

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/05/2025

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		1,131.81600		1,131.81600	0.00000	1,130.44000	1,130.44000		0.00		0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,153.56300		1,153.56300	0.00000	1,152.27900	1,152.27900		0.00		0.00	0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,175.35800		1,175.35800	0.00000	1,173.90300	1,173.90300		0.00		0.00	0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,197.25300		1,197.25300	0.00000	1,195.50300	1,195.50300		0.00		0.00	0.00	0	0.00
AL37	On 06/08/2026	Index Future	0.00		1,218.98700		1,218.98700	0.00000	1,217.10400	1,217.10400		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		1,344.81900		1,344.81900	0.00000	1,343.05000	1,343.05000		0.00		0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,370.65800		1,370.65800	0.00000	1,368.99600	1,368.99600		0.00		0.00	0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,396.55500		1,396.55500	0.00000	1,394.68700	1,394.68700		0.00		0.00	0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,422.57000		1,422.57000	0.00000	1,420.35000	1,420.35000		0.00		0.00	0.00	0	0.00
AL7T	On 06/08/2026	Index Future	0.00		1,448.39500		1,448.39500	0.00000	1,446.01300	1,446.01300		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		1,149.89400		1,149.89400	0.00000	1,148.75200	1,148.75200		0.00		0.00	0.00	0	77.00
ALBI	On 06/11/2025	Index Future	0.00		1,171.98800		1,171.98800	0.00000	1,170.94500	1,170.94500		0.00		0.00	0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,194.13100		1,194.13100	0.00000	1,192.91900	1,192.91900		0.00		0.00	0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,216.37600		1,216.37600	0.00000	1,214.87000	1,214.87000		0.00		0.00	0.00	0	0.00
ALBI	On 06/08/2026	Index Future	0.00		1,238.45700		1,238.45700	0.00000	1,236.82000	1,236.82000		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		11.31393		83.16620	0.00000	11.33045	83.09165		0.00		0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.46800		80.98812	0.00000	11.48336	80.92062		0.00		0.00	0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		11.64366		82.53562	0.00000	11.66226	82.45622		0.00		0.00	0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		11.83104		80.29284	0.00000	11.85514	80.19297		0.00		0.00	0.00	0	0.00
ES33	On 06/08/2026	Bond Future	0.00		12.04262		81.77770	0.00000	12.06970	81.66901		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		11.97080		77.66663	0.00000	11.99241	77.54278		0.00		0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.10500		74.91200	0.00000	12.12601	74.79384		0.00		0.00	0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.24920		76.34256	0.00000	12.27285	76.21212		0.00		0.00	0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		12.40606		73.51381	0.00000	12.43398	73.36309		0.00		0.00	0.00	0	0.00
ES42	On 06/08/2026	Bond Future	0.00		12.57479		74.87059	0.00000	12.60506	74.71070		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		1,132.84200		1,132.84200	0.00000	1,131.74400	1,131.74400		0.00		0.00	56,642,100.00	5	660.00
GOVI	On 06/11/2025	GOVI	0.00		1,154.60900		1,154.60900	0.00000	1,153.60800	1,153.60800		0.00		0.00	0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,176.42400		1,176.42400	0.00000	1,175.25700	1,175.25700		0.00		0.00	0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,198.33800		1,198.33800	0.00000	1,196.88300	1,196.88300		0.00		0.00	0.00	0	0.00
GOVI	On 06/08/2026	GOVI	0.00		1,220.09200		1,220.09200	0.00000	1,218.50800	1,218.50800		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		139.07145		139.07145	0.00000	139.20134	139.20134		0.00		0.00	0.00	0	5,676.00
I2029	On 06/11/2025	Bond Future	0.00		140.33709		140.33709	0.00000	140.48398	140.48398		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	Volatility	Delta	Delta Value	Contracts	Traded	Open Interest	
											Option							
I2029	On 05/02/2026	Bond Future	0.00		143.02051		143.02051	0.00000	143.15211	143.15211			0.00	0.00	0.00		0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.24841		144.24841	0.00000	144.34965	144.34965			0.00	0.00	0.00		0	0.00
I2029	On 06/08/2026	Bond Future	0.00		146.92453		146.92453	0.00000	147.01522	147.01522			0.00	0.00	0.00		0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00		0	0.00
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 07/08/2025	Bond Future	0.00		130.02383		130.02383	0.00000	130.09167	130.09167			0.00	0.00	0.00		0	1,648.00
I2033	On 06/11/2025	Bond Future	0.00		131.01330		131.01330	0.00000	131.09593	131.09593			0.00	0.00	0.00		0	5,288.00
I2033	On 05/02/2026	Bond Future	0.00		133.51849		133.51849	0.00000	133.58581	133.58581			0.00	0.00	0.00		0	0.00
I2033	On 07/05/2026	Bond Future	0.00		134.46478		134.46478	0.00000	134.50290	134.50290			0.00	0.00	0.00		0	0.00
I2033	On 06/08/2026	Bond Future	0.00		136.95947		136.95947	0.00000	136.98667	136.98667			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 07/08/2025	Bond Future	0.00		139.89481		139.89481	0.00000	139.64759	139.64759			0.00	0.00	0.00		0	2,397.00
I2038	On 06/11/2025	Bond Future	0.00		142.61606		142.61606	0.00000	142.37867	142.37867			0.00	0.00	0.00		0	440.00
I2038	On 05/02/2026	Bond Future	0.00		143.16929		143.16929	0.00000	142.90898	142.90898			0.00	0.00	0.00		0	0.00
I2038	On 07/05/2026	Bond Future	0.00		145.86591		145.86591	0.00000	145.56756	145.56756			0.00	0.00	0.00		0	0.00
I2038	On 06/08/2026	Bond Future	0.00		146.35861		146.35861	0.00000	146.04191	146.04191			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 07/08/2025	Bond Future	0.00		120.42238		120.42238	0.00000	120.40084	120.40084			0.00	0.00	0.00		0	11,914.00
I2046	On 06/11/2025	Bond Future	0.00		120.50249		120.50249	0.00000	120.49304	120.49304			0.00	0.00	0.00		0	7,518.00
I2046	On 05/02/2026	Bond Future	0.00		122.80616		122.80616	0.00000	122.78096	122.78096			0.00	0.00	0.00		0	0.00
I2046	On 07/05/2026	Bond Future	0.00		122.81425		122.81425	0.00000	122.76019	122.76019			0.00	0.00	0.00		0	0.00
I2046	On 06/08/2026	Bond Future	0.00		125.09082		125.09082	0.00000	125.02529	125.02529			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 07/08/2025	Bond Future	0.00		119.01578		119.01578	0.00000	119.59046	119.59046			0.00	0.00	0.00		0	10,256.00
I2050	On 06/11/2025	Bond Future	0.00		121.33097		121.33097	0.00000	121.92940	121.92940			0.00	0.00	0.00		0	5,780.00
I2050	On 05/02/2026	Bond Future	0.00		121.22943		121.22943	0.00000	121.82349	121.82349			0.00	0.00	0.00		0	0.00
I2050	On 07/05/2026	Bond Future	0.00		123.51276		123.51276	0.00000	124.08978	124.08978			0.00	0.00	0.00		0	0.00
I2050	On 06/08/2026	Bond Future	0.00		123.33809		123.33809	0.00000	123.91496	123.91496			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		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		382.27000		382.27000	0.00000	382.63800	382.63800			0.00	0.00	0.00		0	713.00
IGOV	On 06/11/2025	Index Future	0.00		389.70700		389.70700	0.00000	390.12200	390.12200			0.00	0.00	0.00		0	8.00
IGOV	On 05/02/2026	Index Future	0.00		397.16100		397.16100	0.00000	397.53400	397.53400			0.00	0.00	0.00		0	0.00
IGOV	On 07/05/2026	Index Future	0.00		404.64800		404.64800	0.00000	404.93700	404.93700			0.00	0.00	0.00		0	0.00
IGOV	On 06/08/2026	Index Future	0.00		412.08000		412.08000	0.00000	412.34100	412.34100			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		8.07770	104.52801	0.00000	8.05762	104.55395			0.99	0.00	0.00	0.00	0	180,617.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,469.55000	1.46955	0.00000	1,495.06000	1.49506	1,469.550	1.56	0.97	0.00	0.00	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	0.32000	0.00032	0.00000	0.31000	0.00031	0.320	1.85	0.00	0.00	0.00	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.14391	106.53613	0.00000	8.10863	106.57359			0.97	0.00	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.29836	103.24128	0.00000	8.26887	103.26570			0.87	0.00	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		8.63864	105.16026	0.00000	8.63780	105.16075			0.69	0.00	0.00	0.00	0	0.00
R186	On 06/08/2026	Bond Future	0.00		9.50849	101.77673	0.00000	9.53238	101.76829			0.48	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		269.31658	269.31658	0.00000	269.85170	269.85170			0.00	0.00	0.00	0.00	0	1,405.00
R202	On 06/11/2025	Bond Future	0.00		274.55586	274.55586	0.00000	275.12953	275.12953			0.00	0.00	0.00	0.00	0	460.00
R202	On 05/02/2026	Bond Future	0.00		274.45211	274.45211	0.00000	275.00128	275.00128			0.00	0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		279.62209	279.62209	0.00000	280.11825	280.11825			0.00	0.00	0.00	0.00	0	0.00
R202	On 06/08/2026	Bond Future	0.00		279.35784	279.35784	0.00000	279.83863	279.83863			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		8.92594	96.90469	0.00000	8.93110	96.88641			4.45	0.00	0.00	0.00	0	118,703.00
R2030	On 07/08/2025	Bond Future	8.72	Call	528.05000	0.52805	0.00000	531.36000	0.53136	528.050	4.56	0.37	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	1,506.18000	1.50618	0.00000	1,502.09000	1.50209	1,506.180	4.88	0.68	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	115.21000	0.11521	0.00000	119.78000	0.11978	115.210	5.29	(0.10)	0.00	0.00	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	5,339.65000	5.33965	0.00000	5,318.53000	5.31853	5,339.650	5.78	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	0.00000	0.00000	0.010	5.79	0.00	0.00	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.00101	98.76612	0.00000	9.00349	98.75775			4.25	0.00	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	775.89000	0.77589	0.00000	766.07000	0.76607	775.890	4.36	0.38	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	1,664.12000	1.66412	0.00000	1,653.38000	1.65338	1,664.120	4.66	0.60	0.00	0.00	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	277.94000	0.27794	0.00000	274.25000	0.27425	277.940	5.20	(0.15)	0.00	0.00	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00		9.09817	96.62274	0.00000	9.10484	96.60140			4.16	0.00	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.22693	98.41838	0.00000	9.24171	98.37376			3.94	0.00	0.00	0.00	0	0.00
R2030	On 06/08/2026	Bond Future	0.00		9.39419	96.20927	0.00000	9.41326	96.15533			3.84	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		9.69289	96.05994	0.00000	9.74024	95.84248			6.23	0.00	40,825,474.50		425	125,500.00
R2032	On 07/08/2025	Bond Future	9.40	Call	615.48000	0.61548	0.00000	572.27000	0.57227	615.480	6.37	0.33	0.00	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	1,778.36000	1.77836	0.00000	1,663.98000	1.66398	1,778.360	6.87	0.63	0.00	0.00	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	197.81000	0.19781	0.00000	227.51000	0.22751	197.810	7.57	(0.12)	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		9.79122	93.74380	0.00000	9.83883	93.53208			6.29	0.00	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	932.11000	0.93211	0.00000	854.65000	0.85465	932.110	6.40	0.34	0.00	0.00	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	2,002.15000	2.00215	0.00000	1,878.44000	1.87844	2,002.150	6.80	0.55	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	413.89	000	0.41389	0.00000	440.95	000	0.44095	413.890	7.63	(0.16)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		9.90651		95.51325	0.00000	9.95959		95.28519		6.06	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.03727		93.12857	0.00000	10.09865		92.87430		6.01	0.00	0.00	0	0.00
R2032	On 06/08/2026	Bond Future	0.00		10.19171		94.83065	0.00000	10.25874		94.56360		5.74	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		9.83398		104.51455	0.00000	9.88128		104.26357		6.89	0.00	0.00	0	6,781.00
R2033	On 06/11/2025	Bond Future	0.00		9.93285		101.47804	0.00000	9.98042		101.23294		7.05	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.04721		103.39325	0.00000	10.09990		103.13013		6.83	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.17566		100.27103	0.00000	10.23605		99.97926		6.87	0.00	0.00	0	0.00
R2033	On 06/08/2026	Bond Future	0.00		10.32504		102.10271	0.00000	10.39062		101.79679		6.64	0.00	0.00	0	0.00
R2033	On 31/03/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000		0.00000		0.00	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	0.00		10.50980		94.26117	0.00000	10.53631		94.11431		7.90	0.00	2,202,977,804.07	23,371	87,314.00
R2035	On 07/08/2025	Bond Future	10.08	Call	504.89	000	0.50489	0.00000	477.56	000	0.47756	504.890	7.68	0.25	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	1,692.55	000	1.69255	0.00000	1,618.36	000	1.61836	1,692.550	8.33	0.55	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.90	Put	714.58	000	0.71458	0.00000	765.56	000	0.76556	714.580	8.76	(0.29)	(25,342,838.40)	8,500	8,500.00
R2035	On 07/08/2025	Bond Future	11.30	Put	314.16	000	0.31416	0.00000	335.19	000	0.33519	314.160	9.28	(0.14)	0.00	0	17,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	288.24	000	0.28824	0.00000	307.60	000	0.30760	288.240	9.33	(0.13)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.62290		91.56681	0.00000	10.64877		91.42677		8.13	0.00	0.00	0	10,866.00
R2035	On 06/11/2025	Bond Future	9.91	Call	616.25	000	0.61625	0.00000	590.50	000	0.59050	616.250	7.80	0.22	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	879.46	000	0.87946	0.00000	845.33	000	0.84533	879.460	7.96	0.29	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.41	Call	1,577.75	000	1.57775	0.00000	1,525.94	000	1.52594	1,577.750	8.31	0.42	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	1,653.57	000	1.65357	0.00000	1,599.58	000	1.59958	1,653.570	8.34	0.44	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,031.59	000	2.03159	0.00000	1,969.21	000	1.96921	2,031.590	8.50	0.49	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	3,176.45	000	3.17645	0.00000	3,093.90	000	3.09390	3,176.450	8.91	0.63	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,211.48	000	3.21148	0.00000	3,128.44	000	3.12844	3,211.480	8.92	0.63	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	801.64	000	0.80164	0.00000	836.50	000	0.83650	801.640	9.47	(0.22)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	781.39	000	0.78139	0.00000	815.55	000	0.81555	781.390	9.49	(0.22)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	587.40	000	0.58740	0.00000	614.24	000	0.61424	587.400	9.74	(0.17)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	406.85	000	0.40685	0.00000	426.26	000	0.42626	406.850	10.05	(0.13)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	385.98	000	0.38598	0.00000	404.42	000	0.40442	385.980	10.10	(0.12)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		10.75192		93.29541	0.00000	10.78123		93.14073		7.98	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	1,859.02	000	1.85902	0.00000	1,797.53	000	1.79753	1,859.020	8.16	0.41	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	3,249.61	000	3.24961	0.00000	3,160.68	000	3.16068	3,249.610	8.65	0.57	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	509.27	000	0.50927	0.00000	528.71	000	0.52871	509.270	9.94	(0.13)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		10.88624		90.52495	0.00000	10.92101		90.34605		8.19	0.00	0.00	0	0.00
R2035	On 06/08/2026	Bond Future	0.00		11.04024		92.17972	0.00000	11.07821		91.98970		7.99	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 07/08/2025	Bond Future	0.00		11.11104		83.57102	0.00000	11.12740		83.47895		9.30	0.00	0.00	0	148,467.00
R2037	On 07/08/2025	Bond Future	10.34	Call	176.39	000	0.17639	0.00000	169.76	000	0.16976	176.390	8.73	0.11	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	318.47	000	0.31847	0.00000	307.38	000	0.30738	318.470	8.94	0.17	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	376.88	000	0.37688	0.00000	364.10	000	0.36410	376.880	9.01	0.19	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	500.09	000	0.50009	0.00000	483.93	000	0.48393	500.090	9.14	0.24	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	1,248.87	000	1.24887	0.00000	1,215.90	000	1.21590	1,248.870	9.67	0.44	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	1,674.79	000	1.67479	0.00000	1,730.29	000	1.73029	1,674.790	9.78	(0.51)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	906.08	000	0.90608	0.00000	944.14	000	0.94414	906.080	10.31	(0.33)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	2,735.91	000	2.73591	0.00000	2,680.52	000	2.68052	2,735.910	10.35	0.69	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	857.03	000	0.85703	0.00000	893.71	000	0.89371	857.030	10.35	(0.31)	0.00	0	7,500.00

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	11.82	Put	417.89	000	0.41789	0.00000	439.90	000	0.43990	417.890	10.90	(0.17)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	409.48	000	0.40948	0.00000	431.17	000	0.43117	409.480	10.91	(0.17)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	201.97	000	0.20197	0.00000	214.42	000	0.21442	201.970	11.40	(0.09)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.22	982	85.17624	0.00000	11.24	522	85.09126		9.22	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	624.16	000	0.62416	0.00000	613.38	000	0.61338	624.160	8.64	0.22	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	1,597.46	000	1.59746	0.00000	1,572.71	000	1.57271	1,597.460	9.22	0.42	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	732.26	000	0.73226	0.00000	755.93	000	0.75593	732.260	10.74	(0.20)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.36	315	82.52548	0.00000	11.38	123	82.42786		9.62	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	1,130.04	000	1.13004	0.00000	1,112.00	000	1.11200	1,130.040	9.26	0.29	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	1,621.38	000	1.62138	0.00000	1,595.68	000	1.59568	1,621.380	9.52	0.37	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	2,823.89	000	2.82389	0.00000	2,879.50	000	2.87950	2,823.890	10.04	(0.48)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.40	Call	2,925.08	000	2.92508	0.00000	2,881.89	000	2.88189	2,925.080	10.08	0.53	0.00	0	1,030.00
R2037	On 05/02/2026	Bond Future	11.86	Put	1,806.26	000	1.80626	0.00000	1,847.86	000	1.84786	1,806.260	10.63	(0.34)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,239.77	000	1.23977	0.00000	1,270.94	000	1.27094	1,239.770	11.12	(0.25)	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.73	Put	809.46	000	0.80946	0.00000	831.08	000	0.83108	809.460	11.66	(0.18)	0.00	0	1,030.00
R2037	On 07/05/2026	Bond Future	0.00		11.51	209	84.05825	0.00000	11.53	467	83.93907		9.54	0.00	0.00	0	0.00
R2037	On 06/08/2026	Bond Future	0.00		11.68	130	81.33462	0.00000	11.70	629	81.20600		9.85	0.00	0.00	0	0.00
R2037	On 31/01/2037	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
R2038	On 07/08/2025	Bond Future	0.00		11.14	888	102.11976	0.00000	11.16	519	102.01213		8.96	0.00	0.00	0	6,386.00
R2038	On 06/11/2025	Bond Future	0.00		11.27	453	98.59582	0.00000	11.28	988	98.49666		9.35	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	1,625.70	000	1.62570	0.00000	1,604.52	000	1.60452	1,625.700	9.02	0.39	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	695.53	000	0.69553	0.00000	721.41	000	0.72141	695.530	10.79	(0.17)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		11.41	289	100.45641	0.00000	11.43	097	100.34223		9.28	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		11.56	259	96.83777	0.00000	11.58	521	96.69826		9.72	0.00	0.00	0	0.00
R2038	On 06/08/2026	Bond Future	0.00		11.72	861	98.60566	0.00000	11.75	363	98.45518		9.55	0.00	0.00	0	0.00
R2038	On 31/03/2038	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00	000	0.00000	0.00000	100.00	000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 07/08/2025	Bond Future	0.00		11.51	526	82.76672	0.00000	11.53	687	82.63643		10.11	0.00	341,329,953.28	4,124	51,823.00
R2040	On 07/08/2025	Bond Future	10.80	Call	226.36	000	0.22636	0.00000	215.00	000	0.21500	226.360	9.44	0.12	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	456.03	000	0.45603	0.00000	435.39	000	0.43539	456.030	9.73	0.21	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.10	Call	617.73	000	0.61773	0.00000	591.78	000	0.59178	617.730	9.88	0.27	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	1,311.04	000	1.31104	0.00000	1,265.45	000	1.26545	1,311.040	10.36	0.44	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.00	Put	685.55	000	0.68555	0.00000	728.70	000	0.72870	685.550	11.34	(0.25)	0.00	0	400.00
R2040	On 06/11/2025	Bond Future	0.00		11.63	823	84.35648	0.00000	11.65	918	84.23245		10.04	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		11.77	500	81.43965	0.00000	11.79	868	81.30229		10.54	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	3,154.81	000	3.15481	0.00000	3,101.70	000	3.10170	3,154.810	10.94	0.53	0.00	0	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	802.27	000	0.80227	0.00000	836.02	000	0.83602	802.270	12.78	(0.16)	0.00	0	475.00
R2040	On 07/05/2026	Bond Future	0.00		11.92	572	82.95191	0.00000	11.95	379	82.79249		10.47	0.00	0.00	0	0.00
R2040	On 06/08/2026	Bond Future	0.00		12.09	536	79.95708	0.00000	12.12	593	79.78751		10.87	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2044	On 07/08/2025	Bond Future	0.00		11.78	000	77.66279	0.00000	11.78	610	77.62568		10.97	0.00	0.00	0	42,533.00
R2044	On 07/08/2025	Bond Future	10.63	Call	31.99	000	0.03199	0.00000	31.90	000	0.03190	31.990	9.72	0.02	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	525.81	000	0.52581	0.00000	522.11	000	0.52211	525.810	10.63	0.23	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	1,503.78	000	1.50378	0.00000	1,527.78	000	1.52778	1,503.780	11.59	(0.45)	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	12.20	Put	801.39	000	0.80139	0.00000	818.41	000	0.81841	801.390	12.22	(0.28)	0.00	0	5,600.00
R2044	On 06/11/2025	Bond Future	0.00		11.90	241	79.15451	0.00000	11.90	736	79.12491		10.90	0.00	0.00	0	71,530.00
R2044	On 06/11/2025	Bond Future	12.00	Put	2,170.55	000	2.17055	0.00000	2,190.80	000	2.19080	2,170.550	11.28	(0.45)	(61,313,611.02)	11,600	5,800.00
R2044	On 06/11/2025	Bond Future	12.20	Put	1,721.46	000	1.72146	0.00000	1,747.81	000	1.74781	1,721.460	11.59	(0.37)	0.00	0	5,600.00

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		
R2044	On 06/11/2025	Bond Future	12.25	Put	1,623.44	000	1.62344	0.00000	1,640.91	000	1.64091	1,623.440	11.67	(0.36)	(49,130,463.42)	11,600	5,800.00
R2044	On 05/02/2026	Bond Future	0.00		12.03	776	76.26469	0.00000	12.04	466	76.22423		11.47	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.18	568	77.68070	0.00000	12.19	605	77.62111		11.41	0.00	0.00	0	0.00
R2044	On 06/08/2026	Bond Future	0.00		12.35	122	74.71454	0.00000	12.36	321	74.64720		11.88	0.00	0.00	0	0.00
R2044	On 31/01/2044	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
R2048	On 07/08/2025	Bond Future	0.00		11.74	470	80.35746	0.00000	11.75	585	80.28755		10.87	0.00	0.00	0	211,098.00
R2048	On 06/11/2025	Bond Future	0.00		11.86	588	77.45940	0.00000	11.87	611	77.39638		11.40	0.00	0.00	0	18,439.00
R2048	On 05/02/2026	Bond Future	0.00		11.99	953	78.92153	0.00000	12.01	186	78.84707		11.36	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.13	531	75.94679	0.00000	12.15	117	75.85287		11.94	0.00	0.00	0	260.00
R2048	On 06/08/2026	Bond Future	0.00		12.28	594	77.33412	0.00000	12.30	359	77.23185		11.77	0.00	0.00	0	0.00
R2048	On 28/02/2048	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
R2053	On 07/08/2025	Bond Future	0.00		11.65	826	103.95089	0.00000	11.66	939	103.85986		10.91	0.00	0.00	0	22,570.00
R2053	On 06/11/2025	Bond Future	0.00		11.77	622	100.08381	0.00000	11.78	645	100.00168		11.45	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		11.90	400	101.97233	0.00000	11.91	633	101.87530		11.41	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.04	018	98.00460	0.00000	12.05	607	97.88217		12.00	0.00	0.00	0	0.00
R2053	On 06/08/2026	Bond Future	0.00		12.18	899	99.79326	0.00000	12.20	668	99.66001		11.83	0.00	0.00	0	0.00
R2053	On 31/03/2053	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
R209	On 07/08/2025	Bond Future	0.00		10.85	027	73.65814	0.00000	10.86	640	73.57796		9.12	0.00	0.00	0	10,920.00
R209	On 06/11/2025	Bond Future	0.00		10.96	031	71.92054	0.00000	10.97	550	71.84642		9.42	0.00	0.00	0	6,367.00
R209	On 05/02/2026	Bond Future	0.00		11.08	222	73.27805	0.00000	11.09	998	73.19308		9.36	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.21	434	71.48862	0.00000	11.23	642	71.38517		9.66	0.00	0.00	0	0.00
R209	On 06/08/2026	Bond Future	0.00		11.36	190	72.79526	0.00000	11.38	624	72.68371		9.45	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	000	93.75000	0.00000	6.25	000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	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
R209/R186	On 31/03/2036	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
R209/R204	On 31/03/2036	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
R209/R208	On 31/03/2036	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
R210	On 07/08/2025	Bond Future	0.00		251.47	495	251.47495	0.00000	251.57	220	251.57220		0.00	0.00	0.00	0	967.00
R210	On 06/11/2025	Bond Future	0.00		252.93	737	252.93737	0.00000	253.06	266	253.06266		0.00	0.00	0.00	0	300.00
R210	On 05/02/2026	Bond Future	0.00		257.77	346	257.77346	0.00000	257.86	849	257.86849		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.13	555	259.13555	0.00000	259.17	305	259.17305		0.00	0.00	0.00	0	0.00
R210	On 06/08/2026	Bond Future	0.00		263.94	157	263.94157	0.00000	263.95	744	263.95744		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	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
R213	On 07/08/2025	Bond Future	0.00		9.32	185	93.24316	0.00000	9.35	341	93.11718		5.53	0.00	1,025,674.76	11	15,536.00
R213	On 06/11/2025	Bond Future	0.00		9.41	281	91.48115	0.00000	9.44	373	91.36227		5.49	0.00	0.00	0	77,772.00
R213	On 05/02/2026	Bond Future	0.00		9.52	424	93.20845	0.00000	9.56	031	93.07538		5.21	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		9.64	568	91.38885	0.00000	9.69	005	91.23200		5.10	0.00	0.00	0	0.00
R213	On 06/08/2026	Bond Future	0.00		9.79	496	93.06085	0.00000	9.84	466	92.89322		4.84	0.00	0.00	0	0.00
R213	On 28/02/2031	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
R213/R186	On 28/02/2031	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
R214	On 07/08/2025	Bond Future	0.00		11.37	048	67.74289	0.00000	11.39	180	67.63096		10.54	0.00	0.00	0	8,388.00
R214	On 06/11/2025	Bond Future	0.00		11.48	159	65.74471	0.00000	11.50	232	65.63753		10.98	0.00	0.00	0	31,342.00
R214	On 05/02/2026	Bond Future	0.00		11.60	451	66.98582	0.00000	11.62	769	66.86801		10.95	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		11.72	979	64.93176	0.00000	11.75	688	64.79638		11.45	0.00	0.00	0	0.00
R214	On 06/08/2026	Bond Future	0.00		11.86	913	66.11860	0.00000	11.89	838	65.97512		11.30	0.00	0.00	0	0.00
R214	On 28/02/2041	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
R214/R209	On 28/02/2041	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

Total for Derivatives :	2,507,014,093.77	59,636	1,465,576.00
Grand Total:	2,507,014,093.77	59,636	1,465,576.00