1,029.04000	1.02904	959.110	5.02	0.56	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	1,045.93000	1.04593	0.00000	1,118.88000	1.11888	1,045.930	5.05	0.59	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,614.77000	1.61477	0.00000	1,702.60000	1.70260	1,614.770	5.22	0.73	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	284.77000	0.28477	0.00000	265.24000	0.26524	284.770	5.28	(0.23)	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	79.70000	0.07970	0.00000	73.94000	0.07394	79.700	5.61	(0.08)	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,329.28000	4.32928	0.00000	4,439.18000	4.43918	4,329.280	5.80	0.97	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,613.69000	5.61369	0.00000	5,725.23000	5.72523	5,613.690	5.80	0.99	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	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	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.18865	95.97903	0.00000	9.15613	96.09302		4.36	0.00	0	47,294.00
R2030	On 07/08/2025		Bond Future	8.72 Call	480.80000	0.48080	0.00000	516.89000	0.51689	480.800	4.47	0.28	0	300.00
R2030	On 07/08/2025		Bond Future	9.22 Call	1,238.09000	1.23809	0.00000	1,302.16000	1.30216	1,238.090	4.76	0.52	0	300.00
R2030	On 07/08/2025		Bond Future	9.81 Put	469.27000	0.46927	0.00000	445.30000	0.44530	469.270	5.14	(0.24)	0	300.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,551.40000	4.55140	0.00000	4,656.72000	4.65672	4,551.400	5.58	0.91	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	1.73000	0.00173	0.00000	1.60000	0.00160	1.730	5.59	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.27760	97.83774	0.00000	9.24288	97.95368		4.12	0.00	0	0.00
R2030	On 06/11/2025		Bond Future	8.72 Call	629.27000	0.62927	0.00000	666.92000	0.66692	629.270	4.24	0.30	0	300.00
R2030	On 06/11/2025		Bond Future	9.22 Call	1,356.41000	1.35641	0.00000	1,416.49000	1.41649	1,356.410	4.53	0.49	0	300.00
R2030	On 06/11/2025		Bond Future	10.08 Put	610.53000	0.61053	0.00000	584.84000	0.58484	610.530	5.05	(0.25)	0	300.00
R2030	On 05/02/2026		Bond Future	0.00	9.38654	95.70537	0.00000	9.34929	95.82326		4.05	0.00	0	0.00
R2030	On 07/05/2026		Bond Future	0.00	9.53706	97.48745	0.00000	9.49696	97.60720		3.82	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	9.84855	93.09540	0.00000	9.80825	93.28376			6.73	0.00	74,476,320.00	800	127,136.00
R2032	On 08/05/2025	Bond Future	9.40 Call	262.41000	0.26241	0.00000	307.27000	0.30727	262.410		6.27	0.20	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42 Call	283.70000	0.28370	0.00000	331.05000	0.33105	283.700		6.30	0.21	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90 Call	1,195.42000	1.19542	0.00000	1,308.36000	1.30836	1,195.420		6.95	0.54	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92 Call	1,249.91000	1.24991	0.00000	1,365.36000	1.36536	1,249.910		6.98	0.55	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28 Put	415.90000	0.41590	0.00000	379.45000	0.37945	415.900		7.50	(0.24)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97 Put	77.41000	0.07741	0.00000	70.32000	0.07032	77.410		8.49	(0.05)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00	9.94283	94.91929	0.00000	9.90050	95.11123			6.53	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	9.40 Call	612.97000	0.61297	0.00000	670.05000	0.67005	612.970		6.23	0.27	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90 Call	1,496.72000	1.49672	0.00000	1,597.58000	1.59758	1,496.720		6.47	0.49	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59 Put	636.40000	0.63640	0.00000	595.34000	0.59534	636.400		7.02	(0.24)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00	10.05096	92.59608	0.00000	10.00645	92.79149			6.60	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40 Call	811.88000	0.81188	0.00000	871.74000	0.87174	811.880		6.27	0.28	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90 Call	1,669.02000	1.66902	0.00000	1,763.97000	1.76397	1,669.020		6.53	0.46	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89 Put	834.51000	0.83451	0.00000	791.08000	0.79108	834.510		7.33	(0.25)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00	10.17406	94.37083	0.00000	10.12719	94.56968			6.34	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00	10.31903	91.96855	0.00000	10.26959	92.17077			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	9.94325	101.45828	0.00000	9.90818	101.64753			7.09	0.00	0.00	0	9,365.00
R2033	On 07/08/2025	Bond Future	0.00	10.03644	103.44596	0.00000	9.99969	103.63882			6.91	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00	10.14224	100.40499	0.00000	10.10371	100.60132			7.05	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00	10.26143	102.32907	0.00000	10.22098	102.52888			6.82	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00	10.40042	99.19071	0.00000	10.35792	99.39382			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	10.55307	91.66073	0.00000	10.49760	91.97225			7.96	0.00	144,823,953.40	1,580	79,480.00
R2035	On 08/05/2025	Bond Future	10.08 Call	332.33000	0.33233	0.00000	405.74000	0.40574	332.330		8.07	0.20	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44 Call	1,012.14000	1.01214	0.00000	1,162.22000	1.16222	1,012.140		8.57	0.43	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58 Call	1,406.37000	1.40637	0.00000	1,586.20000	1.58620	1,406.370		8.76	0.53	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95 Put	562.82000	0.56282	0.00000	495.03000	0.49503	562.820		9.27	(0.26)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01 Put	489.16000	0.48916	0.00000	429.21000	0.42921	489.160		9.35	(0.23)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46 Call	5,050.68000	5.05068	0.00000	5,340.94000	5.34094	5,050.680		9.93	0.91	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70 Put	82.35000	0.08235	0.00000	70.88000	0.07088	82.350		10.24	(0.05)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70 Put	2.06000	0.00206	0.00000	1.73000	0.00173	2.060		10.63	0.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35 Put	0.08000	0.00008	0.00000	0.07000	0.00007	0.080		10.63	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	10.65575	93.45657	0.00000	10.59794	93.77411			7.85	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	10.08 Call	750.26000	0.75026	0.00000	842.65000	0.84265	750.260		7.94	0.26	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58 Call	1,861.56000	1.86156	0.00000	2,024.23000	2.02423	1,861.560		8.50	0.48	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30 Put	906.00000	0.90600	0.00000	832.68000	0.83268	906.000		9.31	(0.26)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34 Put	858.08000	0.85808	0.00000	788.13000	0.78813	858.080		9.36	(0.25)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00	10.77251	90.76095	0.00000	10.71225	91.08437			8.10	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91 Call	758.88000	0.75888	0.00000	838.77000	0.83877	758.880		8.02	0.23	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08 Call	1,022.45000	1.02245	0.00000	1,120.47000	1.12047	1,022.450		8.18	0.28	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41 Call	1,683.70000	1.68370	0.00000	1,818.79000	1.81879	1,683.700		8.50	0.39	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58 Call	2,100.75000	2.10075	0.00000	2,254.88000	2.25488	2,100.750		8.67	0.45	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.95 Call	3,170.69000	3.17069	0.00000	3,363.64000	3.36364	3,170.690		9.06	0.57	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43 Put	1,393.81000	1.39381	0.00000	1,305.01000	1.30501	1,393.810		9.55	(0.30)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45 Put	1,366.18000	1.36618	0.00000	1,278.88000	1.27888	1,366.180		9.57	(0.29)	0.00	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	1,095.21	0.0000	1.09521	0.00000	1,023.07	1.02307	1,095.210	9.79	(0.24)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	824.19	0.0000	0.82419	0.00000	768.11	0.76811	824.190	10.08	(0.19)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		10.90319	0.0000	92.50092	0.00000	10.84026	92.83029		7.92	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		11.04368	0.0000	89.71870	0.00000	10.97800	90.05386		8.11	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.0000	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		10.99746	0.0000	86.13458	0.00000	10.93193	86.51227		8.91	0.00	203,277,608.80	2,360	62,690.00
R2037	On 08/05/2025	Bond Future	10.50	Call	323.82	0.0000	0.32382	0.00000	408.70	0.40870	323.820	8.91	0.19	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	1,381.90	0.0000	1.38190	0.00000	1,593.43	1.59343	1,381.900	9.63	0.51	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	504.77	0.0000	0.50477	0.00000	431.68	0.43168	504.770	10.30	(0.23)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,318.79	0.0000	8.31879	0.00000	8,691.68	8.69168	8,318.790	11.73	0.98	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,883.21	0.0000	11.88321	0.00000	12,260.65	12.26065	11,883.210	11.73	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,113.51	0.0000	12.11351	0.00000	12,491.00	12.49100	12,113.510	11.73	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.11279	0.0000	83.56116	0.00000	11.04464	83.94616		9.31	0.00	0.00	0	74,415.00
R2037	On 07/08/2025	Bond Future	10.34	Call	519.06	0.0000	0.51906	0.00000	603.02	0.60302	519.060	9.11	0.19	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	751.43	0.0000	0.75143	0.00000	860.00	0.86000	751.430	9.31	0.26	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	836.30	0.0000	0.83630	0.00000	952.97	0.95297	836.300	9.38	0.28	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,003.82	0.0000	1.00382	0.00000	1,135.38	1.13538	1,003.820	9.50	0.31	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,864.56	0.0000	1.86456	0.00000	2,056.50	2.05650	1,864.560	9.98	0.47	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,307.42	0.0000	2.30742	0.00000	2,125.66	2.12566	2,307.420	10.08	(0.50)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,510.04	0.0000	1.51004	0.00000	1,379.76	1.37976	1,510.040	10.55	(0.37)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	902.72	0.0000	0.90272	0.00000	818.29	0.81829	902.720	11.08	(0.24)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	890.91	0.0000	0.89091	0.00000	807.44	0.80744	890.910	11.09	(0.24)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	565.87	0.0000	0.56587	0.00000	510.08	0.51008	565.870	11.53	(0.16)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.22930	0.0000	85.17911	0.00000	11.15852	85.57129		9.22	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	991.42	0.0000	0.99142	0.00000	1,105.56	1.10556	991.420	8.95	0.27	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,069.81	0.0000	2.06981	0.00000	2,252.03	2.25203	2,069.810	9.49	0.44	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,102.09	0.0000	1.10209	0.00000	1,016.72	1.01672	1,102.090	10.84	(0.24)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.35804	0.0000	82.55309	0.00000	11.28439	82.95260		9.56	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,483.42	0.0000	1.48342	0.00000	1,618.94	1.61894	1,483.420	9.47	0.32	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	2,011.48	0.0000	2.01148	0.00000	2,176.06	2.17606	2,011.480	9.71	0.39	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,209.02	0.0000	3.20902	0.00000	3,025.96	3.02596	3,209.020	10.18	(0.48)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,167.37	0.0000	2.16737	0.00000	2,033.29	2.03329	2,167.370	10.71	(0.36)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,558.23	0.0000	1.55823	0.00000	1,456.67	1.45667	1,558.230	11.14	(0.27)	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00		11.50629	0.0000	84.08890	0.00000	11.42963	84.49552		9.43	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.0000	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		11.00593	0.0000	100.36120	0.00000	10.95069	100.73557		9.21	0.00	0.00	0	9,052.00
R2038	On 07/08/2025	Bond Future	0.00		11.11749	0.0000	102.32740	0.00000	11.06005	102.70902		9.16	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.23941	0.0000	98.82326	0.00000	11.17967	99.21191		9.56	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,243.74	0.0000	2.24374	0.00000	2,419.24	2.41924	2,243.740	9.27	0.43	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,035.11	0.0000	1.03511	0.00000	964.01	0.96401	1,035.110	10.86	(0.20)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.37179	0.0000	100.71672	0.00000	11.30960	101.11253		9.45	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.51920	0.0000	97.10619	0.00000	11.45441	97.50903		9.83	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00000	0.0000	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	0.0000	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		11.30359	0.0000	86.16577	0.00000	11.24328	86.54174		9.70	0.00	9,478,234.70	110	30,578.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,353.22	0.0000	8.35322	0.00000	8,722.09	8.72209	8,353.220	12.77	0.97	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	11,785.9400		11.78594	0.00000	12,161.30000	12.16130	11,785.940	12.77	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,128.6700		12.12867	0.00000	12,504.18000	12.50418	12,128.670	12.77	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.42040		83.34227	0.00000	11.35778	83.72550		10.18	0.00	0.00	0	33,389.00
R2040	On 06/11/2025	Bond Future	0.00		11.53765		84.95587	0.00000	11.47271	85.34635		10.10	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.66625		82.07495	0.00000	11.59881	82.47265		10.54	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		11.81221		83.60138	0.00000	11.74215	84.00614		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		11.43557		81.88045	0.00000	11.35989	82.36547		10.54	0.00	0.00	0	72,918.00
R2044	On 08/05/2025	Bond Future	10.85	Call	254.93000		0.25493	0.00000	340.27000	0.34027	254.930	10.30	0.14	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	336.71000		0.33671	0.00000	440.87000	0.44087	336.710	10.41	0.18	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	1,258.40000		1.25840	0.00000	1,501.87000	1.50187	1,258.400	11.14	0.45	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	985.73000		0.98573	0.00000	834.75000	0.83475	985.730	11.66	(0.36)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	775.89000		0.77589	0.00000	652.15000	0.65215	775.890	11.85	(0.30)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	167.13000		0.16713	0.00000	135.83000	0.13583	167.130	12.91	(0.08)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.54761		79.09831	0.00000	11.46914	79.59272		11.09	0.00	0.00	0	16.00
R2044	On 07/08/2025	Bond Future	10.63	Call	396.99000		0.39699	0.00000	479.25000	0.47925	396.990	10.55	0.15	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	1,686.52000		1.68652	0.00000	1,905.34000	1.90534	1,686.520	11.56	0.41	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,700.98000		1.70098	0.00000	1,533.32000	1.53332	1,700.980	12.46	(0.37)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		11.65954		80.62971	0.00000	11.57828	81.13346		11.02	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.78171		77.79102	0.00000	11.69741	78.30431		11.52	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		11.91932		79.23756	0.00000	11.83185	79.76008		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		11.36142		80.59603	0.00000	11.28058	81.13549		11.08	0.00	200,522,922.64	2,488	267,991.00
R2048	On 07/08/2025	Bond Future	0.00		11.46079		82.17510	0.00000	11.37709	82.72506		11.07	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.56958		79.32427	0.00000	11.48289	79.88471		11.59	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.68813		80.84472	0.00000	11.59822	81.41567		11.51	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		11.81174		77.90813	0.00000	11.71854	78.48947		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		11.33322		103.79261	0.00000	11.25750	104.44777		11.35	0.00	0.00	0	22,700.00
R2053	On 07/08/2025	Bond Future	0.00		11.43299		105.82600	0.00000	11.35454	106.49391		11.33	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.54046		102.01118	0.00000	11.45914	102.69170		11.89	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.65549		103.96557	0.00000	11.57113	104.65886		11.79	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		11.78143		100.03815	0.00000	11.69384	100.74401		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		10.77230		72.14071	0.00000	10.71702	72.42070		9.60	0.00	40,254,516.18	558	28,157.00
R209	On 07/08/2025	Bond Future	0.00		10.87122		73.55402	0.00000	10.81389	73.83943		9.57	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		10.97970		71.82594	0.00000	10.92022	72.11666		9.90	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.09798		73.20264	0.00000	11.03623	73.49871		9.80	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.23012		71.41467	0.00000	11.16596	71.71601		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		246.69192		246.69192	0.00000	246.70989	246.70989		0.00	0.00	0.00	0	3,395.00
R210	On 07/08/2025	Bond Future	0.00		251.58498		251.58498	0.00000	251.60295	251.60295		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 06/11/2025		Bond Future	0.00	253.10840	253.10840	0.00000	253.12765	253.12765	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026		Bond Future	0.00	258.02152	258.02152	0.00000	258.04040	258.04040	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026		Bond Future	0.00	259.41712	259.41712	0.00000	259.43708	259.43708	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	9.52041	90.35200	0.00000	9.48502	90.49639	5.55	0.00	0.00	0	101,792.00
R213	On 07/08/2025		Bond Future	0.00	9.60457	92.12220	0.00000	9.56721	92.26934	5.34	0.00	0.00	0	17.00
R213	On 06/11/2025		Bond Future	0.00	9.70831	90.35284	0.00000	9.66882	90.50262	5.29	0.00	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	9.83071	92.08547	0.00000	9.78885	92.23784	5.01	0.00	0.00	0	0.00
R213	On 07/05/2026		Bond Future	0.00	9.97041	90.24859	0.00000	9.92600	90.40349	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	11.19975	66.82443	0.00000	11.12918	67.20573	10.67	0.00	2,138,381.76	32	16,337.00
R214	On 07/08/2025		Bond Future	0.00	11.29647	68.13368	0.00000	11.22350	68.52240	10.65	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.40302	66.15335	0.00000	11.32757	66.54937	11.09	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.51932	67.42156	0.00000	11.44120	67.82498	11.01	0.00	0.00	0	0.00
R214	On 07/05/2026		Bond Future	0.00	11.64114	65.37777	0.00000	11.56029	65.78855	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 :											882,199,388.56		8,410	1,468,295.00
Grand Total:											882,199,388.56		8,410	1,468,295.00