

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/01/2025

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	1,077.28700	1,077.28700	0.00000	1,073.24100	1,073.24100	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,098.89300	1,098.89300	0.00000	1,094.76400	1,094.76400	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,120.60300	1,120.60300	0.00000	1,116.38900	1,116.38900	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,142.44400	1,142.44400	0.00000	1,138.14400	1,138.14400	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,164.36200	1,164.36200	0.00000	1,159.97500	1,159.97500	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,296.23600	1,296.23600	0.00000	1,289.72000	1,289.72000	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,322.23300	1,322.23300	0.00000	1,315.58400	1,315.58400	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,348.35600	1,348.35600	0.00000	1,341.57100	1,341.57100	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,374.63600	1,374.63600	0.00000	1,367.71400	1,367.71400	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,401.00800	1,401.00800	0.00000	1,393.94900	1,393.94900	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,114.79500	1,114.79500	0.00000	1,109.69400	1,109.69400	0.00	0.00	167,219,250.00	15	98.00
ALBI	On 08/05/2025		Index Future	0.00	1,137.15300	1,137.15300	0.00000	1,131.94800	1,131.94800	0.00	0.00	170,572,950.00	15	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,159.61900	1,159.61900	0.00000	1,154.30700	1,154.30700	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,182.22000	1,182.22000	0.00000	1,176.80100	1,176.80100	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,204.90200	1,204.90200	0.00000	1,199.37400	1,199.37400	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	10.98967	83.98782	0.00000	11.08946	83.51413	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.10606	81.89362	0.00000	11.21039	81.40982	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.23352	83.53036	0.00000	11.34281	83.03593	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.37942	81.37880	0.00000	11.49405	80.87369	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.54604	82.95401	0.00000	11.66650	82.43813	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	11.49191	80.29124	0.00000	11.56581	79.84127	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.59682	77.65433	0.00000	11.67353	77.19475	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.70685	79.20557	0.00000	11.78652	78.73591	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.82764	76.49977	0.00000	11.91050	76.01994	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	11.95803	77.97842	0.00000	12.04421	77.48840	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	1,097.66000	1,097.66000	0.00000	1,092.64000	1,092.64000	0.00	0.00	0.00	0	316.00
GOVI	On 08/05/2025		GOVI	0.00	1,119.67400	1,119.67400	0.00000	1,114.55200	1,114.55200	0.00	0.00	0.00	0	327.00
GOVI	On 07/08/2025		GOVI	0.00	1,141.79500	1,141.79500	0.00000	1,136.56800	1,136.56800	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,164.04900	1,164.04900	0.00000	1,158.71600	1,158.71600	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,186.38200	1,186.38200	0.00000	1,180.94200	1,180.94200	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	134.04892	134.04892	0.00000	134.22855	134.22855	0.00	0.00	0.00	0	8,799.00
I2029	On 08/05/2025		Bond Future	0.00	135.36449	135.36449	0.00000	135.54442	135.54442	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.07071	138.07071	0.00000	138.25270	138.25270	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.36085	139.36085	0.00000	139.54178	139.54178	0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	142.06353	142.06353	0.00000	142.24638	142.24638	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	128.23063	128.23063	0.00000	128.45998	128.45998		0.00	0.00	0	6,217.00
I2033	On 08/05/2025		Bond Future	0.00	129.32630	129.32630	0.00000	129.55951	129.55951		0.00	0.00	0	5,288.00
I2033	On 07/08/2025		Bond Future	0.00	131.91192	131.91192	0.00000	132.14840	132.14840		0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	132.98130	132.98130	0.00000	133.21722	133.21722		0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.56044	135.56044	0.00000	135.79939	135.79939		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	137.92876	137.92876	0.00000	137.97618	137.97618		0.00	0.00	0	1,386.00
I2038	On 08/05/2025		Bond Future	0.00	140.72927	140.72927	0.00000	140.77669	140.77669		0.00	0.00	0	1,980.00
I2038	On 07/08/2025		Bond Future	0.00	141.42290	141.42290	0.00000	141.46420	141.46420		0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	144.21023	144.21023	0.00000	144.25076	144.25076		0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	144.84831	144.84831	0.00000	144.88408	144.88408		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	120.03858	120.03858	0.00000	120.43519	120.43519		0.00	0.00	0	8,543.00
I2046	On 08/05/2025		Bond Future	0.00	120.26630	120.26630	0.00000	120.66625	120.66625		0.00	0.00	0	12,157.00
I2046	On 07/08/2025		Bond Future	0.00	122.67048	122.67048	0.00000	123.07700	123.07700		0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	122.83849	122.83849	0.00000	123.24681	123.24681		0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	125.21969	125.21969	0.00000	125.63440	125.63440		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	119.23217	119.23217	0.00000	119.27206	119.27206		0.00	0.00	0	7,469.00
I2050	On 08/05/2025		Bond Future	0.00	121.65288	121.65288	0.00000	121.69297	121.69297		0.00	0.00	0	9,715.00
I2050	On 07/08/2025		Bond Future	0.00	121.72327	121.72327	0.00000	121.75696	121.75696		0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	124.12211	124.12211	0.00000	124.15531	124.15531		0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	124.12299	124.12299	0.00000	124.15061	124.15061		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	371.76500	371.76500	0.00000	372.23300	372.23300		0.00	695,200,550.00	187	19.00
IGOV	On 08/05/2025		Index Future	0.00	379.31300	379.31300	0.00000	379.79000	379.79000		0.00	709,315,310.00	187	867.00
IGOV	On 07/08/2025		Index Future	0.00	386.89700	386.89700	0.00000	387.38200	387.38200		0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	394.52600	394.52600	0.00000	395.01900	395.01900		0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	402.18200	402.18200	0.00000	402.68300	402.68300		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	8.25897	105.26498	0.00000	8.32156	105.15650		1.52	0.00	1,502,657,589.50	14,275	78,424.00
R186	On 08/05/2025		Bond Future	0.00	8.28563	107.37615	0.00000	8.35931	107.26489		1.61	0.00	21,260,477.70	198	112,238.00
R186	On 07/08/2025		Bond Future	0.00	8.34225	104.18709	0.00000	8.43147	104.07247		1.49	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,280.31000	1.28031	0.00000	1,191.68000	1.19168	1,280.310	1.80	0.79	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	52.91000	0.05291	0.00000	62.23000	0.06223	52.910	2.18	(0.07)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.44715	106.21498	0.00000	8.55892	106.09698		1.29	0.00	0.00	0	447.00
R186	On 05/02/2026		Bond Future	0.00	8.66275	102.94030	0.00000	8.81025	102.81888		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	267.26991	267.26991	0.00000	267.95665	267.95665		0.00	0.00	0.00	0	834.00
R202	On 08/05/2025		Bond Future	0.00	272.69653	272.69653	0.00000	273.39538	273.39538		0.00	0.00	0.00	0	679.00
R202	On 07/08/2025		Bond Future	0.00	272.92545	272.92545	0.00000	273.62382	273.62382		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	278.30487	278.30487	0.00000	279.01398	279.01398		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	278.37962	278.37962	0.00000	279.08867	279.08867		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	9.00407	96.28528	0.00000	9.09677	95.93006		5.71	0.00	6,073,964,318.24	63,083	109,245.00
R2030	On 06/02/2025		Bond Future	8.68 Call	67.95000	0.06795	0.00000	38.61000	0.03861	67.950	5.56	0.13	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	856.36000	0.85636	0.00000	630.61000	0.63061	856.360	5.68	0.73	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	4.87000	0.00487	0.00000	13.69000	0.01369	4.870	5.98	(0.01)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.06498	98.21636	0.00000	9.16385	97.85344		5.37	0.00	1,273,178,674.68	12,963	54,761.00
R2030	On 08/05/2025		Bond Future	8.68 Call	546.84000	0.54684	0.00000	446.71000	0.44671	546.840	5.26	0.31	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	591.66000	0.59166	0.00000	485.11000	0.48511	591.660	5.26	0.33	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	918.38000	0.91838	0.00000	771.02000	0.77102	918.380	5.28	0.45	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,350.36000	1.35036	0.00000	1,159.81000	1.15981	1,350.360	5.35	0.57	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	1,435.31000	1.43531	0.00000	1,237.33000	1.23733	1,435.310	5.36	0.59	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,981.99000	1.98199	0.00000	1,743.81000	1.74381	1,981.990	5.47	0.69	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	489.89000	0.48989	0.00000	600.45000	0.60045	489.890	5.51	(0.27)	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	205.85000	0.20585	0.00000	261.89000	0.26189	205.850	5.80	(0.13)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,556.74000	4.55674	0.00000	4,226.34000	4.22634	4,556.740	6.02	0.93	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,805.30000	5.80530	0.00000	5,458.73000	5.45873	5,805.300	6.30	0.96	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	2.12000	0.00212	0.00000	3.13000	0.00313	2.120	6.71	0.00	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	0.46000	0.00046	0.00000	0.71000	0.00071	0.460	6.71	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.14100	96.14611	0.00000	9.24697	95.77502		5.19	0.00	2,403,652.75	25	41.00
R2030	On 07/08/2025		Bond Future	8.72 Call	789.77000	0.78977	0.00000	672.56000	0.67256	789.770	4.97	0.34	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.22 Call	1,566.42000	1.56642	0.00000	1,377.94000	1.37794	1,566.420	5.06	0.54	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	614.10000	0.61410	0.00000	720.67000	0.72067	614.100	5.37	(0.26)	0.00	0	300.00	
R2030	On 07/08/2025	Bond Future	10.48	Call	4,818.49000	4.81849	0.00000	4,499.16000	4.49916	4,818.490	5.83	0.88	0.00	0	1,054.00	
R2030	On 07/08/2025	Bond Future	12.12	Put	19.56000	0.01956	0.00000	24.97000	0.02497	19.560	6.55	(0.01)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00		9.22383	98.01736	0.00000	9.33755	97.63797		4.95	0.00	0.00	0	0.00	
R2030	On 06/11/2025	Bond Future	8.72	Call	914.84000	0.91484	0.00000	792.66000	0.79266	914.840	4.64	0.35	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	9.22	Call	1,663.29000	1.66329	0.00000	1,480.56000	1.48056	1,663.290	4.81	0.51	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	10.08	Put	748.23000	0.74823	0.00000	855.14000	0.85514	748.230	5.31	(0.26)	0.00	0	300.00	
R2030	On 05/02/2026	Bond Future	0.00		9.32943	95.88619	0.00000	9.45205	95.49847		4.84	0.00	4,780,693,661.02	49,858	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	0.00	
R2032	On 06/02/2025	Bond Future	0.00		9.68235	95.76182	0.00000	9.77571	95.31217		7.44	0.00	428,725,668.14	4,477	101,160.00	
R2032	On 06/02/2025	Bond Future	9.42	Call	66.92000	0.06692	0.00000	31.57000	0.03157	66.920	5.64	0.12	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92	Call	1,300.58000	1.30058	0.00000	981.09000	0.98109	1,300.580	7.20	0.80	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61	Put	2.97000	0.00297	0.00000	8.25000	0.00825	2.970	9.01	(0.01)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00		9.75823	93.51823	0.00000	9.85635	93.05900		7.52	0.00	443,837,519.58	4,746	69,073.00	
R2032	On 08/05/2025	Bond Future	9.40	Call	765.96000	0.76596	0.00000	631.30000	0.63130	765.960	7.21	0.33	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.42	Call	797.14000	0.79714	0.00000	658.32000	0.65832	797.140	7.21	0.34	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.90	Call	1,847.48000	1.84748	0.00000	1,600.06000	1.60006	1,847.480	7.45	0.58	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.92	Call	1,902.98000	1.90298	0.00000	1,651.08000	1.65108	1,902.980	7.47	0.59	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.28	Put	625.51000	0.62551	0.00000	759.97000	0.75997	625.510	7.76	(0.26)	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	10.97	Put	176.79000	0.17679	0.00000	225.25000	0.22525	176.790	8.43	(0.09)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00		9.84473	95.36487	0.00000	9.94808	94.89552		7.21	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	9.40	Call	1,091.14000	1.09114	0.00000	941.21000	0.94121	1,091.140	6.90	0.35	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	9.90	Call	2,122.67000	2.12267	0.00000	1,887.50000	1.88750	2,122.670	7.15	0.53	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	10.59	Put	854.49000	0.85449	0.00000	986.08000	0.98608	854.490	7.69	(0.26)	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	0.00		9.94567	93.05917	0.00000	10.05471	92.57965		7.32	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	9.40	Call	1,285.20000	1.28520	0.00000	1,129.58000	1.12958	1,285.200	6.90	0.35	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	9.90	Call	2,245.38000	2.24538	0.00000	2,017.98000	2.01798	2,245.380	7.10	0.50	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	10.89	Put	999.85000	0.99985	0.00000	1,129.18000	1.12918	999.850	7.83	(0.25)	0.00	0	300.00	
R2032	On 05/02/2026	Bond Future	0.00		10.06373	94.83978	0.00000	10.17898	94.34999		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		9.88829	104.27216	0.00000	9.98180	103.75734		7.78	0.00	0.00	0	12,012.00	
R2033	On 08/05/2025	Bond Future	0.00		9.96988	101.31489	0.00000	10.06795	100.78913		7.97	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00		10.06137	103.31540	0.00000	10.16442	102.77808		7.70	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00		10.16657	100.28127	0.00000	10.27499	99.73241		7.90	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00		10.28772	102.19949	0.00000	10.40196	101.63894		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		10.30461	95.19313	0.00000	10.38821	94.71029		9.12	0.00	732,320,749.09	7,693	68,752.00	
R2035	On 06/02/2025	Bond Future	10.10	Call	233.23000	0.23323	0.00000	150.96000	0.15096	233.230	8.62	0.24	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26	Call	557.71000	0.55771	0.00000	390.61000	0.39061	557.710	8.81	0.44	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34	Call	792.86000	0.79286	0.00000	575.95000	0.57595	792.860	8.92	0.55	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65	Put	120.29000	0.12029	0.00000	215.79000	0.21579	120.290	9.32	(0.13)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10	Put	5.44000	0.00544	0.00000	13.99000	0.01399	5.440	9.95	(0.01)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30	Put	1.07000	0.00107	0.00000	3.27000	0.00327	1.070	10.22	0.00	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00		10.38794	92.59237	0.00000	10.47505	92.09930		9.34	0.00	979,164,312.75	10,575	48,620.00	
R2035	On 08/05/2025	Bond Future	10.08	Call	987.22000	0.98722	0.00000	832.04000	0.83204	987.220	8.61	0.35	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.44	Call	1,934.62000	1.93462	0.00000	1,689.56000	1.68956	1,934.620	8.97	0.54	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.58	Call	2,400.31000	2.40031	0.00000	2,121.34000	2.12134	2,400.310	9.14	0.60	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
R2035	On 08/05/2025	Bond Future	10.95	Put	717.10000	0.71710	0.00000	853.99000	0.85399	717.100	9.60	(0.25)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.01	Put	647.64000	0.64764	0.00000	774.11000	0.77411	647.640	9.68	(0.23)	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	6,119.08000	6.11908	0.00000	5,692.66000	5.69266	6,119.080	10.28	0.89	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	190.77000	0.19077	0.00000	236.95000	0.23695	190.770	10.59	(0.08)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	30.22000	0.03022	0.00000	39.22000	0.03922	30.220	11.87	(0.01)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	5.20000	0.00520	0.00000	7.11000	0.00711	5.200	11.93	0.00	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.48099	94.42114	0.00000	10.57197	93.91726		9.18	0.00	0.00	0	0.00	
R2035	On 07/08/2025	Bond Future	10.08	Call	1,439.42000	1.43942	0.00000	1,268.78000	1.26878	1,439.420	8.59	0.37	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	10.58	Call	2,769.40000	2.76940	0.00000	2,507.55000	2.50755	2,769.400	9.01	0.55	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	11.30	Put	1,005.73000	1.00573	0.00000	1,139.21000	1.13921	1,005.730	9.79	(0.24)	(21,682,369.05)	8,500	8,500.00	
R2035	On 07/08/2025	Bond Future	11.34	Put	961.78000	0.96178	0.00000	1,090.52000	1.09052	961.780	9.84	(0.23)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	0.00		10.58869	91.75245	0.00000	10.68377	91.23777		9.53	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	10.08	Call	1,734.35000	1.73435	0.00000	1,557.76000	1.55776	1,734.350	8.88	0.37	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.58	Call	2,959.28000	2.95928	0.00000	2,707.08000	2.70708	2,959.280	9.17	0.51	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.95	Call	4,115.46000	4.11546	0.00000	3,810.17000	3.81017	4,115.460	9.49	0.62	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.45	Put	1,400.50000	1.40050	0.00000	1,549.36000	1.54936	1,400.500	9.97	(0.27)	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.67	Put	1,151.78000	1.15178	0.00000	1,278.76000	1.27876	1,151.780	10.20	(0.23)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	11.95	Put	898.27000	0.89827	0.00000	1,001.43000	1.00143	898.270	10.49	(0.18)	0.00	0	250.00	
R2035	On 05/02/2026	Bond Future	0.00		10.71162	93.50867	0.00000	10.81118	92.98304		9.63	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 06/02/2025	Bond Future	0.00		10.72991	85.41768	0.00000	10.81838	84.89390		10.53	0.00	7,516,755.84	88	153,010.00	
R2037	On 08/05/2025	Bond Future	0.00		10.82550	87.13078	0.00000	10.91745	86.59605		10.32	0.00	13,679,532.46	157	55,444.00	
R2037	On 08/05/2025	Bond Future	10.50	Call	1,021.94000	1.02194	0.00000	855.70000	0.85570	1,021.940	9.65	0.35	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	11.00	Call	2,469.22000	2.46922	0.00000	2,172.17000	2.17217	2,469.220	10.32	0.59	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	11.46	Put	707.70000	0.70770	0.00000	846.80000	0.84680	707.700	10.99	(0.23)	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	9,398.61000	9.39861	0.00000	8,893.25000	8.89325	9,398.610	12.57	0.96	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	12,902.48000	12.90248	0.00000	12,375.50000	12.37550	12,902.480	13.20	0.99	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	13,130.11000	13.13011	0.00000	12,602.31000	12.60231	13,130.110	13.20	0.99	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		10.93148	84.59093	0.00000	11.02728	84.04463		10.73	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	1,117.60000	1.11760	0.00000	967.18000	0.96718	1,117.600	9.81	0.30	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.50	Call	1,438.81000	1.43881	0.00000	1,258.20000	1.25820	1,438.810	9.94	0.36	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	1,549.59000	1.54959	0.00000	1,359.27000	1.35927	1,549.590	9.98	0.38	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	1,761.24000	1.76124	0.00000	1,553.24000	1.55324	1,761.240	10.06	0.41	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.00	Call	2,779.59000	2.77959	0.00000	2,500.63000	2.50063	2,779.590	10.43	0.54	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	2,218.75000	2.21875	0.00000	2,472.82000	2.47282	2,218.750	10.51	(0.44)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	1,521.92000	1.52192	0.00000	1,714.84000	1.71484	1,521.920	10.95	(0.33)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.82	Put	981.53000	0.98153	0.00000	1,118.03000	1.11803	981.530	11.48	(0.23)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.83	Put	970.83000	0.97083	0.00000	1,106.12000	1.10612	970.830	11.50	(0.23)	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	12.17	Put	665.44000	0.66544	0.00000	764.38000	0.76438	665.440	11.95	(0.16)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00		11.03947	86.23677	0.00000	11.13917	85.67896		10.69	0.00	0.00	0	0.00	
R2037	On 06/11/2025	Bond Future	10.50	Call	1,813.47000	1.81347	0.00000	1,623.71000	1.62371	1,813.470	10.05	0.36	0.00	0	300.00	
R2037	On 06/11/2025	Bond Future	11.00	Call	3,083.53000	3.08353	0.00000	2,813.74000	2.81374	3,083.530	10.44	0.51	0.00	0	300.00	
R2037	On 06/11/2025	Bond Future	12.16	Put	1,255.24000	1.25524	0.00000	1,393.09000	1.39309	1,255.240	11.72	(0.23)	0.00	0	300.00	
R2037	On 05/02/2026	Bond Future	0.00		11.16083	83.62890	0.00000	11.26479	83.05937		11.56	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	10.90	Call	3,117.18000	3.11718	0.00000	2,865.88000	2.86588	3,117.180	11.09	0.46	0.00	0	1,970.00	
R2037	On 05/02/2026	Bond Future	12.27	Put	1,786.17000	1.78617	0.00000	1,945.45000	1.94545	1,786.170	12.34	(0.26)	0.00	0	1,970.00	

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 31/01/2037	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
R2038	On 06/02/2025	Bond Future	0.00	10.80595	104.45411	0.00000	10.90489	103.76917			10.02	0.00	0.00	0	9,232.00
R2038	On 08/05/2025	Bond Future	0.00	10.90325	101.05874	0.00000	11.00619	100.35944			10.34	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00	11.00839	103.05409	0.00000	11.11562	102.33979			10.22	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00	11.12444	99.57322	0.00000	11.23623	98.84389			10.73	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98 Call	3,171.14000	3.17114	0.00000	2,841.61000	2.84161	3,171.140	10.24	0.48	0.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33 Put	1,297.42000	1.29742	0.00000	1,464.20000	1.46420	1,297.420	11.67	(0.21)	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00	11.25261	101.47732	0.00000	11.36925	100.73284			11.02	0.00	0.00	0	0.00
R2038	On 31/03/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/02/2025	Bond Future	0.00	11.02532	85.58145	0.00000	11.09874	85.11042			11.34	0.00	337,447,657.35	3,943	52,985.00
R2040	On 06/02/2025	Bond Future	11.00 Call	678.33000	0.67833	0.00000	503.40000	0.50340	678.330	10.93	0.47	0.00	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	15.56000	0.01556	0.00000	33.38000	0.03338	15.560	12.12	(0.02)	0.00	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	0.29000	0.00029	0.00000	0.91000	0.00091	0.290	12.97	0.00	0.00	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.12320	87.29787	0.00000	11.19940	86.81687			11.13	0.00	430,814,988.45	4,935	24,306.00
R2040	On 08/05/2025	Bond Future	12.75 Call	9,567.76000	9.56776	0.00000	9,115.64000	9.11564	9,567.760	13.11	0.95	0.00	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	12,954.16000	12.95416	0.00000	12,483.20000	12.48320	12,954.160	14.14	0.98	0.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	13,293.34000	13.29334	0.00000	12,821.35000	12.82135	13,293.340	14.25	0.99	0.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.23083	84.51059	0.00000	11.31009	84.01914			11.63	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00	11.33971	86.15470	0.00000	11.42206	85.65281			11.61	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00	11.46096	83.29455	0.00000	11.54669	82.78198			12.63	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	11.13468	81.58443	0.00000	11.22307	81.00026			12.25	0.00	0.00	0	68,191.00
R2044	On 06/02/2025	Bond Future	10.65 Call	26.47000	0.02647	0.00000	13.93000	0.01393	26.470	10.96	0.04	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15 Call	819.86000	0.81986	0.00000	572.36000	0.57236	819.860	11.65	0.53	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50 Put	114.83000	0.11483	0.00000	217.96000	0.21796	114.830	12.25	(0.12)	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00 Call	5,443.27000	5.44327	0.00000	4,865.25000	4.86525	5,443.270	13.17	1.00	0.00	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50 Call	8,318.48000	8.31848	0.00000	7,734.47000	7.73447	8,318.480	14.10	1.00	0.00	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	13.75 Put	0.00000	0.00000	0.00000	0.00000	0.00000			15.86	0.00	0.00	0	422.00
R2044	On 08/05/2025	Bond Future	0.00	11.22823	83.22067	0.00000	11.31980	82.62433			12.03	0.00	3,412,047.47	41	11,049.00
R2044	On 08/05/2025	Bond Future	10.92 Call	1,155.41000	1.15541	0.00000	966.05000	0.96605	1,155.410	11.16	0.35	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	1,077.72000	1.07772	0.00000	1,276.42000	1.27642	1,077.720	12.28	(0.30)	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40 Put	310.85000	0.31085	0.00000	384.02000	0.38402	310.850	13.58	(0.10)	0.00	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.33055	80.47816	0.00000	11.42560	79.86920			12.59	0.00	482,868.96	6	16.00
R2044	On 06/11/2025	Bond Future	0.00	11.43352	82.04382	0.00000	11.53210	81.42206			12.57	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00	11.54758	79.23009	0.00000	11.64997	78.59555			13.71	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	11.08967	84.60984	0.00000	11.16311	84.10526			12.17	0.00	92,986,214.16	1,099	217,662.00
R2048	On 06/02/2025	Bond Future	10.30 Call	0.65000	0.00065	0.00000	0.36000	0.00036	0.650	10.76	0.00	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	531.96000	0.53196	0.00000	384.68000	0.38468	531.960	11.73	0.38	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	27.02000	0.02702	0.00000	55.06000	0.05506	27.020	13.00	(0.03)	0.00	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.17342	81.86031	0.00000	11.24942	81.34511			12.62	0.00	1,295,439,405.75	15,825	252,478.00
R2048	On 07/08/2025	Bond Future	0.00	11.26423	83.47708	0.00000	11.34302	82.95081			12.52	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.36490	80.65859	0.00000	11.44663	80.12116			13.13	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.47621	82.20203	0.00000	11.56112	81.65336			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

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
R2053	On 06/02/2025	Bond Future	0.00	11.05408	109.16350	0.00000	11.12740	108.50814		12.28	0.00	218,327.00	2	2,205.00
R2053	On 08/05/2025	Bond Future	0.00	11.13935	105.48514	0.00000	11.21531	104.81608		12.74	0.00	0.00	0	20,451.00
R2053	On 07/08/2025	Bond Future	0.00	11.23030	107.56786	0.00000	11.30911	106.88429		12.63	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.32920	103.79631	0.00000	11.41101	103.09836		13.16	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00	11.43677	105.78101	0.00000	11.52178	105.06843		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	10.52364	74.64109	0.00000	10.62207	74.13027		10.51	0.00	98,526,238.80	1,320	7,502.00
R209	On 08/05/2025	Bond Future	0.00	10.60678	72.98343	0.00000	10.70890	72.46195		10.76	0.00	776,105,794.62	10,634	15,648.00
R209	On 07/08/2025	Bond Future	0.00	10.69728	74.42462	0.00000	10.80336	73.89201		10.65	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.79773	72.72032	0.00000	10.90801	72.17654		11.08	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00	10.90941	74.11186	0.00000	11.02415	73.55681		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	242.99856	242.99856	0.00000	243.08808	243.08808		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00	244.58299	244.58299	0.00000	244.66685	244.66685		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	249.47252	249.47252	0.00000	249.55532	249.55532		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	250.97975	250.97975	0.00000	251.05385	251.05385		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	255.84611	255.84611	0.00000	255.91883	255.91883		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	9.38150	92.36106	0.00000	9.47477	91.96781		6.69	0.00	1,008,675,136.26	10,921	94,578.00
R213	On 08/05/2025	Bond Future	0.00	9.44591	90.65630	0.00000	9.54432	90.25460		6.69	0.00	1,281,880,082.00	14,140	10,124.00
R213	On 07/08/2025	Bond Future	0.00	9.52223	92.44690	0.00000	9.62642	92.03627		6.34	0.00	1,571,597.30	17	17.00
R213	On 06/11/2025	Bond Future	0.00	9.61891	90.69237	0.00000	9.72946	90.27275		6.31	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.73643	92.42910	0.00000	9.85412	92.00040		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	10.93926	69.70272	0.00000	11.01260	69.29630		11.89	0.00	0.00	0	10,696.00
R214	On 06/02/2025	Bond Future	11.75 Call	4,299.23000	4.29923	0.00000	3,898.71000	3.89871	4,299.230	12.79	0.99	0.00	0	521.00
R214	On 06/02/2025	Bond Future	12.25 Call	6,739.78000	6.73978	0.00000	6,333.50000	6.33350	6,739.780	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	11.02083	67.79758	0.00000	11.09665	67.38259		12.26	0.00	2,237,320.14	33	11,156.00
R214	On 07/08/2025	Bond Future	0.00	11.10949	69.13664	0.00000	11.18801	68.71270		12.17	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.20847	67.18179	0.00000	11.28982	66.74885		12.77	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.31821	68.46768	0.00000	11.40260	68.02569		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 :											23,309,826,280.96	239,958	1,937,564.00	
Grand Total:											23,309,826,280.96	239,958	1,937,564.00	