

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/03/2025

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		1,093.24300		1,093.24300	0.00000	1,094.93000	1,094.93000		0.00		0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,114.60700		1,114.60700	0.00000	1,116.32600	1,116.32600		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,136.09600		1,136.09600	0.00000	1,137.84500	1,137.84500		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,158.01100		1,158.01100	0.00000	1,159.79100	1,159.79100		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,180.01800		1,180.01800	0.00000	1,181.82800	1,181.82800		0.00		0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,297.56900		1,297.56900	0.00000	1,301.39300	1,301.39300		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,322.92600		1,322.92600	0.00000	1,326.82400	1,326.82400		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,348.43000		1,348.43000	0.00000	1,352.40000	1,352.40000		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,374.44200		1,374.44200	0.00000	1,378.48500	1,378.48500		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,400.56100		1,400.56100	0.00000	1,404.67700	1,404.67700		0.00		0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,112.76600		1,112.76600	0.00000	1,116.33900	1,116.33900		0.00		0.00	0	94.00
ALBI	On 07/08/2025	Index Future	0.00		1,134.51200		1,134.51200	0.00000	1,138.15300	1,138.15300		0.00		0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,156.38400		1,156.38400	0.00000	1,160.09200	1,160.09200		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,178.69100		1,178.69100	0.00000	1,182.46800	1,182.46800		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,201.09000		1,201.09000	0.00000	1,204.93600	1,204.93600		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		11.41537		80.47017	0.00000	11.37601	80.64949		0.00		0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.56060		82.06229	0.00000	11.51945	82.24508		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.72547		79.86637	0.00000	11.68243	80.05247		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.90648		81.42306	0.00000	11.86137	81.61259		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		12.09999		79.18741	0.00000	12.05270	79.38034		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		12.15313		74.41635	0.00000	12.08328	74.81105		0.00		0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.28651		75.88863	0.00000	12.21400	76.29109		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.43254		73.10284	0.00000	12.35718	73.51293		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.58446		74.52663	0.00000	12.50614	74.94453		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.75016		71.68954	0.00000	12.66864	72.11523		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		1,096.51900		1,096.51900	0.00000	1,099.94700	1,099.94700		0.00		0.00	0	634.00
GOVI	On 07/08/2025	GOVI	0.00		1,117.94700		1,117.94700	0.00000	1,121.44200	1,121.44200		0.00		0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,139.50000		1,139.50000	0.00000	1,143.05900	1,143.05900		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,161.48100		1,161.48100	0.00000	1,165.10600	1,165.10600		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,183.55300		1,183.55300	0.00000	1,187.24400	1,187.24400		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		136.79806		136.79806	0.00000	136.80735	136.80735		0.00		0.00	0	5,933.00
I2029	On 07/08/2025	Bond Future	0.00		139.50463		139.50463	0.00000	139.51402	139.51402		0.00		0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.78555		140.78555	0.00000	140.79480	140.79480		0.00		0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		143.53185		143.53185	0.00000	143.54091	143.54091		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.81794		144.81794	0.00000	144.82648	144.82648		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	ContractsTraded	Open Interest	
I2031	On 31/01/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025		Bond Future	0.00	128.94995	128.94995	0.00000	129.14117	129.14117		0.00	0.00	0.00	0	9,939.00
I2033	On 07/08/2025		Bond Future	0.00	131.50117	131.50117	0.00000	131.69613	131.69613		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	132.52661	132.52661	0.00000	132.72495	132.72495		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.11179	135.11179	0.00000	135.31364	135.31364		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026		Bond Future	0.00	136.13351	136.13351	0.00000	136.33871	136.33871		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025		Bond Future	0.00	139.45832	139.45832	0.00000	139.90832	139.90832		0.00	0.00	0.00	0	2,918.00
I2038	On 07/08/2025		Bond Future	0.00	140.08458	140.08458	0.00000	140.54349	140.54349		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	142.81658	142.81658	0.00000	143.28408	143.28408		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	143.42504	143.42504	0.00000	143.90094	143.90094		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026		Bond Future	0.00	146.17808	146.17808	0.00000	146.66278	146.66278		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025		Bond Future	0.00	119.76420	119.76420	0.00000	120.21741	120.21741		0.00	0.00	0.00	0	19,602.00
I2046	On 07/08/2025		Bond Future	0.00	122.13376	122.13376	0.00000	122.59584	122.59584		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	122.25282	122.25282	0.00000	122.72373	122.72373		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	124.63707	124.63707	0.00000	125.11682	125.11682		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026		Bond Future	0.00	124.71915	124.71915	0.00000	125.20746	125.20746		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025		Bond Future	0.00	120.46993	120.46993	0.00000	121.37808	121.37808		0.00	0.00	0.00	0	16,080.00
I2050	On 07/08/2025		Bond Future	0.00	120.47702	120.47702	0.00000	121.40321	121.40321		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	122.82653	122.82653	0.00000	123.77051	123.77051		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	122.79692	122.79692	0.00000	123.75916	123.75916		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026		Bond Future	0.00	125.15369	125.15369	0.00000	126.13400	126.13400		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025		Index Future	0.00	378.22900	378.22900	0.00000	379.21400	379.21400		0.00	0.00	0.00	0	893.00
IGOV	On 07/08/2025		Index Future	0.00	385.71300	385.71300	0.00000	386.71700	386.71700		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	393.24000	393.24000	0.00000	394.26200	394.26200		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	400.91400	400.91400	0.00000	401.95600	401.95600		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026		Index Future	0.00	408.62000	408.62000	0.00000	409.68100	409.68100		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025		Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	8.36700		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	8.32556	107.31583	0.00000	8.28843	107.37192	1.08	0.00	13,199,847.09	123	156,056.00	
R186	On 07/08/2025		Bond Future	0.00	8.40681	104.10413	0.00000	8.36235	104.16125	1.13	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,113.02000	1.11302	0.00000	1,162.90000	1.16290	1,113.020	1.58	0.85	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	13.21000	0.01321	0.00000	11.97000	0.01197	13.210	1.95	(0.03)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.54731	106.10923	0.00000	8.49245	106.16713	1.03	0.00	0.00	0	447.00	
R186	On 05/02/2026		Bond Future	0.00	8.77711	102.84614	0.00000	8.70573	102.90490	0.91	0.00	0.00	0	0.00	
R186	On 07/05/2026		Bond Future	0.00	9.26072	104.79451	0.00000	9.15914	104.85407	0.70	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	270.27391	270.27391	0.00000	270.28720	270.28720	0.00	0.00	0.00	0	2,157.00	
R202	On 07/08/2025		Bond Future	0.00	270.36685	270.36685	0.00000	270.38024	270.38024	0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	275.64006	275.64006	0.00000	275.65279	275.65279	0.00	0.00	0.00	0	0.00	
R202	On 05/02/2026		Bond Future	0.00	275.65453	275.65453	0.00000	275.66752	275.66752	0.00	0.00	0.00	0	0.00	
R202	On 07/05/2026		Bond Future	0.00	280.94600	280.94600	0.00000	280.95855	280.95855	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	9.17942	97.79644	0.00000	9.14940	97.90638	4.43	0.00	296,127,620.32	3,028	63,442.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	90.20000	0.09020	0.00000	107.95000	0.10795	90.200	4.55	0.12	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	111.19000	0.11119	0.00000	131.85000	0.13185	111.190	4.58	0.14	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	311.15000	0.31115	0.00000	352.56000	0.35256	311.150	4.76	0.30	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	670.77000	0.67077	0.00000	735.15000	0.73515	670.770	4.94	0.50	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	750.31000	0.75031	0.00000	818.45000	0.81845	750.310	4.98	0.54	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,295.33000	1.29533	0.00000	1,381.76000	1.38176	1,295.330	5.16	0.72	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	234.98000	0.23498	0.00000	216.87000	0.21687	234.980	5.23	(0.23)	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	48.37000	0.04837	0.00000	44.59000	0.04459	48.370	5.60	(0.06)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,043.18000	4.04318	0.00000	4,152.13000	4.15213	4,043.180	5.86	0.98	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,338.84000	5.33884	0.00000	5,448.64000	5.44864	5,338.840	6.01	1.00	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	0.00000	0.00000	0.00000	0.00000	0.00000	6.01	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	6.01	0.00	0.00	0	2,280.00	
R2030	On 07/08/2025		Bond Future	0.00	9.26928	95.69711	0.00000	9.23721	95.80912	4.33	0.00	0.00	0	47,453.00	
R2030	On 07/08/2025		Bond Future	8.72 Call	345.44000	0.34544	0.00000	375.24000	0.37524	345.440	4.44	0.23	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.22 Call	1,015.46000	1.01546	0.00000	1,074.29000	1.07429	1,015.460	4.73	0.48	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.81 Put	471.44000	0.47144	0.00000	446.64000	0.44664	471.440	5.12	(0.26)	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,256.91000	4.25691	0.00000	4,360.64000	4.36064	4,256.910	5.56	0.91	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	1.05000	0.00105	0.00000	0.97000	0.00097	1.050	5.57	0.00	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.36700	97.54001	0.00000	9.33276	97.65391	4.10	0.00	0.00	0	0.00	
R2030	On 06/11/2025		Bond Future	8.72 Call	494.06000	0.49406	0.00000	526.43000	0.52643	494.060	4.21	0.26	0.00	0	300.00
R2030	On 06/11/2025		Bond Future	9.22 Call	1,153.65000	1.15365	0.00000	1,208.80000	1.20880	1,153.650	4.51	0.45	0.00	0	300.00
R2030	On 06/11/2025		Bond Future	10.08 Put	633.36000	0.63336	0.00000	606.57000	0.60657	633.360	5.04	(0.26)	0.00	0	300.00
R2030	On 05/02/2026		Bond Future	0.00	9.47973	95.41121	0.00000	9.44299	95.52705	4.01	0.00	0.00	0	0.00	
R2030	On 07/05/2026		Bond Future	0.00	9.62729	97.21869	0.00000	9.58772	97.33644	3.78	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	100.00000	0.00000		0.00	0.00	0	0.00	
R2032	On 08/05/2025			Bond Future	0.00	9.95937	92.57993	0.00000	9.90923	92.81270	6.81	0.00	1,666,438.74	18	127,449.00	
R2032	On 08/05/2025			Bond Future	9.40 Call	82.18000	0.08218	0.00000	110.20000	0.11020	82.180	6.04	0.09	0.00	0	300.00
R2032	On 08/05/2025			Bond Future	9.42 Call	93.53000	0.09353	0.00000	124.34000	0.12434	93.530	6.08	0.10	0.00	0	800.00
R2032	On 08/05/2025			Bond Future	9.90 Call	784.27000	0.78427	0.00000	905.73000	0.90573	784.270	7.13	0.46	0.00	0	300.00
R2032	On 08/05/2025			Bond Future	9.92 Call	831.99000	0.83199	0.00000	957.27000	0.95727	831.990	7.17	0.47	0.00	0	800.00
R2032	On 08/05/2025			Bond Future	10.28 Put	436.85000	0.43685	0.00000	385.36000	0.38536	436.850	7.91	(0.28)	0.00	0	300.00
R2032	On 08/05/2025			Bond Future	10.97 Put	70.67000	0.07067	0.00000	62.06000	0.06206	70.670	9.18	(0.06)	0.00	0	800.00
R2032	On 07/08/2025			Bond Future	0.00	10.06036	94.38901	0.00000	10.00768	94.62621	6.60	0.00	0.00	0	0.00	
R2032	On 07/08/2025			Bond Future	9.40 Call	423.64000	0.42364	0.00000	479.92000	0.47992	423.640	6.31	0.21	0.00	0	300.00
R2032	On 07/08/2025			Bond Future	9.90 Call	1,167.91000	1.16791	0.00000	1,278.73000	1.27873	1,167.910	6.54	0.43	0.00	0	300.00
R2032	On 07/08/2025			Bond Future	10.59 Put	697.58000	0.69758	0.00000	639.96000	0.63996	697.580	7.09	(0.27)	0.00	0	300.00
R2032	On 06/11/2025			Bond Future	0.00	10.17697	92.04571	0.00000	10.12155	92.28725	6.66	0.00	0.00	0	0.00	
R2032	On 06/11/2025			Bond Future	9.40 Call	623.32000	0.62332	0.00000	685.85000	0.68585	623.320	6.34	0.24	0.00	0	300.00
R2032	On 06/11/2025			Bond Future	9.90 Call	1,370.44000	1.37044	0.00000	1,476.06000	1.47606	1,370.440	6.59	0.41	0.00	0	300.00
R2032	On 06/11/2025			Bond Future	10.89 Put	921.97000	0.92197	0.00000	861.82000	0.86182	921.970	7.39	(0.27)	0.00	0	300.00
R2032	On 05/02/2026			Bond Future	0.00	10.30480	93.81901	0.00000	10.24641	94.06494	6.38	0.00	0.00	0	0.00	
R2032	On 07/05/2026			Bond Future	0.00	10.44986	91.43611	0.00000	10.38822	91.68648	6.41	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	0.00	
R2033	On 08/05/2025			Bond Future	0.00	10.00771	101.11165	0.00000	9.96783	101.32592	7.08	0.00	3,640,019.40	36	9,365.00	
R2033	On 07/08/2025			Bond Future	0.00	10.10500	103.08744	0.00000	10.06320	103.30582	6.89	0.00	0.00	0	0.00	
R2033	On 06/11/2025			Bond Future	0.00	10.21633	100.02888	0.00000	10.17250	100.25115	7.04	0.00	0.00	0	0.00	
R2033	On 05/02/2026			Bond Future	0.00	10.33729	101.95575	0.00000	10.29126	102.18205	6.81	0.00	0.00	0	0.00	
R2033	On 07/05/2026			Bond Future	0.00	10.47348	98.84281	0.00000	10.42508	99.07310	6.90	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	0.00	
R2035	On 08/05/2025			Bond Future	0.00	10.74978	90.56764	0.00000	10.69992	90.84300	8.04	0.00	0.00	0	80,331.00	
R2035	On 08/05/2025			Bond Future	10.08 Call	86.23000	0.08623	0.00000	114.15000	0.11415	86.230	8.17	0.08	0.00	0	300.00
R2035	On 08/05/2025			Bond Future	10.44 Call	448.19000	0.44819	0.00000	538.39000	0.53839	448.190	8.72	0.27	0.00	0	150.00
R2035	On 08/05/2025			Bond Future	10.58 Call	717.02000	0.71702	0.00000	837.86000	0.83786	717.020	8.93	0.38	0.00	0	300.00
R2035	On 08/05/2025			Bond Future	10.95 Put	715.16000	0.71516	0.00000	635.50000	0.63550	715.160	9.49	(0.35)	0.00	0	150.00
R2035	On 08/05/2025			Bond Future	11.01 Put	614.18000	0.61418	0.00000	544.28000	0.54428	614.180	9.57	(0.31)	0.00	0	300.00
R2035	On 08/05/2025			Bond Future	11.46 Call	3,972.37000	3.97237	0.00000	4,225.86000	4.22586	3,972.370	10.20	0.89	0.00	0	400.00
R2035	On 08/05/2025			Bond Future	11.70 Put	81.15000	0.08115	0.00000	70.58000	0.07058	81.150	10.53	(0.06)	0.00	0	150.00
R2035	On 08/05/2025			Bond Future	12.70 Put	1.02000	0.00102	0.00000	0.88000	0.00088	1.020	10.94	0.00	0.00	0	400.00
R2035	On 08/05/2025			Bond Future	13.35 Put	0.02000	0.00002	0.00000	0.02000	0.00002	0.020	10.94	0.00	0.00	0	400.00
R2035	On 07/08/2025			Bond Future	0.00	10.86172	92.33739	0.00000	10.80974	92.61805	7.90	0.00	0.00	0	0.00	
R2035	On 07/08/2025			Bond Future	10.08 Call	382.88000	0.38288	0.00000	437.00000	0.43700	382.880	7.72	0.17	0.00	0	300.00
R2035	On 07/08/2025			Bond Future	10.58 Call	1,202.47000	1.20247	0.00000	1,319.39000	1.31939	1,202.470	8.28	0.38	0.00	0	300.00
R2035	On 07/08/2025			Bond Future	11.30 Put	1,069.17000	1.06917	0.00000	990.41000	0.99041	1,069.170	9.14	(0.31)	0.00	0	8,500.00
R2035	On 07/08/2025			Bond Future	11.34 Put	1,010.26000	1.01026	0.00000	935.19000	0.93519	1,010.260	9.18	(0.30)	0.00	0	300.00
R2035	On 06/11/2025			Bond Future	0.00	10.98927	89.61045	0.00000	10.93508	89.89620	8.18	0.00	0.00	0	0.00	
R2035	On 06/11/2025			Bond Future	9.91 Call	446.96000	0.44696	0.00000	496.97000	0.49697	446.960	7.88	0.16	0.00	0	2,000.00
R2035	On 06/11/2025			Bond Future	10.08 Call	634.59000	0.63459	0.00000	699.10000	0.69910	634.590	8.02	0.21	0.00	0	300.00
R2035	On 06/11/2025			Bond Future	10.41 Call	1,145.22000	1.14522	0.00000	1,241.76000	1.24176	1,145.220	8.35	0.31	0.00	0	2,000.00
R2035	On 06/11/2025			Bond Future	10.58 Call	1,487.17000	1.48717	0.00000	1,601.18000	1.60118	1,487.170	8.52	0.37	0.00	0	300.00
R2035	On 06/11/2025			Bond Future	10.95 Call	2,408.38000	2.40838	0.00000	2,559.65000	2.55965	2,408.380	8.92	0.50	0.00	0	250.00
R2035	On 06/11/2025			Bond Future	11.43 Put	1,634.94000	1.63494	0.00000	1,542.44000	1.54244	1,634.940	9.43	(0.35)	0.00	0	2,000.00
R2035	On 06/11/2025			Bond Future	11.45 Put	1,602.30000	1.60230	0.00000	1,511.34000	1.51134	1,602.300	9.45	(0.34)	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	1,280.67	0.0000	1.28067	0.00000	1,205.41	1.20541	1,280.67	9.68	(0.29)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	958.36	0.0000	0.95836	0.00000	899.92	0.89992	958.36	9.98	(0.23)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		11.12811	91.33695	0.00000	11.07149	91.62803			8.02	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		11.27301	88.56160	0.00000	11.21389	88.85795			8.20	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.21179	84.91573	0.00000	11.15703	85.22476			9.00	0.00	0.00	0	63,074.00
R2037	On 08/05/2025	Bond Future	10.50	Call	62.21	0.06221	0.00000	86.41	0.08641	62.21	8.64	0.06	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	608.92	0.60892	0.00000	731.79	0.73179	608.92	9.36	0.34	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	608.81	0.60881	0.00000	528.95	0.52895	608.81	10.05	(0.31)	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,090.30	7.09030	0.00000	7,396.51	7.39651	7,090.30	11.59	0.99	0.00	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	10,663.59	10.66359	0.00000	10,972.54	10.97254	10,663.59	11.87	1.00	0.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	10,894.03	10.89403	0.00000	11,203.00	11.20300	10,894.03	11.87	1.00	0.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.33660	82.31406	0.00000	11.27962	82.62907			9.34	0.00	0.00	0	74,658.00
R2037	On 07/08/2025	Bond Future	10.34	Call	224.45	0.22445	0.00000	264.00	0.26400	224.45	8.81	0.11	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	360.83	0.36083	0.00000	417.21	0.41721	360.83	9.00	0.16	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	414.56	0.41456	0.00000	476.90	0.47690	414.56	9.07	0.17	0.00	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	524.79	0.52479	0.00000	598.50	0.59850	524.79	9.19	0.21	0.00	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,154.96	1.15496	0.00000	1,279.47	1.27947	1,154.96	9.68	0.36	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,803.20	2.80320	0.00000	2,622.97	2.62297	2,803.20	9.78	(0.61)	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,824.54	1.82454	0.00000	1,693.44	1.69344	1,824.54	10.27	(0.45)	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,075.07	1.07507	0.00000	990.15	0.99015	1,075.07	10.84	(0.30)	0.00	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,060.33	1.06033	0.00000	976.40	0.97640	1,060.33	10.85	(0.30)	0.00	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	658.59	0.65859	0.00000	603.23	0.60323	658.59	11.31	(0.20)	0.00	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.46362	83.89898	0.00000	11.40442	84.21978			9.30	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	634.55	0.63455	0.00000	704.26	0.70426	634.55	9.03	0.20	0.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,486.50	1.48650	0.00000	1,610.18	1.61018	1,486.50	9.60	0.36	0.00	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,375.07	1.37507	0.00000	1,290.15	1.29015	1,375.07	11.00	(0.29)	0.00	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.60054	81.25644	0.00000	11.53891	81.58327			9.66	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,009.73	1.00973	0.00000	1,097.43	1.09743	1,009.73	9.35	0.25	0.00	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,429.64	1.42964	0.00000	1,540.62	1.54062	1,429.64	9.57	0.32	0.00	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,740.10	3.74010	0.00000	3,568.50	3.56850	3,740.10	10.03	(0.55)	0.00	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,535.03	2.53503	0.00000	2,407.55	2.40755	2,535.03	10.58	(0.41)	0.00	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,825.29	1.82529	0.00000	1,728.06	1.72806	1,825.29	11.03	(0.32)	0.00	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00		11.75384	82.79468	0.00000	11.68967	83.12743			9.52	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.22434	98.90101	0.00000	11.18486	99.16261			9.25	0.00	2,472,525.25	25	9,602.00
R2038	On 07/08/2025	Bond Future	0.00		11.34549	100.83367	0.00000	11.30442	101.10028			9.13	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.47849	97.29013	0.00000	11.43575	97.56162			9.59	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,549.16	1.54916	0.00000	1,649.36	1.64936	1,549.16	9.29	0.34	0.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,294.75	1.29475	0.00000	1,234.41	1.23441	1,294.75	10.94	(0.25)	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.61937	99.16396	0.00000	11.57486	99.44043			9.48	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.77222	95.55616	0.00000	11.72584	95.83756			9.86	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		11.63971	84.11595	0.00000	11.55955	84.59789			9.80	0.00	12,617,392.50	150	31,752.00
R2040	On 08/05/2025	Bond Future	12.75	Call	6,310.63	6.31063	0.00000	6,780.03	6.78003	6,310.63	12.56	0.96	0.00	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	9,735.91000	9.73591	0.00000	10,216.97000	10.21697	9,735.910	12.94	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	10,078.57000	10.07857	0.00000	10,559.88000	10.55988	10,078.570	12.94	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.77040	81.24803	0.00000	11.68708			10.22	0.00	0.00	0	37,122.00
R2040	On 06/11/2025	Bond Future	0.00		11.90250	82.81229	0.00000	11.81602			10.21	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.04422	79.89819	0.00000	11.95430			10.66	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		12.20069	81.41029	0.00000	12.10716			10.52	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		11.80281	79.59278	0.00000	11.74303			10.64	0.00	233,206,845.40	2,930	72,385.00
R2044	On 08/05/2025	Bond Future	10.85	Call	15.99000	0.01599	0.00000	24.76000	0.02476	15.990	9.99	0.02	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	26.60000	0.02660	0.00000	39.89000	0.03989	26.600	10.10	0.03	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	287.42000	0.28742	0.00000	369.25000	0.36925	287.420	10.81	0.18	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,781.72000	1.78172	0.00000	1,581.39000	1.58139	1,781.720	11.34	(0.61)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	1,407.76000	1.40776	0.00000	1,238.96000	1.23896	1,407.760	11.53	(0.52)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	271.38000	0.27138	0.00000	229.92000	0.22992	271.380	12.64	(0.15)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.92944	76.76182	0.00000	11.86737			11.11	0.00	0.00	0	16.00
R2044	On 07/08/2025	Bond Future	10.63	Call	97.12000	0.09712	0.00000	119.30000	0.11930	97.120	10.23	0.05	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	726.22000	0.72622	0.00000	827.25000	0.82725	726.220	11.19	0.24	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	2,509.94000	2.50994	0.00000	2,330.14000	2.33014	2,509.940	12.12	(0.52)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		12.05684	78.23965	0.00000	11.99249			11.11	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		12.19300	75.36269	0.00000	12.12617			11.63	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.34230	76.78877	0.00000	12.27287			11.49	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		11.74603	78.11297	0.00000	11.67088			11.14	0.00	13,982,221.63	179	267,814.00
R2048	On 07/08/2025	Bond Future	0.00		11.86007	79.63936	0.00000	11.78214			11.05	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.98500	76.73113	0.00000	11.90416			11.65	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		12.11834	78.20930	0.00000	12.03437			11.56	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.25413	75.24808	0.00000	12.16695			12.07	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		11.70107	100.71340	0.00000	11.63610			11.37	0.00	0.00	0	22,706.00
R2053	On 07/08/2025	Bond Future	0.00		11.81515	102.68138	0.00000	11.74772			11.26	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.93853	98.79510	0.00000	11.86852			11.90	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.06774	100.69780	0.00000	11.99499			11.80	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.20587	96.74164	0.00000	12.13022			12.34	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		10.97786	71.11223	0.00000	10.93829			9.65	0.00	4,266,733.80	60	22,581.00
R209	On 07/08/2025	Bond Future	0.00		11.08524	72.50181	0.00000	11.04419			9.55	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.20354	70.74576	0.00000	11.16094			9.94	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.32911	72.10875	0.00000	11.28488			9.84	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.46555	70.32317	0.00000	11.41959			10.12	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	93.75000	0.00000	6.25000			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		248.06130	248.06130	0.00000	248.00975			0.00	0.00	0.00	0	3,295.00
R210	On 07/08/2025	Bond Future	0.00		252.96925	252.96925	0.00000	252.91644			0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		254.47284	254.47284	0.00000	254.41852			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 05/02/2026	Bond Future	0.00	259.43635	259.43635	0.00000	259.38035	259.38035	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	260.91541	260.91541	0.00000	260.85691	260.85691	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	9.60916	89.99115	0.00000	9.55877	90.19581	5.64	0.00	137,236,503.75	1,525	103,543.00
R213	On 07/08/2025	Bond Future	0.00	9.69950	91.74964	0.00000	9.64629	91.95823	5.40	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.81136	89.96343	0.00000	9.75510	90.17577	5.33	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.93780	91.69711	0.00000	9.87811	91.91332	5.04	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	10.07602	89.88155	0.00000	10.01263	90.10163	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	11.55909	64.93291	0.00000	11.48905	65.29514	10.79	0.00	9,155,540.31	141	16,501.00
R214	On 07/08/2025	Bond Future	0.00	11.66894	66.20176	0.00000	11.59645	66.57101	10.70	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.78998	64.17709	0.00000	11.71495	64.55323	11.22	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.91917	65.41352	0.00000	11.84140	65.79676	11.13	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	12.05114	63.35274	0.00000	11.97058	63.74311	11.56	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 :										727,571,688.19		8,215	1,466,619.00
Grand Total:										727,571,688.19		8,215	1,466,619.00