

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/05/2025

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	
Derivatives																	
AL37	On 08/05/2025	Index Future	0.00		1,107.83200		1,107.83200	0.00000	1,107.83200	1,107.83200		0.00		0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,126.63300		1,126.63300	0.00000	1,126.02900	1,126.02900		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,148.39600		1,148.39600	0.00000	1,147.78000	1,147.78000		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,169.94300		1,169.94300	0.00000	1,169.31100	1,169.31100		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,191.46700		1,191.46700	0.00000	1,190.81800	1,190.81800		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,212.99000		1,212.99000	0.00000	1,212.32500	1,212.32500		0.00		0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,305.41200		1,305.41200	0.00000	1,305.41200	1,305.41200		0.00		0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,333.11600		1,333.11600	0.00000	1,334.36500	1,334.36500		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,358.86900		1,358.86900	0.00000	1,360.14000	1,360.14000		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,384.36500		1,384.36500	0.00000	1,385.65400	1,385.65400		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,409.83300		1,409.83300	0.00000	1,411.14100	1,411.14100		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,435.30100		1,435.30100	0.00000	1,436.62700	1,436.62700		0.00		0.00	0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,117.98800		1,117.98800	0.00000	1,117.98800	1,117.98800		0.00		0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,140.79500		1,140.79500	0.00000	1,141.52100	1,141.52100		0.00		0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,162.83200		1,162.83200	0.00000	1,163.57100	1,163.57100		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,184.65000		1,184.65000	0.00000	1,185.39800	1,185.39800		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,206.44400		1,206.44400	0.00000	1,207.20100	1,207.20100		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,228.23700		1,228.23700	0.00000	1,229.00400	1,229.00400		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 07/08/2025	Bond Future	0.00		11.45196		82.54605	0.00000	11.44125	82.59394		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.61062		80.36423	0.00000	11.59948	80.41273		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.79586		81.88888	0.00000	11.78440	81.93734		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.99544		79.61477	0.00000	11.98365	79.66315		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		12.21732		81.07982	0.00000	12.20517	81.12810		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 07/08/2025	Bond Future	0.00		12.14396		76.68315	0.00000	12.12769	76.77470		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.28353		73.91724	0.00000	12.26668	74.01023		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.43664		75.31857	0.00000	12.41929	75.41241		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.60457		72.45260	0.00000	12.58667	72.54730		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.78276		73.78308	0.00000	12.76429	73.87863		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		1,101.87200		1,101.87200	0.00000	1,101.87200	1,101.87200		0.00		0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,124.22400		1,124.22400	0.00000	1,124.86400	1,124.86400		0.00		0.00	22,484,480.00	2	657.00
GOVI	On 06/11/2025	GOVI	0.00		1,145.94200		1,145.94200	0.00000	1,146.59200	1,146.59200		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,167.44200		1,167.44200	0.00000	1,168.10100	1,168.10100		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,188.92000		1,188.92000	0.00000	1,189.58600	1,189.58600		0.00		0.00	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,210.39700		1,210.39700	0.00000	1,211.07100	1,211.07100		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 07/08/2025	Bond Future	0.00		138.99612		138.99612	0.00000	138.88778	138.88778		0.00		0.00	0.00	0	5,676.00
I2029	On 06/11/2025	Bond Future	0.00		140.27453		140.27453	0.00000	140.16337	140.16337		0.00		0.00	0.00	0	68.00

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
I2029	On 05/02/2026	Bond Future	0.00		142.93817		142.93817	0.00000	142.82325	142.82325		0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.13111		144.13111	0.00000	144.01207	144.01207		0.00	0.00	0.00	0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.79211		146.79211	0.00000	146.66926	146.66926		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	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
I2031	On 31/01/2031	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
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00		129.97297		129.97297	0.00000	129.61699	129.61699		0.00	0.00	0.00	0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		130.97465		130.97465	0.00000	130.61108	130.61108		0.00	0.00	0.00	0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.46177		133.46177	0.00000	133.08981	133.08981		0.00	0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.37591		134.37591	0.00000	133.99517	133.99517		0.00	0.00	0.00	0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.85681		136.85681	0.00000	136.46752	136.46752		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	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
I2038	On 07/08/2025	Bond Future	0.00		139.32163		139.32163	0.00000	138.78780	138.78780		0.00	0.00	0.00	0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		142.04624		142.04624	0.00000	141.50134	141.50134		0.00	0.00	0.00	0	440.00
I2038	On 05/02/2026	Bond Future	0.00		142.56957		142.56957	0.00000	142.01235	142.01235		0.00	0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.22124		145.22124	0.00000	144.65193	144.65193		0.00	0.00	0.00	0	0.00
I2038	On 06/08/2026	Bond Future	0.00		145.68838		145.68838	0.00000	145.10620	145.10620		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	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
I2043	On 31/01/2043	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
I2046	On 07/08/2025	Bond Future	0.00		120.19809		120.19809	0.00000	120.03181	120.03181		0.00	0.00	0.00	0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		120.28626		120.28626	0.00000	120.11579	120.11579		0.00	0.00	0.00	0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.56969		122.56969	0.00000	122.39473	122.39473		0.00	0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.54434		122.54434	0.00000	122.36429	122.36429		0.00	0.00	0.00	0	0.00
I2046	On 06/08/2026	Bond Future	0.00		124.80501		124.80501	0.00000	124.62014	124.62014		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	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
I2050	On 07/08/2025	Bond Future	0.00		119.36462		119.36462	0.00000	118.69020	118.69020		0.00	0.00	0.00	0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		121.69913		121.69913	0.00000	121.01077	121.01077		0.00	0.00	0.00	0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		121.58819		121.58819	0.00000	120.88512	120.88512		0.00	0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.84948		123.84948	0.00000	123.13182	123.13182		0.00	0.00	0.00	0	0.00
I2050	On 06/08/2026	Bond Future	0.00		123.66962		123.66962	0.00000	122.93653	122.93653		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	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
I2058	On 31/01/2058	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
IGOV	On 08/05/2025	Index Future	0.00		374.33900		374.33900	0.00000	374.33900	374.33900		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00		382.10900		382.10900	0.00000	381.33300	381.33300		0.00	0.00	0.00	0	713.00
IGOV	On 06/11/2025	Index Future	0.00		389.58200		389.58200	0.00000	388.79000	388.79000		0.00	0.00	0.00	0	8.00
IGOV	On 05/02/2026	Index Future	0.00		396.98200		396.98200	0.00000	396.17400	396.17400		0.00	0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.37300		404.37300	0.00000	403.54900	403.54900		0.00	0.00	0.00	0	0.00
IGOV	On 06/08/2026	Index Future	0.00		411.76500		411.76500	0.00000	410.92400	410.92400		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

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
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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00		8.09983	104.49943	0.00000	8.11423	104.48084			1.01	0.00	2,612,485.75		25	180,617.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,442.51000	1.44251	0.00000	1,424.92000	1.42492	1,442.510	1.56	0.97	0.00	0.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.41000	0.00041	0.00000	0.46000	0.00046	0.410	1.85	0.00	0.00	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.16113	106.51785	0.00000	8.17940	106.49847			0.98	0.00	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.33796	103.20850	0.00000	8.36335	103.18749			0.86	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.73732	105.10208	0.00000	8.77580	105.07941			0.66	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.70284	101.70813	0.00000	9.77187	101.68378			0.43	0.00	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	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00		269.59730	269.59730	0.00000	269.02931	269.02931			0.00	0.00	0.00	0.00	0	1,405.00
R202	On 06/11/2025	Bond Future	0.00		274.86980	274.86980	0.00000	274.28956	274.28956			0.00	0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.73540	274.73540	0.00000	274.14019	274.14019			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.84632	279.84632	0.00000	279.23667	279.23667			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.56040	279.56040	0.00000	278.93472	278.93472			0.00	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	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	0.00		9.01184	96.60082	0.00000	9.02011	96.57162			4.37	0.00	0.00	0.00	0	113,032.00
R2030	On 07/08/2025	Bond Future	8.72	Call	438.11000	0.43811	0.00000	433.33000	0.43333	438.110	4.59	0.32	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,320.24000	1.32024	0.00000	1,306.98000	1.30698	1,320.240	4.90	0.63	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	154.82000	0.15482	0.00000	161.53000	0.16153	154.820	5.30	(0.12)	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,039.46000	5.03946	0.00000	5,011.81000	5.01181	5,039.460	5.59	0.98	0.00	0.00	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	5.59	0.00	0.00	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.08992	98.46649	0.00000	9.09889	98.43633			4.22	0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	664.27000	0.66427	0.00000	657.08000	0.65708	664.270	4.33	0.34	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,488.11000	1.48811	0.00000	1,474.77000	1.47477	1,488.110	4.62	0.56	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	322.81000	0.32281	0.00000	330.48000	0.33048	322.810	5.16	(0.17)	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.19789	96.30429	0.00000	9.20789	96.27242			4.11	0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.34229	98.07080	0.00000	9.35348	98.03716			3.88	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.52271	95.84647	0.00000	9.53529	95.81105			3.77	0.00	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0.00	0	0.00
R2032	On 07/08/2025	Bond Future	0.00		9.82510	95.45436	0.00000	9.84939	95.34365			6.18	0.00	25,199,951.04		264	122,825.00
R2032	On 07/08/2025	Bond Future	9.40	Call	468.14000	0.46814	0.00000	445.31000	0.44531	468.140	6.49	0.26	0.00	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,448.87000	1.44887	0.00000	1,396.26000	1.39626	1,448.870	6.93	0.55	0.00	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	287.15000	0.28715	0.00000	309.80000	0.30980	287.150	7.56	(0.16)	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.92820	93.13629	0.00000	9.95385	93.02309			6.25	0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	736.68000	0.73668	0.00000	708.11000	0.70811	736.680	6.35	0.29	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	1,679.16000	1.67916	0.00000	1,628.30000	1.62830	1,679.160	6.74	0.50	0.00	0.00	0.00	0	300.00

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
R2032	On 06/11/2025	Bond Future	10.89	Put	514.27	000	0.51427	0.00000	539.60	000	0.53960	514.270	7.57	(0.19)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.05	392	94.88162	0.00000	10.08	124	94.76516		6.00	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.19	840	92.46295	0.00000	10.22	753	92.34325		5.94	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		10.36	446	94.14439	0.00000	10.39	559	94.02140		5.67	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		9.96	073	103.84382	0.00000	9.97	976	103.74362		6.84	0.00	1,038,438.20	10	6,781.00
R2033	On 06/11/2025	Bond Future	0.00		10.06	385	100.80496	0.00000	10.08	390	100.70246		7.01	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.18	769	102.69372	0.00000	10.20	902	102.58806		6.77	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.32	858	99.53435	0.00000	10.35	128	99.42560		6.79	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.48	829	101.34343	0.00000	10.51	250	101.23147		6.57	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	0.00		10.64	146	93.53493	0.00000	10.63	473	93.57186		7.90	0.00	911,217,288.06	9,742	75,770.00
R2035	On 07/08/2025	Bond Future	10.08	Call	359.50	000	0.35950	0.00000	372.22	000	0.37222	359.500	7.70	0.19	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,335.87	000	1.33587	0.00000	1,362.14	000	1.36214	1,335.870	8.31	0.47	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	439.78	000	0.43978	0.00000	439.42	000	0.43942	439.780	9.22	(0.19)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	405.20	000	0.40520	0.00000	405.06	000	0.40506	405.200	9.27	(0.18)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.75	849	90.83605	0.00000	10.75	154	90.87332		8.14	0.00	0.00	0	10,866.00
R2035	On 06/11/2025	Bond Future	9.91	Call	477.07	000	0.47707	0.00000	487.64	000	0.48764	477.070	7.80	0.18	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	696.44	000	0.69644	0.00000	709.96	000	0.70996	696.440	7.96	0.24	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,299.83	000	1.29983	0.00000	1,319.35	000	1.31935	1,299.830	8.31	0.37	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,366.23	000	1.36623	0.00000	1,386.29	000	1.38629	1,366.230	8.35	0.38	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	1,702.15	000	1.70215	0.00000	1,724.64	000	1.72464	1,702.150	8.50	0.44	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	2,744.95	000	2.74495	0.00000	2,772.87	000	2.77287	2,744.950	8.91	0.58	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	2,777.38	000	2.77738	0.00000	2,805.43	000	2.80543	2,777.380	8.92	0.58	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	988.20	000	0.98820	0.00000	983.92	000	0.98392	988.200	9.46	(0.26)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	964.19	000	0.96419	0.00000	960.07	000	0.96007	964.190	9.48	(0.26)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	732.32	000	0.73232	0.00000	729.63	000	0.72963	732.320	9.73	(0.21)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	513.25	000	0.51325	0.00000	511.83	000	0.51183	513.250	10.04	(0.15)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	487.60	000	0.48760	0.00000	486.32	000	0.48632	487.600	10.08	(0.14)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.89	598	92.53858	0.00000	10.88	892	92.57547		7.97	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,569.83	000	1.56983	0.00000	1,588.01	000	1.58801	1,569.830	8.15	0.37	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	2,837.24	000	2.83724	0.00000	2,861.85	000	2.86185	2,837.240	8.63	0.53	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	614.82	000	0.61482	0.00000	612.80	000	0.61280	614.820	9.92	(0.15)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.04	098	89.73244	0.00000	11.03	381	89.76896		8.19	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		11.20	390	91.36453	0.00000	11.19	662	91.40058		7.98	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 07/08/2025	Bond Future	0.00		11.26	891	82.68847	0.00000	11.24	728	82.80861		9.29	0.00	0.00	0	145,467.00
R2037	On 07/08/2025	Bond Future	10.34	Call	105.18	000	0.10518	0.00000	116.70	000	0.11670	105.180	8.72	0.07	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	201.14	000	0.20114	0.00000	219.95	000	0.21995	201.140	8.93	0.12	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	242.13	000	0.24213	0.00000	263.67	000	0.26367	242.130	9.00	0.14	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	330.78	000	0.33078	0.00000	357.69	000	0.35769	330.780	9.13	0.17	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	911.57	000	0.91157	0.00000	963.76	000	0.96376	911.570	9.66	0.36	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,184.73	000	2.18473	0.00000	2,121.92	000	2.12192	2,184.730	9.77	(0.60)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,247.92	000	1.24792	0.00000	1,208.70	000	1.20870	1,247.920	10.30	(0.41)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	2,182.14	000	2.18214	0.00000	2,264.82	000	2.26482	2,182.140	10.34	0.61	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	1,185.81	000	1.18581	0.00000	1,148.35	000	1.14835	1,185.810	10.34	(0.39)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	610.94	000	0.61094	0.00000	590.98	000	0.59098	610.940	10.89	(0.23)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	599.54	000	0.59954	0.00000	579.94	000	0.57994	599.540	10.90	(0.23)	0.00	0	300.00

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	
R2037	On 07/08/2025	Bond Future	12.17	Put	310.05	0000	0.31005	0.00000	300.04	0000	0.30004	310.050	11.38	(0.13)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.39	236	84.28535	0.00000	11.36	993	84.40749		9.24	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	460.45	0000	0.46045	0.00000	485.83	0000	0.48583	460.450	8.66	0.17	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,267.83	0000	1.26783	0.00000	1,317.81	0000	1.31781	1,267.830	9.24	0.36	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	941.84	0000	0.94184	0.00000	917.97	0000	0.91797	941.840	10.74	(0.24)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.53	454	81.60652	0.00000	11.51	137	81.72991		9.64	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	899.28	0000	0.89928	0.00000	933.58	0000	0.93358	899.280	9.29	0.24	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,320.06	0000	1.32006	0.00000	1,364.32	0000	1.36432	1,320.060	9.54	0.32	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	3,305.73	0000	3.30573	0.00000	3,245.28	0000	3.24528	3,305.730	10.05	(0.54)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,476.69	0000	2.47669	0.00000	2,541.19	0000	2.54119	2,476.690	10.09	0.48	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	2,156.73	0000	2.15673	0.00000	2,114.24	0000	2.11424	2,156.730	10.64	(0.39)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,501.17	0000	1.50117	0.00000	1,470.40	0000	1.47040	1,501.170	11.13	(0.29)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	993.14	0000	0.99314	0.00000	972.24	0000	0.97224	993.140	11.66	(0.21)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.69	451	83.10227	0.00000	11.67	055	83.22694		9.55	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	0.00		11.87	330	80.35362	0.00000	11.84	847	80.47956		9.85	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.31	704	101.01824	0.00000	11.29	008	101.19362		8.98	0.00	0.00	0	6,386.00
R2038	On 06/11/2025	Bond Future	0.00		11.44	805	97.48337	0.00000	11.42	003	97.66175		9.38	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,252.60	0000	1.25260	0.00000	1,317.62	0000	1.31762	1,252.600	9.06	0.32	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	923.94	0000	0.92394	0.00000	892.37	0000	0.89237	923.940	10.81	(0.21)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.59	590	99.30959	0.00000	11.56	688	99.49012		9.31	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.75	735	95.64625	0.00000	11.72	726	95.82892		9.74	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.93	349	97.38354	0.00000	11.90	226	97.56835		9.57	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		11.69	383	81.69936	0.00000	11.67	759	81.79557		10.12	0.00	777,777,907.20	9,520	54,072.00
R2040	On 07/08/2025	Bond Future	10.80	Call	127.66	0000	0.12766	0.00000	138.60	0000	0.13860	127.660	9.44	0.08	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	278.46	0000	0.27846	0.00000	297.90	0000	0.29790	278.460	9.73	0.14	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	391.48	0000	0.39148	0.00000	416.13	0000	0.41613	391.480	9.89	0.19	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	912.70	0000	0.91270	0.00000	955.09	0000	0.95509	912.700	10.37	0.34	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	1,015.56	0000	1.01556	0.00000	993.32	0000	0.99332	1,015.560	11.35	(0.33)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.82	215	83.27715	0.00000	11.80	535	83.37485		10.09	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		11.96	825	80.32871	0.00000	11.95	094	80.42729		10.59	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	2,620.90	0000	2.62090	0.00000	2,673.53	0000	2.67353	2,620.900	10.99	0.47	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,017.73	0000	1.01773	0.00000	1,002.99	0000	1.00299	1,017.730	12.82	(0.20)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.13	030	81.80071	0.00000	12.11	247	81.90007		10.51	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		12.31	008	78.77729	0.00000	12.29	166	78.87748		10.91	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 07/08/2025	Bond Future	0.00		11.95	848	76.58870	0.00000	11.93	705	76.71639		10.95	0.00	168,418,551.30	2,199	42,533.00
R2044	On 07/08/2025	Bond Future	10.63	Call	14.75	0000	0.01475	0.00000	17.09	0000	0.01709	14.750	9.70	0.01	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	325.86	0000	0.32586	0.00000	352.79	0000	0.35279	325.860	10.61	0.16	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	2,057.53	0000	2.05753	0.00000	1,998.15	0000	1.99815	2,057.530	11.57	(0.55)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	1,162.24	0000	1.16224	0.00000	1,126.22	0000	1.12622	1,162.240	12.20	(0.36)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		12.08	619	78.06776	0.00000	12.06	401	78.19760		10.94	0.00	0.00	0	71,530.00
R2044	On 06/11/2025	Bond Future	12.20	Put	2,187.63	0000	2.18763	0.00000	2,137.80	0000	2.13780	2,187.630	11.63	(0.44)	0.00	0	5,600.00
R2044	On 05/02/2026	Bond Future	0.00		12.23	058	75.14693	0.00000	12.20	769	75.27823		11.51	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.38	943	76.52369	0.00000	12.36	578	76.65652		11.44	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		12.56	481	73.52943	0.00000	12.54	033	73.66371		11.91	0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2044	On 31/01/2044	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
R2048	On 07/08/2025	Bond Future	0.00		11.91756	79.28584	0.00000	11.89571	79.41986			10.86		0.00	0.00	0	211,228.00
R2048	On 06/11/2025	Bond Future	0.00		12.04394	76.37521	0.00000	12.02132	76.51146			11.43		0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		12.18642	77.80640	0.00000	12.16304	77.94434			11.39		0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.33261	74.79274	0.00000	12.30846	74.93234			11.98		0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		12.49254	76.15209	0.00000	12.46756	76.29327			11.79		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 07/08/2025	Bond Future	0.00		11.84153	102.47078	0.00000	11.81444	102.68706			10.91		0.00	0.00	0	22,570.00
R2053	On 06/11/2025	Bond Future	0.00		11.96528	98.58562	0.00000	11.93719	98.80561			11.48		0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.10234	100.43231	0.00000	12.07327	100.65528			11.44		0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.24974	96.41223	0.00000	12.21963	96.63810			12.03		0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		12.40856	98.16277	0.00000	12.37733	98.39160			11.85		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 07/08/2025	Bond Future	0.00		10.98662	72.98409	0.00000	10.97474	73.04249			9.11		0.00	0.00	0	10,920.00
R209	On 06/11/2025	Bond Future	0.00		11.10036	71.24096	0.00000	11.08809	71.30015			9.44		0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.22981	72.57597	0.00000	11.21723	72.63546			9.37		0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.37151	70.75649	0.00000	11.35862	70.81616			9.67		0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		11.52698	72.04319	0.00000	11.51373	72.10317			9.45		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 07/08/2025	Bond Future	0.00		251.59210	251.59210	0.00000	251.65239	251.65239			0.00		0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		253.08253	253.08253	0.00000	253.14259	253.14259			0.00		0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		257.88775	257.88775	0.00000	257.94604	257.94604			0.00		0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.19151	259.19151	0.00000	259.24712	259.24712			0.00		0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.97524	263.97524	0.00000	264.02892	264.02892			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 07/08/2025	Bond Future	0.00		9.42800	92.82027	0.00000	9.43616	92.78786			5.46		0.00	56,620,364.70	610	15,509.00
R213	On 06/11/2025	Bond Future	0.00		9.52270	91.05953	0.00000	9.53144	91.02610			5.44		0.00	0.00	0	77,772.00
R213	On 05/02/2026	Bond Future	0.00		9.64426	92.76662	0.00000	9.65383	92.73150			5.14		0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.77939	90.91719	0.00000	9.78987	90.88035			5.03		0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.94012	92.57230	0.00000	9.95162	92.53373			4.77		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 07/08/2025	Bond Future	0.00		11.54270	66.84689	0.00000	11.52574	66.93430			10.55		0.00	0.00	0	8,388.00
R214	On 06/11/2025	Bond Future	0.00		11.65855	64.83819	0.00000	11.64103	64.92709			11.03		0.00	0.00	0	31,342.00
R214	On 05/02/2026	Bond Future	0.00		11.78971	66.05342	0.00000	11.77170	66.14321			10.99		0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.92480	63.96657	0.00000	11.90630	64.05720			11.50		0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		12.07270	65.12987	0.00000	12.05366	65.22138			11.34		0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
Total for Derivatives :												1,965,369,466.25		22,372		1,424,935.00	
Grand Total:												1,965,369,466.25		22,372		1,424,935.00	