

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/03/2025

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		1,203.42900	1,203.42900	0.00000	1,092.33400	1,092.33400		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,226.86600	1,226.86600	0.00000	1,113.60600	1,113.60600		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,250.50500	1,250.50500	0.00000	1,135.05400	1,135.05400		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,274.54700	1,274.54700	0.00000	1,156.86800	1,156.86800		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,298.72900	1,298.72900	0.00000	1,178.80800	1,178.80800		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,304.06800	1,304.06800	0.00000	1,296.62700	1,296.62700		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,329.46600	1,329.46600	0.00000	1,321.87700	1,321.87700		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,355.08100	1,355.08100	0.00000	1,347.33600	1,347.33600		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,381.13400	1,381.13400	0.00000	1,373.23000	1,373.23000		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,407.33800	1,407.33800	0.00000	1,399.27300	1,399.27300		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,119.21400	1,119.21400	0.00000	1,112.68100	1,112.68100		0.00	22,384,280.00	2	92.00
ALBI	On 07/08/2025	Index Future	0.00		1,141.01200	1,141.01200	0.00000	1,134.34900	1,134.34900		0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,162.99600	1,162.99600	0.00000	1,156.19600	1,156.19600		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,185.35600	1,185.35600	0.00000	1,178.41700	1,178.41700		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,207.84500	1,207.84500	0.00000	1,200.76500	1,200.76500		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		11.33025	80.85863	0.00000	11.41336	80.47931		0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.47276	82.45313	0.00000	11.55970	82.06629		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.63365	80.26407	0.00000	11.72474	79.86952		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.81135	81.82344	0.00000	11.90697	81.42100		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		12.00068	79.59328	0.00000	12.10111	79.18285		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		12.00711	75.24528	0.00000	12.13066	74.54296		0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.13580	76.72904	0.00000	12.26407	76.01281		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.27595	73.95905	0.00000	12.40936	73.22860		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.42253	75.39487	0.00000	12.56126	74.65003		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.58192	72.57246	0.00000	12.72642	71.81310		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		1,102.57800	1,102.57800	0.00000	1,096.35000	1,096.35000		0.00	0.00	0	634.00
GOVI	On 07/08/2025	GOVI	0.00		1,124.05200	1,124.05200	0.00000	1,117.70100	1,117.70100		0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,145.70900	1,145.70900	0.00000	1,139.22700	1,139.22700		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,167.73600	1,167.73600	0.00000	1,161.12100	1,161.12100		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,189.89200	1,189.89200	0.00000	1,183.14200	1,183.14200		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		136.52478	136.52478	0.00000	136.67886	136.67886		0.00	0.00	0	5,933.00
I2029	On 07/08/2025	Bond Future	0.00		139.21702	139.21702	0.00000	139.37403	139.37403		0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.49177	140.49177	0.00000	140.65139	140.65139		0.00	0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		143.22331	143.22331	0.00000	143.38572	143.38572		0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.50138	144.50138	0.00000	144.66632	144.66632		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	0.00	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	128.64733	128.64733	0.00000	128.69064	128.69064		0.00	0.00	0.00	0	9,939.00
I2033	On 07/08/2025		Bond Future	0.00	131.18423	131.18423	0.00000	131.22822	131.22822		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	132.20274	132.20274	0.00000	132.24721	132.24721		0.00	0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	134.77321	134.77321	0.00000	134.81825	134.81825		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026		Bond Future	0.00	135.78656	135.78656	0.00000	135.83188	135.83188		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	139.28652	139.28652	0.00000	139.65122	139.65122		0.00	0.00	0.00	0	2,918.00
I2038	On 07/08/2025		Bond Future	0.00	139.90112	139.90112	0.00000	140.27291	140.27291		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	142.62804	142.62804	0.00000	143.00675	143.00675		0.00	0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	143.22617	143.22617	0.00000	143.61155	143.61155		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026		Bond Future	0.00	145.97130	145.97130	0.00000	146.36366	146.36366		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	119.65282	119.65282	0.00000	118.76352	118.76352		0.00	0.00	0.00	0	19,602.00
I2046	On 07/08/2025		Bond Future	0.00	122.01225	122.01225	0.00000	121.10531	121.10531		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	122.12908	122.12908	0.00000	121.20400	121.20400		0.00	0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	124.50306	124.50306	0.00000	123.55974	123.55974		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026		Bond Future	0.00	124.58237	124.58237	0.00000	123.62031	123.62031		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	120.84844	120.84844	0.00000	121.04574	121.04574		0.00	0.00	0.00	0	16,080.00
I2050	On 07/08/2025		Bond Future	0.00	120.85549	120.85549	0.00000	121.05676	121.05676		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	123.21126	123.21126	0.00000	123.41601	123.41601		0.00	0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	123.18374	123.18374	0.00000	123.39212	123.39212		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026		Bond Future	0.00	125.54451	125.54451	0.00000	125.75635	125.75635		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	377.91300	377.91300	0.00000	377.87400	377.87400		0.00	0.00	0.00	0	893.00
IGOV	On 07/08/2025		Index Future	0.00	385.36600	385.36600	0.00000	385.32500	385.32500		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	392.88200	392.88200	0.00000	392.83700	392.83700		0.00	0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	400.52400	400.52400	0.00000	400.47600	400.47600		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026		Index Future	0.00	408.21100	408.21100	0.00000	408.15800	408.15800		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025		Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
JBAF	On 19/03/2025			Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	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	8.28471	107.37754	0.00000	8.36103	107.26230		1.07	0.00	0.00	0	156,329.00
R186	On 07/08/2025			Bond Future	0.00	8.36320	104.16016	0.00000	8.45473	104.04261		1.12	0.00	0.00	0	0.00
R186	On 07/08/2025			Bond Future	9.22 Call	1,142.19000	1.14219	0.00000	1,041.64000	1.04164	1,142.190	1.46	0.89	0.00	0	1,983.00
R186	On 07/08/2025			Bond Future	10.25 Put	7.60000	0.00760	0.00000	10.76000	0.01076	7.600	1.87	(0.02)	0.00	0	1,983.00
R186	On 06/11/2025			Bond Future	0.00	8.49412	106.16537	0.00000	8.60797	106.04526		1.03	0.00	0.00	0	447.00
R186	On 05/02/2026			Bond Future	0.00	8.71560	102.89677	0.00000	8.86472	102.77409		0.92	0.00	0.00	0	0.00
R186	On 07/05/2026			Bond Future	0.00	9.17762	104.84323	0.00000	9.39152	104.71792		0.71	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	271.10399	271.10399	0.00000	271.09781	271.09781		0.00	0.00	0.00	0	2,157.00
R202	On 07/08/2025			Bond Future	0.00	271.19602	271.19602	0.00000	271.18945	271.18945		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025			Bond Future	0.00	276.48269	276.48269	0.00000	276.47548	276.47548		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026			Bond Future	0.00	276.50093	276.50093	0.00000	276.49250	276.49250		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026			Bond Future	0.00	281.80080	281.80080	0.00000	281.79144	281.79144		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	9.11783	98.02216	0.00000	9.18570	97.77346		4.47	0.00	1,176,265.92	12	66,519.00
R2030	On 08/05/2025			Bond Future	8.68 Call	99.79000	0.09979	0.00000	80.63000	0.08063	99.790	4.61	0.14	0.00	0	800.00
R2030	On 08/05/2025			Bond Future	8.72 Call	123.69000	0.12369	0.00000	100.33000	0.10033	123.690	4.64	0.16	0.00	0	300.00
R2030	On 08/05/2025			Bond Future	8.95 Call	351.03000	0.35103	0.00000	292.51000	0.29251	351.030	4.83	0.35	0.00	0	1,320.00
R2030	On 08/05/2025			Bond Future	9.18 Call	753.73000	0.75373	0.00000	646.61000	0.64661	753.730	5.03	0.56	0.00	0	800.00
R2030	On 08/05/2025			Bond Future	9.22 Call	841.54000	0.84154	0.00000	725.51000	0.72551	841.540	5.06	0.60	0.00	0	300.00
R2030	On 08/05/2025			Bond Future	9.45 Call	1,433.18000	1.43318	0.00000	1,269.05000	1.26905	1,433.180	5.26	0.77	0.00	0	680.00
R2030	On 08/05/2025			Bond Future	9.54 Put	163.05000	0.16305	0.00000	231.60000	0.23160	163.050	5.33	(0.18)	0.00	0	300.00
R2030	On 08/05/2025			Bond Future	9.99 Put	27.61000	0.02761	0.00000	46.23000	0.04623	27.610	5.71	(0.04)	0.00	0	800.00
R2030	On 08/05/2025			Bond Future	10.31 Call	4,261.90000	4.26190	0.00000	4,019.23000	4.01923	4,261.900	5.97	0.99	0.00	0	1,640.00
R2030	On 08/05/2025			Bond Future	10.69 Call	5,563.23000	5.56323	0.00000	5,315.62000	5.31562	5,563.230	6.13	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		6.13	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		6.13	0.00	0.00	0	2,280.00
R2030	On 07/08/2025			Bond Future	0.00	9.20528	95.92080	0.00000	9.27785	95.66721		4.37	0.00	0.00	0	47,753.00
R2030	On 07/08/2025			Bond Future	8.72 Call	389.03000	0.38903	0.00000	336.78000	0.33678	389.030	4.48	0.26	0.00	0	300.00
R2030	On 07/08/2025			Bond Future	9.22 Call	1,111.00000	1.11100	0.00000	998.06000	0.99806	1,111.000	4.77	0.51	0.00	0	300.00
R2030	On 07/08/2025			Bond Future	9.81 Put	403.27000	0.40327	0.00000	476.44000	0.47644	403.270	5.16	(0.23)	0.00	0	300.00
R2030	On 07/08/2025			Bond Future	10.48 Call	4,454.16000	4.45416	0.00000	4,228.60000	4.22860	4,454.160	5.61	0.92	0.00	0	1,054.00
R2030	On 07/08/2025			Bond Future	12.12 Put	0.69000	0.00069	0.00000	1.06000	0.00106	0.690	5.62	0.00	0.00	0	1,054.00
R2030	On 06/11/2025			Bond Future	0.00	9.29877	97.76714	0.00000	9.37652	97.50838		4.15	0.00	0.00	0	0.00
R2030	On 06/11/2025			Bond Future	8.72 Call	521.10000	0.52110	0.00000	460.36000	0.46036	521.100	4.14	0.27	0.00	0	300.00
R2030	On 06/11/2025			Bond Future	9.22 Call	1,210.32000	1.21032	0.00000	1,100.21000	1.10021	1,210.320	4.41	0.48	0.00	0	300.00
R2030	On 06/11/2025			Bond Future	10.08 Put	536.58000	0.53658	0.00000	609.40000	0.60940	536.580	4.94	(0.24)	0.00	0	300.00
R2030	On 05/02/2026			Bond Future	0.00	9.40834	95.63646	0.00000	9.49203	95.37247		4.06	0.00	0.00	0	0.00
R2030	On 07/05/2026			Bond Future	0.00	9.55112	97.44551	0.00000	9.64157	97.17624		3.83	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	9.90747	92.82088	0.00000	9.99031	92.43667	6.41	0.00	0.00	0	127,449.00
R2032	On 08/05/2025			Bond Future	9.40 Call	121.51000	0.12151	0.00000	94.14000	0.09414	121.510	6.75	0.12	0.00	300.00
R2032	On 08/05/2025			Bond Future	9.42 Call	136.22000	0.13622	0.00000	105.97000	0.10597	136.220	6.79	0.13	0.00	800.00
R2032	On 08/05/2025			Bond Future	9.90 Call	912.81000	0.91281	0.00000	769.06000	0.76906	912.810	7.78	0.50	0.00	300.00
R2032	On 08/05/2025			Bond Future	9.92 Call	963.80000	0.96380	0.00000	814.29000	0.81429	963.800	7.82	0.52	0.00	800.00
R2032	On 08/05/2025			Bond Future	10.28 Put	375.46000	0.37546	0.00000	513.05000	0.51305	375.460	8.52	(0.24)	0.00	300.00
R2032	On 08/05/2025			Bond Future	10.97 Put	52.87000	0.05287	0.00000	85.88000	0.08588	52.870	9.69	(0.04)	0.00	800.00
R2032	On 07/08/2025			Bond Future	0.00	10.00717	94.62851	0.00000	10.09425	94.23682	6.20	0.00	0.00	0	0.00
R2032	On 07/08/2025			Bond Future	9.40 Call	452.11000	0.45211	0.00000	381.63000	0.38163	452.110	6.31	0.22	0.00	300.00
R2032	On 07/08/2025			Bond Future	9.90 Call	1,280.01000	1.28001	0.00000	1,126.03000	1.12603	1,280.010	6.71	0.46	0.00	300.00
R2032	On 07/08/2025			Bond Future	10.59 Put	646.61000	0.64661	0.00000	769.01000	0.76901	646.610	7.32	(0.26)	0.00	300.00
R2032	On 06/11/2025			Bond Future	0.00	10.12117	92.28891	0.00000	10.21293	91.88940	6.23	0.00	0.00	0	0.00
R2032	On 06/11/2025			Bond Future	9.40 Call	663.84000	0.66384	0.00000	578.32000	0.57832	663.840	6.34	0.25	0.00	300.00
R2032	On 06/11/2025			Bond Future	9.90 Call	1,484.36000	1.48436	0.00000	1,331.37000	1.33137	1,484.360	6.72	0.43	0.00	300.00
R2032	On 06/11/2025			Bond Future	10.89 Put	870.27000	0.87027	0.00000	990.93000	0.99093	870.270	7.55	(0.26)	0.00	300.00
R2032	On 05/02/2026			Bond Future	0.00	10.24736	94.06094	0.00000	10.34420	93.65353	5.96	0.00	0.00	0	0.00
R2032	On 07/05/2026			Bond Future	0.00	10.38980	91.68005	0.00000	10.49221	91.26460	5.96	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	9.97135	101.30698	0.00000	10.03876	100.94524	7.13	0.00	0.00	0	9,365.00
R2033	On 07/08/2025			Bond Future	0.00	10.06815	103.27993	0.00000	10.13885	102.91105	6.93	0.00	0.00	0	0.00
R2033	On 06/11/2025			Bond Future	0.00	10.17785	100.22399	0.00000	10.25213	99.84781	7.09	0.00	0.00	0	0.00
R2033	On 05/02/2026			Bond Future	0.00	10.29814	102.14819	0.00000	10.37630	101.76449	6.86	0.00	0.00	0	0.00
R2033	On 07/05/2026			Bond Future	0.00	10.43285	99.03608	0.00000	10.51521	98.64482	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	0.00
R2035	On 08/05/2025			Bond Future	0.00	10.65148	91.11163	0.00000	10.74432	90.59774	8.10	0.00	44,644,698.70	490	80,001.00
R2035	On 08/05/2025			Bond Future	10.08 Call	87.99000	0.08799	0.00000	62.97000	0.06297	87.990	7.83	0.08	0.00	300.00
R2035	On 08/05/2025			Bond Future	10.44 Call	509.86000	0.50986	0.00000	393.67000	0.39367	509.860	8.40	0.32	0.00	150.00
R2035	On 08/05/2025			Bond Future	10.58 Call	827.31000	0.82731	0.00000	656.67000	0.65667	827.310	8.63	0.44	0.00	300.00
R2035	On 08/05/2025			Bond Future	10.95 Put	444.62000	0.44462	0.00000	635.80000	0.63580	444.620	9.21	(0.27)	0.00	150.00
R2035	On 08/05/2025			Bond Future	11.01 Put	369.85000	0.36985	0.00000	539.34000	0.53934	369.850	9.30	(0.23)	0.00	300.00
R2035	On 08/05/2025			Bond Future	11.46 Call	4,424.52000	4.42452	0.00000	3,967.23000	3.96723	4,424.520	9.97	0.94	0.00	400.00
R2035	On 08/05/2025			Bond Future	11.70 Put	32.50000	0.03250	0.00000	60.55000	0.06055	32.500	10.31	(0.03)	0.00	150.00
R2035	On 08/05/2025			Bond Future	12.70 Put	0.26000	0.00026	0.00000	0.76000	0.00076	0.260	11.09	0.00	0.00	400.00
R2035	On 08/05/2025			Bond Future	13.35 Put	0.00000	0.00000	0.00000	0.01000	0.00001		11.09	0.00	0.00	400.00
R2035	On 07/08/2025			Bond Future	0.00	10.76033	92.88595	0.00000	10.85715	92.36202	7.96	0.00	0.00	0	0.00
R2035	On 07/08/2025			Bond Future	10.08 Call	465.62000	0.46562	0.00000	382.40000	0.38240	465.620	7.77	0.20	0.00	300.00
R2035	On 07/08/2025			Bond Future	10.58 Call	1,396.44000	1.39644	0.00000	1,205.39000	1.20539	1,396.440	8.35	0.43	0.00	300.00
R2035	On 07/08/2025			Bond Future	11.30 Put	881.69000	0.88169	0.00000	1,055.13000	1.05513	881.690	9.21	(0.27)	0.00	8,500.00
R2035	On 07/08/2025			Bond Future	11.34 Put	830.68000	0.83068	0.00000	996.79000	0.99679	830.680	9.25	(0.26)	0.00	300.00
R2035	On 06/11/2025			Bond Future	0.00	10.88361	90.16876	0.00000	10.98471	89.63445	8.25	0.00	0.00	0	0.00
R2035	On 06/11/2025			Bond Future	9.91 Call	532.65000	0.53265	0.00000	451.30000	0.45130	532.650	7.93	0.18	0.00	2,000.00
R2035	On 06/11/2025			Bond Future	10.08 Call	747.53000	0.74753	0.00000	641.38000	0.64138	747.530	8.09	0.23	0.00	300.00
R2035	On 06/11/2025			Bond Future	10.41 Call	1,316.61000	1.31661	0.00000	1,154.74000	1.15474	1,316.610	8.41	0.35	0.00	2,000.00
R2035	On 06/11/2025			Bond Future	10.58 Call	1,690.53000	1.69053	0.00000	1,497.68000	1.49768	1,690.530	8.59	0.41	0.00	300.00
R2035	On 06/11/2025			Bond Future	10.95 Call	2,684.88000	2.68488	0.00000	2,424.40000	2.42440	2,684.880	8.99	0.54	0.00	250.00
R2035	On 06/11/2025			Bond Future	11.43 Put	1,436.69000	1.43669	0.00000	1,631.68000	1.63168	1,436.690	9.51	(0.32)	0.00	2,000.00
R2035	On 06/11/2025			Bond Future	11.45 Put	1,407.32000	1.40732	0.00000	1,599.36000	1.59936	1,407.320	9.53	(0.31)	0.00	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	1,117.67000	1.11767	0.00000	1,279.28000	1.27928	1,117.670	9.77	(0.26)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	830.31000	0.83031	0.00000	958.65000	0.95865	830.310	10.07	(0.20)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		11.01877	91.90022	0.00000	11.12450	91.35547		8.08	0.00	0.00	0	0.00
R2035	On 07/05/2026	Bond Future	0.00		11.15923	89.13314	0.00000	11.26978	88.57776		8.27	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		11.13803	85.33236	0.00000	11.22080	84.86503		9.07	0.00	265,212,974.88	3,108	62,458.00
R2037	On 08/05/2025	Bond Future	10.50	Call	68.26000	0.06826	0.00000	51.94000	0.05194	68.260	8.71	0.07	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	694.76000	0.69476	0.00000	565.55000	0.56555	694.760	9.44	0.39	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	428.28000	0.42828	0.00000	597.16000	0.59716	428.280	10.14	(0.25)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	7,496.63000	7.49663	0.00000	7,037.20000	7.03720	7,496.630	11.70	0.99	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,079.85000	11.07985	0.00000	10,612.77000	10.61277	11,079.850	11.98	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,310.38000	11.31038	0.00000	10,843.23000	10.84323	11,310.380	11.98	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.26085	82.73321	0.00000	11.34700	82.25675		9.40	0.00	0.00	0	74,658.00
R2037	On 07/08/2025	Bond Future	10.34	Call	258.61000	0.25861	0.00000	214.22000	0.21422	258.610	8.86	0.12	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	412.52000	0.41252	0.00000	347.06000	0.34706	412.520	9.06	0.18	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	472.41000	0.47241	0.00000	399.35000	0.39935	472.410	9.13	0.19	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	594.67000	0.59467	0.00000	506.86000	0.50686	594.670	9.25	0.23	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,284.34000	1.28434	0.00000	1,127.13000	1.12713	1,284.340	9.75	0.39	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,526.23000	2.52623	0.00000	2,830.82000	2.83082	2,526.230	9.85	(0.58)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,612.36000	1.61236	0.00000	1,844.08000	1.84408	1,612.360	10.36	(0.42)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	928.52000	0.92852	0.00000	1,086.99000	1.08699	928.520	10.93	(0.27)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	915.38000	0.91538	0.00000	1,072.24000	1.07224	915.380	10.94	(0.27)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	557.73000	0.55773	0.00000	666.17000	0.66617	557.730	11.41	(0.18)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.38499	84.32546	0.00000	11.47462	83.83956		9.37	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	663.46000	0.66346	0.00000	577.95000	0.57795	663.460	8.84	0.21	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,555.51000	1.55551	0.00000	1,393.80000	1.39380	1,555.510	9.37	0.38	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,180.40000	1.18040	0.00000	1,330.28000	1.33028	1,180.400	10.80	(0.26)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.51965	81.68579	0.00000	11.61304	81.19037		9.75	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,117.71000	1.11771	0.00000	1,000.81000	1.00081	1,117.710	9.42	0.27	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,569.43000	1.56943	0.00000	1,419.51000	1.41951	1,569.430	9.65	0.34	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,509.13000	3.50913	0.00000	3,790.50000	3.79050	3,509.130	10.13	(0.53)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,363.79000	2.36379	0.00000	2,579.05000	2.57905	2,363.790	10.68	(0.39)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,694.29000	1.69429	0.00000	1,862.74000	1.86274	1,694.290	11.14	(0.30)	0.00	0	1,970.00
R2037	On 07/05/2026	Bond Future	0.00		11.66998	83.22991	0.00000	11.76735	82.72486		9.60	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		11.17628	99.21960	0.00000	11.24372	98.77297		9.30	0.00	0.00	0	9,260.00
R2038	On 07/08/2025	Bond Future	0.00		11.29649	101.15188	0.00000	11.36668	100.69653		9.17	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.42760	97.61351	0.00000	11.50076	97.14911		9.64	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,566.17000	1.56617	0.00000	1,425.65000	1.42565	1,566.170	9.08	0.35	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,124.07000	1.12407	0.00000	1,251.96000	1.25196	1,124.070	10.69	(0.23)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.56733	99.48732	0.00000	11.64363	99.01376		9.53	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.71838	95.88293	0.00000	11.79804	95.40003		9.92	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		11.50456	84.93099	0.00000	11.62292	84.21654		9.88	0.00	0.00	0	31,953.00
R2040	On 08/05/2025	Bond Future	12.75	Call	7,087.75000	7.08775	0.00000	6,393.46000	6.39346	7,087.750	12.28	0.99	0.00	0	15,000.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
												Option				
R2040	On 08/05/2025	Bond Future	13.43	Call	10,548.3600		10.54836	0.00000	9,835.47000	9.83547	10,548.360	13.05	1.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	10,891.7500		10.89175	0.00000	10,178.40000	10.17840	10,891.750	13.05	1.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.63086		82.07337	0.00000	11.75390	81.34496		10.29	0.00	0.00	0	37,122.00
R2040	On 07/08/2025	Bond Future	10.80	Call	354.44000		0.35444	0.00000	268.76000	0.26876	354.440	9.65	0.15	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.40	Call	1,442.02000		1.44202	0.00000	1,188.02000	1.18802	1,442.020	10.52	0.41	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,289.60000		1.28960	0.00000	1,576.14000	1.57614	1,289.600	11.47	(0.34)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.75772		83.65282	0.00000	11.88553	82.91013		10.28	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		11.89456		80.74964	0.00000	12.02753	79.99248		10.75	0.00	0.00	0	0.00
R2040	On 07/05/2026	Bond Future	0.00		12.04536		82.27569	0.00000	12.18376	81.50393		10.61	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		11.65777		80.48342	0.00000	11.78620	79.69394		10.69	0.00	0.00	0	72,436.00
R2044	On 08/05/2025	Bond Future	10.85	Call	25.31000		0.02531	0.00000	14.32000	0.01432	25.310	10.04	0.03	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	41.86000		0.04186	0.00000	24.26000	0.02426	41.860	10.15	0.04	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	421.02000		0.42102	0.00000	282.21000	0.28221	421.020	10.87	0.25	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	1,205.07000		1.20507	0.00000	1,684.80000	1.68480	1,205.070	11.40	(0.50)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	907.39000		0.90739	0.00000	1,317.70000	1.31770	907.390	11.59	(0.41)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	126.34000		0.12634	0.00000	234.37000	0.23437	126.340	12.71	(0.08)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.77972		77.66450	0.00000	11.91308	76.85962		11.16	0.00	0.00	0	16.00
R2044	On 07/08/2025	Bond Future	10.63	Call	122.44000		0.12244	0.00000	84.91000	0.08491	122.440	9.98	0.06	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	872.50000		0.87250	0.00000	679.65000	0.67965	872.500	10.83	0.29	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,950.22000		1.95022	0.00000	2,364.82000	2.36482	1,950.220	11.74	(0.45)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		11.90165		79.15906	0.00000	12.04002	78.33843		11.16	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		12.03263		76.29480	0.00000	12.17642	75.45820		11.69	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.17598		77.73650	0.00000	12.32546	76.88385		11.55	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		11.59688		79.05982	0.00000	11.72507	78.24483		11.19	0.00	652,480,694.46	8,253	264,462.00
R2048	On 07/08/2025	Bond Future	0.00		11.70624		80.59945	0.00000	11.83917	79.76859		11.07	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.82549		77.70908	0.00000	11.96346	76.86193		11.69	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		11.95342		79.20110	0.00000	12.09681	78.33751		11.60	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.08323		76.25663	0.00000	12.23216	75.37642		12.12	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		11.55690		101.90014	0.00000	11.68004	100.88493		11.27	0.00	0.00	0	22,568.00
R2053	On 07/08/2025	Bond Future	0.00		11.66636		103.88463	0.00000	11.79416	102.84953		11.15	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.78410		100.02054	0.00000	11.91688	98.96524		11.77	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.90805		101.94044	0.00000	12.04609	100.86459		11.69	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.04012		98.00506	0.00000	12.18374	96.90860		12.21	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		10.89512		71.52381	0.00000	10.97757	71.11366		9.32	0.00	10,013,333.40	140	22,514.00
R209	On 07/08/2025	Bond Future	0.00		11.00035		72.91669	0.00000	11.08591	72.49855		9.20	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.11552		71.16791	0.00000	11.20443	70.74151		9.57	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.23860		72.53445	0.00000	11.33105	72.09966		9.47	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.37184		70.75496	0.00000	11.46805	70.31170		9.72	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

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
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	246.74360	246.74360	246.74389	246.74389		0.00	0.00	0.00	0	3,295.00
R210	On 07/08/2025		Bond Future	0.00	251.60935	251.60935	251.60942	251.60942		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	253.08584	253.08584	253.08507	253.08507		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026		Bond Future	0.00	258.00621	258.00621	258.00482	258.00482		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026		Bond Future	0.00	259.45524	259.45524	259.45264	259.45264		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	9.55799	90.19898	9.64601	89.84185		5.70	0.00	648,079,671.30	7,185	96,336.00
R213	On 07/08/2025		Bond Future	0.00	9.64697	91.95556	9.73996	91.59143		5.46	0.00	0.00	0	17.00
R213	On 06/11/2025		Bond Future	0.00	9.75598	90.17244	9.85448	89.80111		5.40	0.00	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	9.88058	91.90436	9.98526	91.52566		5.11	0.00	0.00	0	0.00
R213	On 07/05/2026		Bond Future	0.00	10.01591	90.09023	10.12729	89.70403		5.03	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 08/05/2025		Bond Future	0.00	11.41539	65.67944	11.53836	65.03980		10.87	0.00	0.00	0	17,607.00
R214	On 07/08/2025		Bond Future	0.00	11.52105	66.95851	11.64834	66.30637		10.76	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.63695	64.94782	11.76880	64.28293		11.29	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.76133	66.19499	11.89807	65.51715		11.21	0.00	0.00	0	0.00
R214	On 07/05/2026		Bond Future	0.00	11.88795	64.14730	12.02967	63.45642		11.65	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											1,643,991,918.66		19,190	1,460,773.00
Grand Total:											1,643,991,918.66		19,190	1,460,773.00