

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/01/2025

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 06/02/2025		Index Future	0.00	1,073.24100	1,073.24100	0.00000	1,069.96400	1,069.96400	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,094.76400	1,094.76400	0.00000	1,091.41900	1,091.41900	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,116.38900	1,116.38900	0.00000	1,112.97400	1,112.97400	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,138.14400	1,138.14400	0.00000	1,134.65800	1,134.65800	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,159.97500	1,159.97500	0.00000	1,156.41900	1,156.41900	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,289.72000	1,289.72000	0.00000	1,282.84000	1,282.84000	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,315.58400	1,315.58400	0.00000	1,308.56400	1,308.56400	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,341.57100	1,341.57100	0.00000	1,334.40700	1,334.40700	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,367.71400	1,367.71400	0.00000	1,360.40600	1,360.40600	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,393.94900	1,393.94900	0.00000	1,386.49600	1,386.49600	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,109.69400	1,109.69400	0.00000	1,104.21700	1,104.21700	0.00	0.00	0.00	0	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,131.94800	1,131.94800	0.00000	1,126.35900	1,126.35900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,154.30700	1,154.30700	0.00000	1,148.60400	1,148.60400	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,176.80100	1,176.80100	0.00000	1,170.98300	1,170.98300	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,199.37400	1,199.37400	0.00000	1,193.44000	1,193.44000	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 06/02/2025		Bond Future	0.00	11.08946	83.51413	0.00000	11.18672	83.05591	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.21039	81.40982	0.00000	11.31202	80.94214	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.34281	83.03593	0.00000	11.44915	82.55861	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.49405	80.87369	0.00000	11.60547	80.38665	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.66650	82.43813	0.00000	11.78346	81.94132	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 06/02/2025		Bond Future	0.00	11.56581	79.84127	0.00000	11.66269	79.25754	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.67353	77.19475	0.00000	11.77405	76.59898	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.78652	78.73591	0.00000	11.89080	78.12793	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.91050	76.01994	0.00000	12.01883	75.39970	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.04421	77.48840	0.00000	12.15677	76.85582	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 06/02/2025		GOVI	0.00	1,092.64000	1,092.64000	0.00000	1,087.30200	1,087.30200	0.00	0.00	0.00	0	316.00
GOVI	On 08/05/2025		GOVI	0.00	1,114.55200	1,114.55200	0.00000	1,109.10500	1,109.10500	0.00	0.00	0.00	0	327.00
GOVI	On 07/08/2025		GOVI	0.00	1,136.56800	1,136.56800	0.00000	1,131.00900	1,131.00900	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,158.71600	1,158.71600	0.00000	1,153.04500	1,153.04500	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,180.94200	1,180.94200	0.00000	1,175.15800	1,175.15800	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
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	134.22855	134.22855	0.00000	134.19217	134.19217	0.00	0.00	0.00	0	8,799.00
I2029	On 08/05/2025		Bond Future	0.00	135.54442	135.54442	0.00000	135.50708	135.50708	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.25270	138.25270	0.00000	138.21409	138.21409	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.54178	139.54178	0.00000	139.50166	139.50166	0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	142.24638	142.24638	0.00000	142.20503	142.20503	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
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
I2031	On 31/01/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2033	On 14/08/2015		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0	0.00
I2033	On 06/02/2025		Bond Future	0.00	128.45998	128.45998	0.00000	128.47464	128.47464		0.00	0.00	0	6,217.00
I2033	On 08/05/2025		Bond Future	0.00	129.55951	129.55951	0.00000	129.57430	129.57430		0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	132.14840	132.14840	0.00000	132.16298	132.16298		0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	133.21722	133.21722	0.00000	133.23138	133.23138		0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.79939	135.79939	0.00000	135.81332	135.81332		0.00	0.00	0	0.00
I2033	On 28/02/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2038	On 06/02/2025		Bond Future	0.00	137.97618	137.97618	0.00000	138.06602	138.06602		0.00	0.00 170,538,558.48	1,236	1,386.00
I2038	On 08/05/2025		Bond Future	0.00	140.77669	140.77669	0.00000	140.86822	140.86822		0.00	0.00 170,621,348.28	1,212	1,980.00
I2038	On 07/08/2025		Bond Future	0.00	141.46420	141.46420	0.00000	141.55697	141.55697		0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	144.25076	144.25076	0.00000	144.34482	144.34482		0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	144.88408	144.88408	0.00000	144.97866	144.97866		0.00	0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2043	On 31/01/2043		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2046	On 06/02/2025		Bond Future	0.00	120.43519	120.43519	0.00000	120.27041	120.27041		0.00	0.00 936,985,778.20	7,780	8,543.00
I2046	On 08/05/2025		Bond Future	0.00	120.66625	120.66625	0.00000	120.49791	120.49791		0.00	0.00 938,662,758.75	7,779	12,157.00
I2046	On 07/08/2025		Bond Future	0.00	123.07700	123.07700	0.00000	122.90492	122.90492		0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	123.24681	123.24681	0.00000	123.07042	123.07042		0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	125.63440	125.63440	0.00000	125.45430	125.45430		0.00	0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2050	On 06/02/2025		Bond Future	0.00	119.27206	119.27206	0.00000	119.68607	119.68607		0.00	0.00 918,633,406.12	7,702	7,469.00
I2050	On 08/05/2025		Bond Future	0.00	121.69297	121.69297	0.00000	122.11521	122.11521		0.00	0.00 934,602,009.60	7,680	9,715.00
I2050	On 07/08/2025		Bond Future	0.00	121.75696	121.75696	0.00000	122.18725	122.18725		0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	124.15531	124.15531	0.00000	124.59342	124.59342		0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	124.15061	124.15061	0.00000	124.59631	124.59631		0.00	0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2058	On 31/01/2058		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
IGOV	On 06/02/2025		Index Future	0.00	372.23300	372.23300	0.00000	372.38000	372.38000		0.00	0.00	0	206.00
IGOV	On 08/05/2025		Index Future	0.00	379.79000	379.79000	0.00000	379.93900	379.93900		0.00	0.00	0	680.00
IGOV	On 07/08/2025		Index Future	0.00	387.38200	387.38200	0.00000	387.53300	387.53300		0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	395.01900	395.01900	0.00000	395.17200	395.17200		0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	402.68300	402.68300	0.00000	402.83700	402.83700		0.00	0.00	0	0.00
IS10	On 17/12/2025		Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0	0.00
IS10	On 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0	0.00
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00

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
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
JBAF	On 15/01/2025	Jibar Tradeable Future	0.00	8.37700	91.62300	0.00000	8.37700	8.37700			0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025	Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	91.63300			0.00	0.00	0.00	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 06/02/2025	Bond Future	0.00	8.32156	105.15650	0.00000	8.32710	105.14691			1.52	0.00	11,319,886,912.00	107,648	78,424.00
R186	On 08/05/2025	Bond Future	0.00	8.35931	107.26489	0.00000	8.36593	107.25491			1.61	0.00	9,264,468,549.30	86,370	98,221.00
R186	On 07/08/2025	Bond Future	0.00	8.43147	104.07247	0.00000	8.43970	104.06190			1.49	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,191.68000	1.19168	0.00000	1,184.62000	1.18462	1,191.680	1.80	0.77	0.00	0	1,983.00	
R186	On 07/08/2025	Bond Future	10.25 Put	62.23000	0.06223	0.00000	63.73000	0.06373	62.230	2.18	(0.08)	0.00	0	1,983.00	
R186	On 06/11/2025	Bond Future	0.00	8.55892	106.09698	0.00000	8.56950	106.08582			1.29	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00	8.81025	102.81888	0.00000	8.82455	102.80712			1.11	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 06/02/2025	Bond Future	0.00	267.95665	267.95665	0.00000	267.78865	267.78865			0.00	0.00	535,913.30	2	834.00
R202	On 08/05/2025	Bond Future	0.00	273.39538	273.39538	0.00000	273.22351	273.22351			0.00	0.00	17,497,304.32	64	679.00
R202	On 07/08/2025	Bond Future	0.00	273.62382	273.62382	0.00000	273.44735	273.44735			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	279.01398	279.01398	0.00000	278.83294	278.83294			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00	279.08867	279.08867	0.00000	278.90235	278.90235			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 06/02/2025	Bond Future	0.00	9.09677	95.93006	0.00000	9.17332	95.63795			5.71	0.00	0.00	0	159,288.00
R2030	On 06/02/2025	Bond Future	8.68 Call	38.61000	0.03861	0.00000	24.39000	0.02439	38.610	5.56	0.08	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.18 Call	630.61000	0.63061	0.00000	480.38000	0.48038	630.610	5.68	0.61	0.00	0	800.00	
R2030	On 06/02/2025	Bond Future	9.69 Put	13.69000	0.01369	0.00000	29.01000	0.02901	13.690	5.98	(0.03)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	0.00	9.16385	97.85344	0.00000	9.24542	97.55529			5.37	0.00	4,791,100,129.28	48,962	53,621.00
R2030	On 08/05/2025	Bond Future	8.68 Call	446.71000	0.44671	0.00000	376.27000	0.37627	446.710	5.26	0.27	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	8.72 Call	485.11000	0.48511	0.00000	409.83000	0.40983	485.110	5.26	0.28	0.00	0	300.00	
R2030	On 08/05/2025	Bond Future	8.95 Call	771.02000	0.77102	0.00000	664.10000	0.66410	771.020	5.28	0.40	0.00	0	1,320.00	
R2030	On 08/05/2025	Bond Future	9.18 Call	1,159.81000	1.15981	0.00000	1,018.03000	1.01803	1,159.810	5.35	0.51	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	9.22 Call	1,237.33000	1.23733	0.00000	1,089.44000	1.08944	1,237.330	5.36	0.53	0.00	0	300.00	
R2030	On 08/05/2025	Bond Future	9.45 Call	1,743.81000	1.74381	0.00000	1,561.98000	1.56198	1,743.810	5.47	0.65	0.00	0	680.00	
R2030	On 08/05/2025	Bond Future	9.54 Put	600.45000	0.60045	0.00000	704.47000	0.70447	600.450	5.51	(0.31)	0.00	0	300.00	
R2030	On 08/05/2025	Bond Future	9.99 Put	261.89000	0.26189	0.00000	316.94000	0.31694	261.890	5.80	(0.16)	0.00	0	800.00	
R2030	On 08/05/2025	Bond Future	10.31 Call	4,226.34000	4.22634	0.00000	3,961.02000	3.96102	4,226.340	6.02	0.91	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	10.69 Call	5,458.73000	5.45873	0.00000	5,177.60000	5.17760	5,458.730	6.30	0.95	0.00	0	2,280.00	
R2030	On 08/05/2025	Bond Future	11.86 Put	3.13000	0.00313	0.00000	4.30000	0.00430	3.130	6.71	0.00	0.00	0	1,640.00	
R2030	On 08/05/2025	Bond Future	12.28 Put	0.71000	0.00071	0.00000	1.02000	0.00102	0.710	6.71	0.00	0.00	0	2,280.00	
R2030	On 07/08/2025	Bond Future	0.00	9.24697	95.77502	0.00000	9.33428	95.47059			5.19	0.00	0.00	0	16.00
R2030	On 07/08/2025	Bond Future	8.72 Call	672.56000	0.67256	0.00000	586.97000	0.58697	672.560	4.97	0.31	0.00	0	300.00	
R2030	On 07/08/2025	Bond Future	9.22 Call	1,377.94000	1.37794	0.00000	1,235.41000	1.23541	1,377.940	5.06	0.50	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	Contracts Traded	Open Interest
R2030	On 07/08/2025	Bond Future	9.81	Put	720.67000	0.72067	0.00000	818.28000	0.81828	720.670	5.37	(0.30)	0.00	0	300.00	
R2030	On 07/08/2025	Bond Future	10.48	Call	4,499.16000	4.49916	0.00000	4,243.61000	4.24361	4,499.160	5.83	0.86	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12	Put	24.97000	0.02497	0.00000	30.44000	0.03044	24.970	6.55	(0.02)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00		9.33755	97.63797	0.00000	9.43109	97.32728		4.95	0.00	0.00	0	0.00	
R2030	On 06/11/2025	Bond Future	8.72	Call	792.66000	0.79266	0.00000	702.27000	0.70227	792.660	4.64	0.31	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	9.22	Call	1,480.56000	1.48056	0.00000	1,341.60000	1.34160	1,480.560	4.81	0.47	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	10.08	Put	855.14000	0.85514	0.00000	951.26000	0.95126	855.140	5.31	(0.29)	0.00	0	300.00	
R2030	On 05/02/2026	Bond Future	0.00		9.45205	95.49847	0.00000	9.55276	95.18146		4.84	0.00	4,761,362,717.26	49,858	49,858.00	
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	0.00	
R2032	On 06/02/2025	Bond Future	0.00		9.77571	95.31217	0.00000	9.85741	94.92094		7.44	0.00	0.00	0	105,637.00	
R2032	On 06/02/2025	Bond Future	9.42	Call	31.57000	0.03157	0.00000	16.03000	0.01603	31.570	5.64	0.06	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92	Call	981.09000	0.98109	0.00000	748.88000	0.74888	981.090	7.20	0.69	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61	Put	8.25000	0.00825	0.00000	18.17000	0.01817	8.250	9.01	(0.01)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		9.85635	93.05900	0.00000	9.94215	92.65979		7.52	0.00	337,618,052.00	3,628	68,823.00	
R2032	On 08/05/2025	Bond Future	9.40	Call	631.30000	0.63130	0.00000	530.27000	0.53027	631.300	7.21	0.28	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	658.32000	0.65832	0.00000	553.93000	0.55393	658.320	7.21	0.29	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.90	Call	1,600.06000	1.60006	0.00000	1,404.04000	1.40404	1,600.060	7.45	0.53	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	1,651.08000	1.65108	0.00000	1,451.13000	1.45113	1,651.080	7.47	0.54	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.28	Put	759.97000	0.75997	0.00000	893.46000	0.89346	759.970	7.76	(0.30)	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	225.25000	0.22525	0.00000	276.14000	0.27614	225.250	8.43	(0.11)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.94808	94.89552	0.00000	10.03834	94.48806		7.21	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	9.40	Call	941.21000	0.94121	0.00000	824.34000	0.82434	941.210	6.90	0.31	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	9.90	Call	1,887.50000	1.88750	0.00000	1,698.18000	1.69818	1,887.500	7.15	0.49	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	10.59	Put	986.08000	0.98608	0.00000	1,112.54000	1.11254	986.080	7.69	(0.29)	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	0.00		10.05471	92.57965	0.00000	10.14983	92.16389		7.32	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	9.40	Call	1,129.58000	1.12958	0.00000	1,006.52000	1.00652	1,129.580	6.90	0.32	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	9.90	Call	2,017.98000	2.01798	0.00000	1,833.92000	1.83392	2,017.980	7.10	0.47	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	10.89	Put	1,129.18000	1.12918	0.00000	1,251.65000	1.25165	1,129.180	7.83	(0.27)	0.00	0	300.00	
R2032	On 05/02/2026	Bond Future	0.00		10.17898	94.34999	0.00000	10.27939	93.92593		7.31	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 06/02/2025	Bond Future	0.00		9.98180	103.75734	0.00000	10.07867	103.22767		7.78	0.00	0.00	0	12,012.00	
R2033	On 08/05/2025	Bond Future	0.00		10.06795	100.78913	0.00000	10.16947	100.24868		7.97	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00		10.16442	102.77808	0.00000	10.27095	102.22658		7.70	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.27499	99.73241	0.00000	10.38695	99.16976		7.90	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.40196	101.63894	0.00000	10.51979	101.06511		7.87	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 06/02/2025	Bond Future	0.00		10.38821	94.71029	0.00000	10.49010	94.12647		9.12	0.00	1,449,446,278.16	15,304	76,323.00	
R2035	On 06/02/2025	Bond Future	10.10	Call	150.96000	0.15096	0.00000	84.67000	0.08467	150.960	8.62	0.17	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26	Call	390.61000	0.39061	0.00000	242.50000	0.24250	390.610	8.81	0.34	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	575.95000	0.57595	0.00000	374.80000	0.37480	575.950	8.92	0.44	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65	Put	215.79000	0.21579	0.00000	384.20000	0.38420	215.790	9.32	(0.21)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10	Put	13.99000	0.01399	0.00000	35.49000	0.03549	13.990	9.95	(0.02)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30	Put	3.27000	0.00327	0.00000	9.80000	0.00980	3.270	10.22	(0.01)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00		10.47505	92.09930	0.00000	10.58115	91.50359		9.34	0.00	1,442,919,733.10	15,667	38,357.00	
R2035	On 08/05/2025	Bond Future	10.08	Call	832.04000	0.83204	0.00000	668.48000	0.66848	832.040	8.61	0.31	0.00	0	300.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium	On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2035	On 08/05/2025	Bond Future	10.44	Call	1,689.56000	1.68956	1.68956	0.00000	1,420.41000	1.42041	1,689.560	8.97	0.49	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	2,121.34000	2.12134	2.12134	0.00000	1,810.81000	1.81081	2,121.340	9.14	0.56	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	853.99000	0.85399	0.85399	0.00000	1,041.66000	1.04166	853.990	9.60	(0.28)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	774.11000	0.77411	0.77411	0.00000	948.25000	0.94825	774.110	9.68	(0.26)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,692.66000	5.69266	5.69266	0.00000	5,191.56000	5.19156	5,692.660	10.28	0.86	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	236.95000	0.23695	0.23695	0.00000	303.43000	0.30343	236.950	10.59	(0.09)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	39.22000	0.03922	0.03922	0.00000	52.81000	0.05281	39.220	11.87	(0.02)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	7.11000	0.00711	0.00711	0.00000	10.16000	0.01016	7.110	11.93	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.57197	93.91726	93.91726	0.00000	10.68263	93.30944		9.18	0.00	0.00	0	0.00
R2035	On 07/08/2025	Bond Future	10.08	Call	1,268.78000	1.26878	1.26878	0.00000	1,081.89000	1.08189	1,268.780	8.59	0.33	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	2,507.55000	2.50755	2.50755	0.00000	2,211.93000	2.21193	2,507.550	9.01	0.52	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,090.52000	1.09052	1.09052	0.00000	1,261.30000	1.26130	1,090.520	9.84	(0.26)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		10.68377	91.23777	91.23777	0.00000	10.79928	90.61777		9.53	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	10.08	Call	1,557.76000	1.55776	1.55776	0.00000	1,361.52000	1.36152	1,557.760	8.88	0.34	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.58	Call	2,707.08000	2.70708	2.70708	0.00000	2,420.94000	2.42094	2,707.080	9.17	0.49	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.95	Call	3,810.17000	3.81017	3.81017	0.00000	3,459.24000	3.45924	3,810.170	9.49	0.59	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.45	Put	1,549.36000	1.54936	1.54936	0.00000	1,742.97000	1.74297	1,549.360	9.97	(0.29)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,278.76000	1.27876	1.27876	0.00000	1,444.67000	1.44467	1,278.760	10.20	(0.25)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,001.43000	1.00143	1.00143	0.00000	1,136.95000	1.13695	1,001.430	10.49	(0.20)	0.00	0	250.00
R2035	On 05/02/2026	Bond Future	0.00		10.81118	92.98304	92.98304	0.00000	10.93197	92.35083		9.63	0.00	0.00	0	0.00
R2035	On 28/02/2035	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
R2037	On 06/02/2025	Bond Future	0.00		10.81838	84.89390	84.89390	0.00000	10.92013	84.29706		10.53	0.00	2,942,167,892.30	34,657	153,010.00
R2037	On 08/05/2025	Bond Future	0.00		10.91745	86.59605	86.59605	0.00000	11.02317	85.98705		10.32	0.00	3,446,176,405.80	39,796	55,444.00
R2037	On 08/05/2025	Bond Future	10.50	Call	855.70000	0.85570	0.85570	0.00000	691.03000	0.69103	855.700	9.65	0.30	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	2,172.17000	2.17217	2.17217	0.00000	1,861.20000	1.86120	2,172.170	10.32	0.55	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	846.80000	0.84680	0.84680	0.00000	1,027.27000	1.02727	846.800	10.99	(0.26)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,893.25000	8.89325	8.89325	0.00000	8,324.88000	8.32488	8,893.250	12.57	0.95	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	12,375.50000	12.37550	12.37550	0.00000	11,777.73000	11.77773	12,375.500	13.20	0.99	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,602.31000	12.60231	12.60231	0.00000	12,003.39000	12.00339	12,602.310	13.20	0.99	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.02728	84.04463	84.04463	0.00000	11.13730	83.42330		10.73	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	967.18000	0.96718	0.96718	0.00000	814.39000	0.81439	967.180	9.81	0.27	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	1,258.20000	1.25820	1.25820	0.00000	1,072.58000	1.07258	1,258.200	9.94	0.33	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,359.27000	1.35927	1.35927	0.00000	1,162.99000	1.16299	1,359.270	9.98	0.34	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,553.24000	1.55324	1.55324	0.00000	1,337.44000	1.33744	1,553.240	10.06	0.38	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	2,500.63000	2.50063	2.50063	0.00000	2,204.76000	2.20476	2,500.630	10.43	0.51	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	2,472.82000	2.47282	2.47282	0.00000	2,783.01000	2.78301	2,472.820	10.51	(0.47)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	1,714.84000	1.71484	1.71484	0.00000	1,953.69000	1.95369	1,714.840	10.95	(0.36)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,118.03000	1.11803	1.11803	0.00000	1,289.38000	1.28938	1,118.030	11.48	(0.25)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,106.12000	1.10612	1.10612	0.00000	1,276.00000	1.27600	1,106.120	11.50	(0.25)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	764.38000	0.76438	0.76438	0.00000	889.90000	0.88990	764.380	11.95	(0.18)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.13917	85.67896	85.67896	0.00000	11.25357	85.04523		10.69	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	1,623.71000	1.62371	1.62371	0.00000	1,424.99000	1.42499	1,623.710	10.05	0.34	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	2,813.74000	2.81374	2.81374	0.00000	2,525.25000	2.52525	2,813.740	10.44	0.48	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	1,393.09000	1.39309	1.39309	0.00000	1,562.83000	1.56283	1,393.090	11.72	(0.25)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		11.26479	83.05937	83.05937	0.00000	11.38395	82.41318		11.56	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
R2037	On 05/02/2026	Bond Future	10.90	Call	2,865.88	0.0000	2.86588	0.00000	2,596.39	2.59639	2,865.880	11.09	0.44	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	12.27	Put	1,945.45	0.0000	1.94545	0.00000	2,138.49	2.13849	1,945.450	12.34	(0.28)	0.00	0	1,970.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00		10.90489	103.76917	0.00000	10.99170	103.17384			10.02	0.00	0.00	0	9,232.00
R2038	On 08/05/2025	Bond Future	0.00		11.00619	100.35944	0.00000	11.09648	99.75196			10.34	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00		11.11562	102.33979	0.00000	11.20959	101.71999			10.22	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.23623	98.84389	0.00000	11.33413	98.21162			10.73	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	2,841.61	2.84161	0.00000	2,575.43	2.57543	2,841.610	10.24	0.44	0.00	0	1,770.00	
R2038	On 06/11/2025	Bond Future	12.33	Put	1,464.20	1.46420	0.00000	1,622.68	1.62268	1,464.200	11.67	(0.23)	0.00	0	1,770.00	
R2038	On 05/02/2026	Bond Future	0.00		11.36925	100.73284	0.00000	11.47133	100.08803			11.02	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00		100.00	0.0000	0.00000	100.00	0.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.0000	0.00000	100.00	100.00			0.00	0.00	0.00	0	0.00
R2040	On 06/02/2025	Bond Future	0.00		11.09874	85.11042	0.00000	11.19545	84.49591			11.34	0.00	808,719,210.84	9,502	56,707.00
R2040	On 06/02/2025	Bond Future	11.00	Call	503.40	0.50340	0.00000	326.69	0.32669	503.400	10.93	0.38	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	11.70	Put	33.38	0.03338	0.00000	74.48	0.07448	33.380	12.12	(0.04)	0.00	0	780.00	
R2040	On 06/02/2025	Bond Future	12.20	Put	0.91	0.00091	0.00000	3.01	0.00301	0.910	12.97	0.00	0.00	0	780.00	
R2040	On 08/05/2025	Bond Future	0.00		11.19940	86.81687	0.00000	11.29971	86.18988			11.13	0.00	8,681,687.00	100	19,649.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,115.64	9.11564	0.00000	8,532.98	8.53298	9,115.640	13.11	0.94	0.00	0	15,000.00	
R2040	On 08/05/2025	Bond Future	13.43	Call	12,483.20	12.48320	0.00000	11,871.99	11.87199	12,483.200	14.14	0.98	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50	Call	12,821.35	12.82135	0.00000	12,208.55	12.20855	12,821.350	14.25	0.98	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00		11.31009	84.01914	0.00000	11.41430	83.37948			11.63	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.42206	85.65281	0.00000	11.53023	85.00034			11.61	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00		11.54669	82.78198	0.00000	11.65914	82.11675			12.63	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0.0000	0.00000	100.00	0.00000			0.00	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		11.22307	81.00026	0.00000	11.30460	80.46739			12.25	0.00	192,294,617.24	2,374	68,191.00
R2044	On 06/02/2025	Bond Future	10.65	Call	13.93	0.01393	0.00000	7.75	0.00775	13.930	10.96	0.02	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.15	Call	572.36	0.57236	0.00000	403.24	0.40324	572.360	11.65	0.41	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	11.50	Put	217.96	0.21796	0.00000	359.34	0.35934	217.960	12.25	(0.19)	0.00	0	8,825.00	
R2044	On 06/02/2025	Bond Future	12.00	Call	4,865.25	4.86525	0.00000	4,344.99	4.34499	4,865.250	13.17	0.99	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	12.50	Call	7,734.47	7.73447	0.00000	7,202.07	7.20207	7,734.470	14.10	1.00	0.00	0	422.00	
R2044	On 06/02/2025	Bond Future	13.75	Put	0.00	0.00000	0.00000	0.00	0.00000			15.86	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00		11.31980	82.62433	0.00000	11.40425	82.08060			12.03	0.00	194,084,551.17	2,349	11,049.00
R2044	On 08/05/2025	Bond Future	10.92	Call	966.05	0.96605	0.00000	815.05	0.81505	966.050	11.16	0.31	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	11.65	Put	1,276.42	1.27642	0.00000	1,479.61	1.47961	1,276.420	12.28	(0.34)	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	12.40	Put	384.02	0.38402	0.00000	462.77	0.46277	384.020	13.58	(0.12)	0.00	0	2,490.00	
R2044	On 07/08/2025	Bond Future	0.00		11.42560	79.86920	0.00000	11.51321	79.31444			12.59	0.00	0.00	0	10.00
R2044	On 06/11/2025	Bond Future	0.00		11.53210	81.42206	0.00000	11.62290	80.85621			12.57	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		11.64997	78.59555	0.00000	11.74424	78.01850			13.71	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0.0000	0.00000	100.00	0.00000			0.00	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		11.16311	84.10526	0.00000	11.25982	83.44893			12.17	0.00	2,523,157,800.00	30,000	231,827.00
R2048	On 06/02/2025	Bond Future	10.30	Call	0.36	0.00036	0.00000	0.15	0.00015	0.360	10.76	0.00	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.00	Call	384.68	0.38468	0.00000	240.84	0.24084	384.680	11.73	0.30	0.00	0	660.00	
R2048	On 06/02/2025	Bond Future	11.70	Put	55.06	0.05506	0.00000	116.40	0.11640	55.060	13.00	(0.06)	0.00	0	660.00	
R2048	On 08/05/2025	Bond Future	0.00		11.24942	81.34511	0.00000	11.34946	80.67545			12.62	0.00	2,440,353,300.00	30,000	239,066.00
R2048	On 07/08/2025	Bond Future	0.00		11.34302	82.95081	0.00000	11.44664	82.26762			12.52	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
R2048	On 06/11/2025	Bond Future	0.00	11.44663	80.12116	0.00000	11.55402	79.42436		13.13	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.56112	81.65336	0.00000	11.67259	80.94289		13.33	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 06/02/2025	Bond Future	0.00	11.12740	108.50814	0.00000	11.21904	107.69925		12.28	0.00	868,065.12	8	2,205.00
R2053	On 08/05/2025	Bond Future	0.00	11.21531	104.81608	0.00000	11.31022	103.99082		12.74	0.00	838,528.64	8	20,451.00
R2053	On 07/08/2025	Bond Future	0.00	11.30911	106.88429	0.00000	11.40748	106.04233		12.63	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.41101	103.09836	0.00000	11.51306	102.23956		13.16	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.52178	105.06843	0.00000	11.62773	104.19276		13.04	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 06/02/2025	Bond Future	0.00	10.62207	74.13027	0.00000	10.71874	73.63324		10.51	0.00	0.00	0	10,256.00
R209	On 08/05/2025	Bond Future	0.00	10.70890	72.46195	0.00000	10.80917	71.95477		10.76	0.00	0.00	0	6,376.00
R209	On 07/08/2025	Bond Future	0.00	10.80336	73.89201	0.00000	10.90743	73.37454		10.65	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.90801	72.17654	0.00000	11.01611	71.64874		11.08	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	11.02415	73.55681	0.00000	11.13653	73.01863		11.39	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 06/02/2025	Bond Future	0.00	243.08808	243.08808	0.00000	243.11791	243.11791		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	244.66685	244.66685	0.00000	244.69684	244.69684		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	249.55532	249.55532	0.00000	249.58495	249.58495		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	251.05385	251.05385	0.00000	251.08263	251.08263		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	255.91883	255.91883	0.00000	255.94725	255.94725		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 06/02/2025	Bond Future	0.00	9.47477	91.96781	0.00000	9.54639	91.66728		6.69	0.00	0.00	0	100,748.00
R213	On 08/05/2025	Bond Future	0.00	9.54432	90.25460	0.00000	9.61983	89.94789		6.69	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.62642	92.03627	0.00000	9.70626	91.72318		6.34	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.72946	90.27275	0.00000	9.81407	89.95322		6.31	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.85412	92.00040	0.00000	9.94407	91.67444		6.07	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 06/02/2025	Bond Future	0.00	11.01260	69.29630	0.00000	11.10926	68.76624		11.89	0.00	697,813,741.00	10,070	10,696.00
R214	On 06/02/2025	Bond Future	11.75 Call	3,898.71000	3.89871	0.00000	3,384.20000	3.38420	3,898.710	12.79	0.99	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,333.50000	6.33350	0.00000	5,804.03000	5.80403	6,333.500	13.69	1.00	0.00	0	521.00
R214	On 06/02/2025	Bond Future	13.63 Put	0.00000	0.00000	0.00000	0.00000	0.00000		15.39	0.00	0.00	0	521.00
R214	On 08/05/2025	Bond Future	0.00	11.09665	67.38259	0.00000	11.19652	66.84181		12.26	0.00	699,566,049.38	10,382	11,123.00
R214	On 07/08/2025	Bond Future	0.00	11.18801	68.71270	0.00000	11.29132	68.16100		12.17	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.28982	66.74885	0.00000	11.39675	66.18613		12.77	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.40260	68.02569	0.00000	11.51342	67.45190		13.18	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 :										51,409,601,296.64		530,138 2,004,608.00		
Grand Total:										51,409,601,296.64		530,138 2,004,608.00		