

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/01/2025

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	1,075.08400	1,075.08400	0.00000	1,077.28700	1,077.28700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,096.64800	1,096.64800	0.00000	1,098.89300	1,098.89300	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,118.31800	1,118.31800	0.00000	1,120.60300	1,120.60300	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,140.11800	1,140.11800	0.00000	1,142.44400	1,142.44400	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,161.99600	1,161.99600	0.00000	1,164.36200	1,164.36200	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,290.14300	1,290.14300	0.00000	1,296.23600	1,296.23600	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,316.02100	1,316.02100	0.00000	1,322.23300	1,322.23300	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,342.02500	1,342.02500	0.00000	1,348.35600	1,348.35600	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,368.18700	1,368.18700	0.00000	1,374.63600	1,374.63600	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,394.44000	1,394.44000	0.00000	1,401.00800	1,401.00800	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,108.89800	1,108.89800	0.00000	1,114.79500	1,114.79500	0.00	0.00	0.00	0	83.00
ALBI	On 08/05/2025		Index Future	0.00	1,131.13900	1,131.13900	0.00000	1,137.15300	1,137.15300	0.00	0.00	0.00	0	15.00
ALBI	On 07/08/2025		Index Future	0.00	1,153.49100	1,153.49100	0.00000	1,159.61900	1,159.61900	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,175.97700	1,175.97700	0.00000	1,182.22000	1,182.22000	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,198.54300	1,198.54300	0.00000	1,204.90200	1,204.90200	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	11.08904	83.51611	0.00000	10.98967	83.98782	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.20980	81.41254	0.00000	11.10606	81.89362	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.34191	83.03999	0.00000	11.23352	83.53036	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.49283	80.87905	0.00000	11.37942	81.37880	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.66492	82.44487	0.00000	11.54604	82.95401	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	11.61647	79.53517	0.00000	11.49191	80.29124	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.72597	76.88304	0.00000	11.59682	77.65433	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.84068	78.41919	0.00000	11.70685	79.20557	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.96652	75.69821	0.00000	11.82764	76.49977	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.10218	77.16157	0.00000	11.95803	77.97842	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	1,091.99200	1,091.99200	0.00000	1,097.66000	1,097.66000	0.00	0.00	152,878,880.00	14	309.00
GOVI	On 08/05/2025		GOVI	0.00	1,113.89500	1,113.89500	0.00000	1,119.67400	1,119.67400	0.00	0.00	0.00	0	327.00
GOVI	On 07/08/2025		GOVI	0.00	1,135.90600	1,135.90600	0.00000	1,141.79500	1,141.79500	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,158.04900	1,158.04900	0.00000	1,164.04900	1,164.04900	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,180.27000	1,180.27000	0.00000	1,186.38200	1,186.38200	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	134.16364	134.16364	0.00000	134.04892	134.04892	0.00	0.00	949,610,243.92	7,078	4,809.00
I2029	On 08/05/2025		Bond Future	0.00	135.48178	135.48178	0.00000	135.36449	135.36449	0.00	0.00	47,147,659.44	348	4,588.00
I2029	On 07/08/2025		Bond Future	0.00	138.19085	138.19085	0.00000	138.07071	138.07071	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.48398	139.48398	0.00000	139.36085	139.36085	0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	142.18954	142.18954	0.00000	142.06353	142.06353	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	128.03119	128.03119	0.00000	128.23063	128.23063		0.00	0.00 582,285,852.12	4,548	5,660.00
I2033	On 08/05/2025		Bond Future	0.00	129.12314	129.12314	0.00000	129.32630	129.32630		0.00	0.00 515,330,451.74	3,991	9,389.00
I2033	On 07/08/2025		Bond Future	0.00	131.70522	131.70522	0.00000	131.91192	131.91192		0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	132.77098	132.77098	0.00000	132.98130	132.98130		0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.34650	135.34650	0.00000	135.56044	135.56044		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	137.46945	137.46945	0.00000	137.92876	137.92876		0.00	0.00	0	1,386.00
I2038	On 08/05/2025		Bond Future	0.00	140.26075	140.26075	0.00000	140.72927	140.72927		0.00	0.00	0	1,980.00
I2038	On 07/08/2025		Bond Future	0.00	140.94569	140.94569	0.00000	141.42290	141.42290		0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	143.72407	143.72407	0.00000	144.21023	144.21023		0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	144.35338	144.35338	0.00000	144.84831	144.84831		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	120.91673	120.91673	0.00000	120.03858	120.03858		0.00	0.00 937,104,657.50	7,750	8,543.00
I2046	On 08/05/2025		Bond Future	0.00	121.16270	121.16270	0.00000	120.26630	120.26630		0.00	0.00 939,010,925.00	7,750	19,907.00
I2046	On 07/08/2025		Bond Future	0.00	123.58519	123.58519	0.00000	122.67048	122.67048		0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	123.77190	123.77190	0.00000	122.83849	122.83849		0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	126.17159	126.17159	0.00000	125.21969	125.21969		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	119.01929	119.01929	0.00000	119.23217	119.23217		0.00	0.00 716,377,106.51	6,019	7,469.00
I2050	On 08/05/2025		Bond Future	0.00	121.43596	121.43596	0.00000	121.65288	121.65288		0.00	0.00 730,923,043.24	6,019	15,734.00
I2050	On 07/08/2025		Bond Future	0.00	121.50258	121.50258	0.00000	121.72327	121.72327		0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	123.89760	123.89760	0.00000	124.12211	124.12211		0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	123.89464	123.89464	0.00000	124.12299	124.12299		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	371.79700	371.79700	0.00000	371.76500	371.76500		0.00	0.00	0	19.00
IGOV	On 08/05/2025		Index Future	0.00	379.34600	379.34600	0.00000	379.31300	379.31300		0.00	0.00	0	867.00
IGOV	On 07/08/2025		Index Future	0.00	386.93200	386.93200	0.00000	386.89700	386.89700		0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	394.56400	394.56400	0.00000	394.52600	394.52600		0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	402.22200	402.22200	0.00000	402.18200	402.18200		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	8.29446	105.20345	0.00000	8.25897	105.26498		1.52	0.00	154,543,868.05	1,469	67,383.00
R186	On 08/05/2025		Bond Future	0.00	8.32705	107.31358	0.00000	8.28563	107.37615		1.61	0.00	2,990,400,220.28	27,866	138,635.00
R186	On 07/08/2025		Bond Future	0.00	8.39160	104.12367	0.00000	8.34225	104.18709		1.49	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,229.30000	1.22930	0.00000	1,280.31000	1.28031	1,229.300	1.80	0.78	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	56.96000	0.05696	0.00000	52.91000	0.05291	56.960	2.18	(0.08)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.50801	106.15070	0.00000	8.44715	106.21498		1.29	0.00	0.00	0	447.00
R186	On 05/02/2026		Bond Future	0.00	8.74182	102.87518	0.00000	8.66275	102.94030		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	267.23960	267.23960	0.00000	267.26991	267.26991		0.00	0.00	122,930,216.00	460	781.00
R202	On 08/05/2025		Bond Future	0.00	272.66596	272.66596	0.00000	272.69653	272.69653		0.00	0.00	125,426,341.60	460	1,079.00
R202	On 07/08/2025		Bond Future	0.00	272.89540	272.89540	0.00000	272.92545	272.92545		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	278.27515	278.27515	0.00000	278.30487	278.30487		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026		Bond Future	0.00	278.35087	278.35087	0.00000	278.37962	278.37962		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	9.04390	96.13245	0.00000	9.00407	96.28528		5.71	0.00	480,662.25	5	109,245.00
R2030	On 06/02/2025		Bond Future	8.68 Call	44.50000	0.04450	0.00000	67.95000	0.06795	44.500	5.56	0.09	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	734.96000	0.73496	0.00000	856.36000	0.85636	734.960	5.68	0.69	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	5.53000	0.00553	0.00000	4.87000	0.00487	5.530	5.98	(0.01)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.10735	98.06063	0.00000	9.06498	98.21636		5.37	0.00	1,078,666.93	11	54,761.00
R2030	On 08/05/2025		Bond Future	8.68 Call	495.55000	0.49555	0.00000	546.84000	0.54684	495.550	5.26	0.29	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	8.72 Call	537.38000	0.53738	0.00000	591.66000	0.59166	537.380	5.26	0.31	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	8.95 Call	845.55000	0.84555	0.00000	918.38000	0.91838	845.550	5.28	0.42	0.00	0	1,320.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,258.76000	1.25876	0.00000	1,350.36000	1.35036	1,258.760	5.35	0.54	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.22 Call	1,340.56000	1.34056	0.00000	1,435.31000	1.43531	1,340.560	5.36	0.56	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.45 Call	1,870.68000	1.87068	0.00000	1,981.99000	1.98199	1,870.680	5.47	0.67	0.00	0	680.00
R2030	On 08/05/2025		Bond Future	9.54 Put	528.66000	0.52866	0.00000	489.89000	0.48989	528.660	5.51	(0.29)	0.00	0	300.00
R2030	On 08/05/2025		Bond Future	9.99 Put	223.95000	0.22395	0.00000	205.85000	0.20585	223.950	5.80	(0.14)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	4,410.87000	4.41087	0.00000	4,556.74000	4.55674	4,410.870	6.02	0.92	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	5,654.16000	5.65416	0.00000	5,805.30000	5.80530	5,654.160	6.30	0.96	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	2.34000	0.00234	0.00000	2.12000	0.00212	2.340	6.71	0.00	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	0.51000	0.00051	0.00000	0.46000	0.00046	0.510	6.71	0.00	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.18618	95.98768	0.00000	9.14100	96.14611		5.19	0.00	479,938.40	5	46.00
R2030	On 07/08/2025		Bond Future	8.72 Call	733.46000	0.73346	0.00000	789.77000	0.78977	733.460	4.97	0.33	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.22 Call	1,478.92000	1.47892	0.00000	1,566.42000	1.56642	1,478.920	5.06	0.52	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	9.81 Put	653.48000	0.65348	0.00000	614.10000	0.61410	653.480	5.37	(0.28)	0.00	0	300.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,678.05000	4.67805	0.00000	4,818.49000	4.81849	4,678.050	5.83	0.87	0.00	0	1,054.00

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	12.12 Put	21.16000	0.02116	0.00000	19.56000	0.01956	21.160	6.55	(0.01)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.27207	97.85620	0.00000	9.22383	98.01736	4.95	0.00	0.00	0	0.00		
R2030	On 06/11/2025	Bond Future	8.72 Call	857.77000	0.85777	0.00000	914.84000	0.91484	857.770	4.64	0.33	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	9.22 Call	1,579.87000	1.57987	0.00000	1,663.29000	1.66329	1,579.870	4.81	0.49	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	10.08 Put	788.55000	0.78855	0.00000	748.23000	0.74823	788.550	5.31	(0.27)	0.00	0	300.00	
R2030	On 05/02/2026	Bond Future	0.00	9.38119	95.72229	0.00000	9.32943	95.88619	4.84	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	0.00		
R2032	On 06/02/2025	Bond Future	0.00	9.74701	95.45010	0.00000	9.68235	95.76182	7.44	0.00	3,828,026,260.50	40,105	75,966.00		
R2032	On 06/02/2025	Bond Future	9.42 Call	31.35000	0.03135	0.00000	66.92000	0.06692	31.350	5.64	0.07	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	1,047.33000	1.04733	0.00000	1,300.58000	1.30058	1,047.330	7.20	0.73	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	3.85000	0.00385	0.00000	2.97000	0.00297	3.850	9.01	(0.01)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	9.82606	93.20046	0.00000	9.75823	93.51823	7.52	0.00	3,738,643,252.44	40,114	81,496.00		
R2032	On 08/05/2025	Bond Future	9.40 Call	660.71000	0.66071	0.00000	765.96000	0.76596	660.710	7.21	0.30	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.42 Call	688.84000	0.68884	0.00000	797.14000	0.79714	688.840	7.21	0.31	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.90 Call	1,662.04000	1.66204	0.00000	1,847.48000	1.84748	1,662.040	7.45	0.54	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	1,714.46000	1.71446	0.00000	1,902.98000	1.90298	1,714.460	7.47	0.55	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.28 Put	705.94000	0.70594	0.00000	625.51000	0.62551	705.940	7.76	(0.29)	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	203.33000	0.20333	0.00000	176.79000	0.17679	203.330	8.43	(0.10)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	9.91594	95.04116	0.00000	9.84473	95.36487	7.21	0.00	0.00	0	0.00		
R2032	On 07/08/2025	Bond Future	9.40 Call	978.61000	0.97861	0.00000	1,091.14000	1.09114	978.610	6.90	0.32	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	9.90 Call	1,950.06000	1.95006	0.00000	2,122.67000	2.12267	1,950.060	7.15	0.50	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	10.59 Put	936.05000	0.93605	0.00000	854.49000	0.85449	936.050	7.69	(0.28)	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	0.00	10.02056	92.72949	0.00000	9.94567	93.05917	7.32	0.00	0.00	0	0.00		
R2032	On 06/11/2025	Bond Future	9.40 Call	1,170.67000	1.17067	0.00000	1,285.20000	1.28520	1,170.670	6.90	0.33	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	9.90 Call	2,080.54000	2.08054	0.00000	2,245.38000	2.24538	2,080.540	7.10	0.48	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	10.89 Put	1,081.27000	1.08127	0.00000	999.85000	0.99985	1,081.270	7.83	(0.27)	0.00	0	300.00	
R2032	On 05/02/2026	Bond Future	0.00	10.14262	94.50416	0.00000	10.06373	94.83978	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	9.95286	103.91630	0.00000	9.88829	104.27216	7.78	0.00	0.00	0	12,012.00		
R2033	On 08/05/2025	Bond Future	0.00	10.03749	100.95204	0.00000	9.96988	101.31489	7.97	0.00	0.00	0	0.00		
R2033	On 07/08/2025	Bond Future	0.00	10.13218	102.94578	0.00000	10.06137	103.31540	7.70	0.00	0.00	0	0.00		
R2033	On 06/11/2025	Bond Future	0.00	10.24084	99.90486	0.00000	10.16657	100.28127	7.90	0.00	0.00	0	0.00		
R2033	On 05/02/2026	Bond Future	0.00	10.36574	101.81622	0.00000	10.28772	102.19949	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	10.39420	94.67582	0.00000	10.30461	95.19313	9.12	0.00	931,042,013.88	9,834	58,726.00		
R2035	On 06/02/2025	Bond Future	10.10 Call	119.08000	0.11908	0.00000	233.23000	0.23323	119.080	8.62	0.15	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26 Call	338.33000	0.33833	0.00000	557.71000	0.55771	338.330	8.81	0.32	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	516.02000	0.51602	0.00000	792.86000	0.79286	516.020	8.92	0.43	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	189.22000	0.18922	0.00000	120.29000	0.12029	189.220	9.32	(0.20)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.10 Put	9.29000	0.00929	0.00000	5.44000	0.00544	9.290	9.95	(0.01)	0.00	0	7,500.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	1.84000	0.00184	0.00000	1.07000	0.00107	1.840	10.22	0.00	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.48117	92.06479	0.00000	10.38794	92.59237	9.34	0.00	1,804,009,560.05	19,595	58,525.00		
R2035	On 08/05/2025	Bond Future	10.08 Call	807.28000	0.80728	0.00000	987.22000	0.98722	807.280	8.61	0.30	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.44 Call	1,655.88000	1.65588	0.00000	1,934.62000	1.93462	1,655.880	8.97	0.49	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.58 Call	2,085.14000	2.08514	0.00000	2,400.31000	2.40031	2,085.140	9.14	0.56	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	848.53000	0.84853	0.00000	717.10000	0.71710	848.530	9.60	(0.28)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.01	Put	768.37000	0.76837	0.00000	647.64000	0.64764	768.370	9.68	(0.26)	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	11.46	Call	5,652.36000	5.65236	0.00000	6,119.08000	6.11908	5,652.360	10.28	0.86	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70	Put	231.90000	0.23190	0.00000	190.77000	0.19077	231.900	10.59	(0.09)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70	Put	37.41000	0.03741	0.00000	30.22000	0.03022	37.410	11.87	(0.02)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35	Put	6.62000	0.00662	0.00000	5.20000	0.00520	6.620	11.93	0.00	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00		10.57809	93.88350	0.00000	10.48099	94.42114		9.18	0.00	0.00	0	0.00	
R2035	On 07/08/2025	Bond Future	10.08	Call	1,246.61000	1.24661	0.00000	1,439.42000	1.43942	1,246.610	8.59	0.33	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	10.58	Call	2,477.59000	2.47759	0.00000	2,769.40000	2.76940	2,477.590	9.01	0.51	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	11.30	Put	1,136.95000	1.13695	0.00000	1,005.73000	1.00573	1,136.950	9.79	(0.27)	0.00	0	8,500.00	
R2035	On 07/08/2025	Bond Future	11.34	Put	1,088.10000	1.08810	0.00000	961.78000	0.96178	1,088.100	9.84	(0.26)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	0.00		10.68990	91.20472	0.00000	10.58869	91.75245		9.53	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	10.08	Call	1,537.45000	1.53745	0.00000	1,734.35000	1.73435	1,537.450	8.88	0.34	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.58	Call	2,680.75000	2.68075	0.00000	2,959.28000	2.95928	2,680.750	9.17	0.48	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	10.95	Call	3,780.31000	3.78031	0.00000	4,115.46000	4.11546	3,780.310	9.49	0.59	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.45	Put	1,549.37000	1.54937	0.00000	1,400.50000	1.40050	1,549.370	9.97	(0.29)	0.00	0	250.00	
R2035	On 06/11/2025	Bond Future	11.67	Put	1,277.88000	1.27788	0.00000	1,151.78000	1.15178	1,277.880	10.20	(0.25)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	11.95	Put	999.79000	0.99979	0.00000	898.27000	0.89827	999.790	10.49	(0.20)	0.00	0	250.00	
R2035	On 05/02/2026	Bond Future	0.00		10.81732	92.95076	0.00000	10.71162	93.50867		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		10.81444	84.91713	0.00000	10.72991	85.41768		10.53	0.00	0.00	0	153,010.00	
R2037	On 08/05/2025	Bond Future	0.00		10.91325	86.62037	0.00000	10.82550	87.13078		10.32	0.00	17,324,074.00	200	55,444.00	
R2037	On 08/05/2025	Bond Future	10.50	Call	848.23000	0.84823	0.00000	1,021.94000	1.02194	848.230	9.65	0.30	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	11.00	Call	2,167.60000	2.16760	0.00000	2,469.22000	2.46922	2,167.600	10.32	0.55	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	11.46	Put	824.72000	0.82472	0.00000	707.70000	0.70770	824.720	10.99	(0.26)	0.00	0	300.00	
R2037	On 08/05/2025	Bond Future	12.55	Call	8,910.22000	8.91022	0.00000	9,398.61000	9.39861	8,910.220	12.57	0.95	0.00	0	15,000.00	
R2037	On 08/05/2025	Bond Future	13.30	Call	12,397.42000	12.39742	0.00000	12,902.48000	12.90248	12,397.420	13.20	0.99	0.00	0	7,500.00	
R2037	On 08/05/2025	Bond Future	13.35	Call	12,624.45000	12.62445	0.00000	13,130.11000	13.13011	12,624.450	13.20	0.99	0.00	0	7,500.00	
R2037	On 07/08/2025	Bond Future	0.00		11.02269	84.07069	0.00000	10.93148	84.59093		10.73	0.00	0.00	0	15.00	
R2037	On 07/08/2025	Bond Future	10.34	Call	964.05000	0.96405	0.00000	1,117.60000	1.11760	964.050	9.81	0.27	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	10.50	Call	1,255.46000	1.25546	0.00000	1,438.81000	1.43881	1,255.460	9.94	0.33	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	10.55	Call	1,356.71000	1.35671	0.00000	1,549.59000	1.54959	1,356.710	9.98	0.34	0.00	0	2,341.00	
R2037	On 07/08/2025	Bond Future	10.64	Call	1,551.07000	1.55107	0.00000	1,761.24000	1.76124	1,551.070	10.06	0.38	0.00	0	200.00	
R2037	On 07/08/2025	Bond Future	11.00	Call	2,500.79000	2.50079	0.00000	2,779.59000	2.77959	2,500.790	10.43	0.51	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	11.07	Put	2,447.49000	2.44749	0.00000	2,218.75000	2.21875	2,447.490	10.51	(0.47)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.42	Put	1,692.79000	1.69279	0.00000	1,521.92000	1.52192	1,692.790	10.95	(0.35)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.82	Put	1,100.03000	1.10003	0.00000	981.53000	0.98153	1,100.030	11.48	(0.25)	0.00	0	2,541.00	
R2037	On 07/08/2025	Bond Future	11.83	Put	1,088.22000	1.08822	0.00000	970.83000	0.97083	1,088.220	11.50	(0.25)	0.00	0	300.00	
R2037	On 07/08/2025	Bond Future	12.17	Put	749.79000	0.74979	0.00000	665.44000	0.66544	749.790	11.95	(0.18)	0.00	0	2,541.00	
R2037	On 06/11/2025	Bond Future	0.00		11.13419	85.70670	0.00000	11.03947	86.23677		10.69	0.00	0.00	0	0.00	
R2037	On 06/11/2025	Bond Future	10.50	Call	1,623.35000	1.62335	0.00000	1,813.47000	1.81347	1,623.350	10.05	0.34	0.00	0	300.00	
R2037	On 06/11/2025	Bond Future	11.00	Call	2,816.07000	2.81607	0.00000	3,083.53000	3.08353	2,816.070	10.44	0.48	0.00	0	300.00	
R2037	On 06/11/2025	Bond Future	12.16	Put	1,376.43000	1.37643	0.00000	1,255.24000	1.25524	1,376.430	11.72	(0.25)	0.00	0	300.00	
R2037	On 05/02/2026	Bond Future	0.00		11.25936	83.08899	0.00000	11.16083	83.62890		11.56	0.00	0.00	0	0.00	
R2037	On 05/02/2026	Bond Future	10.90	Call	2,869.11000	2.86911	0.00000	3,117.18000	3.11718	2,869.110	11.09	0.44	0.00	0	1,970.00	
R2037	On 05/02/2026	Bond Future	12.27	Put	1,927.88000	1.92788	0.00000	1,786.17000	1.78617	1,927.880	12.34	(0.28)	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	10.89542	103.83443	0.00000	10.80595	104.45411			10.02	0.00	0.00	0	9,232.00
R2038	On 08/05/2025	Bond Future	0.00	10.99623	100.42679	0.00000	10.90325	101.05874			10.34	0.00	0.00	0	2,395.00
R2038	On 07/08/2025	Bond Future	0.00	11.10502	102.41007	0.00000	11.00839	103.05409			10.22	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00	11.22497	98.91699	0.00000	11.12444	99.57322			10.73	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98 Call	2,861.86000	2.86186	0.00000	3,171.14000	3.17114	2,861.860	10.24	0.45	0.00	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33 Put	1,436.50000	1.43650	0.00000	1,297.42000	1.29742	1,436.500	11.67	(0.23)	0.00	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00	11.35727	100.80892	0.00000	11.25261	101.47732			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	11.15504	84.75187	0.00000	11.02532	85.58145			11.34	0.00	18,730,163.27	221	52,764.00
R2040	On 06/02/2025	Bond Future	11.00 Call	336.71000	0.33671	0.00000	678.33000	0.67833	336.710	10.93	0.30	0.00	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	35.80000	0.03580	0.00000	15.56000	0.01556	35.800	12.12	(0.04)	0.00	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	0.74000	0.00074	0.00000	0.29000	0.00029	0.740	12.97	0.00	0.00	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.25768	86.45174	0.00000	11.12320	87.29787			11.13	0.00	0.00	0	24,306.00
R2040	On 08/05/2025	Bond Future	12.75 Call	8,765.80000	8.76580	0.00000	9,567.76000	9.56776	8,765.800	13.11	0.94	0.00	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	12,122.53000	12.12253	0.00000	12,954.16000	12.95416	12,122.530	14.14	0.98	0.00	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	12,460.15000	12.46015	0.00000	13,293.34000	13.29334	12,460.150	14.25	0.98	0.00	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.37039	83.64812	0.00000	11.23083	84.51059			11.63	0.00	18,486,234.52	221	237.00
R2040	On 06/11/2025	Bond Future	0.00	11.48442	85.27573	0.00000	11.33971	86.15470			11.61	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	0.00	11.61127	82.39896	0.00000	11.46096	83.29455			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	11.25436	80.79509	0.00000	11.13468	81.58443			12.25	0.00	2,833,160,625.94	35,066	33,125.00
R2044	On 06/02/2025	Bond Future	10.65 Call	6.23000	0.00623	0.00000	26.47000	0.02647	6.230	10.96	0.01	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.15 Call	444.86000	0.44486	0.00000	819.86000	0.81986	444.860	11.65	0.36	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	11.50 Put	221.01000	0.22101	0.00000	114.83000	0.11483	221.010	12.25	(0.20)	0.00	0.00	0	8,825.00
R2044	On 06/02/2025	Bond Future	12.00 Call	4,658.14000	4.65814	0.00000	5,443.27000	5.44327	4,658.140	13.17	0.99	0.00	0.00	0	422.00
R2044	On 06/02/2025	Bond Future	12.50 Call	7,529.20000	7.52920	0.00000	8,318.48000	8.31848	7,529.200	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	11.35211	82.41560	0.00000	11.22823	83.22067			12.03	0.00	2,889,985,429.60	35,066	46,115.00
R2044	On 08/05/2025	Bond Future	10.92 Call	886.57000	0.88657	0.00000	1,155.41000	1.15541	886.570	11.16	0.29	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	1,329.26000	1.32926	0.00000	1,077.72000	1.07772	1,329.260	12.28	(0.35)	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40 Put	398.56000	0.39856	0.00000	310.85000	0.31085	398.560	13.58	(0.13)	0.00	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.45891	79.65754	0.00000	11.33055	80.47816			12.59	0.00	0.00	0	16.00
R2044	On 06/11/2025	Bond Future	0.00	11.56642	81.20742	0.00000	11.43352	82.04382			12.57	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00	11.68538	78.37800	0.00000	11.54758	79.23009			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	11.20934	83.79037	0.00000	11.08967	84.60984			12.17	0.00	0.00	0	216,974.00
R2048	On 06/02/2025	Bond Future	10.30 Call	0.07000	0.00007	0.00000	0.65000	0.00065	0.070	10.76	0.00	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	257.64000	0.25764	0.00000	531.96000	0.53196	257.640	11.73	0.23	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	56.23000	0.05623	0.00000	27.02000	0.02702	56.230	13.00	(0.06)	0.00	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.29713	81.02454	0.00000	11.17342	81.86031			12.62	0.00	312,673,699.86	3,859	256,067.00
R2048	On 07/08/2025	Bond Future	0.00	11.39223	82.62510	0.00000	11.26423	83.47708			12.52	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.49741	79.79036	0.00000	11.36490	80.65859			13.13	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00	11.61361	81.31743	0.00000	11.47621	82.20203			13.33	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 28/02/2048		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 06/02/2025		Bond Future	0.00	11.16373	108.18611	11.05408	109.16350		12.28	0.00	0.00	0	2,205.00
R2053	On 08/05/2025		Bond Future	0.00	11.25283	104.48842	11.13935	105.48514		12.74	0.00	230,396,966.10	2,205	22,656.00
R2053	On 07/08/2025		Bond Future	0.00	11.34779	106.55175	11.23030	107.56786		12.63	0.00	0.00	0	0.00
R2053	On 06/11/2025		Bond Future	0.00	11.45093	102.76086	11.32920	103.79631		13.16	0.00	0.00	0	0.00
R2053	On 05/02/2026		Bond Future	0.00	11.56301	104.72604	11.43677	105.78101		13.04	0.00	0.00	0	0.00
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 06/02/2025		Bond Future	0.00	10.62328	74.12402	10.52364	74.64109		10.51	0.00	0.00	0	7,502.00
R209	On 08/05/2025		Bond Future	0.00	10.71005	72.45610	10.60678	72.98343		10.76	0.00	0.00	0	15,648.00
R209	On 07/08/2025		Bond Future	0.00	10.80434	73.88712	10.69728	74.42462		10.65	0.00	0.00	0	0.00
R209	On 06/11/2025		Bond Future	0.00	10.90881	72.17261	10.79773	72.72032		11.08	0.00	0.00	0	0.00
R209	On 05/02/2026		Bond Future	0.00	11.02474	73.55397	10.90941	74.11186		11.39	0.00	0.00	0	0.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	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	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	242.86064	242.86064	242.99856	242.99856		0.00	0.00	213,960,223.84	881	803.00
R210	On 08/05/2025		Bond Future	0.00	244.44280	244.44280	244.58299	244.58299		0.00	0.00	169,398,860.40	693	1,180.00
R210	On 07/08/2025		Bond Future	0.00	249.33040	249.33040	249.47252	249.47252		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025		Bond Future	0.00	250.83597	250.83597	250.97975	250.97975		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026		Bond Future	0.00	255.70045	255.70045	255.84611	255.84611		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 06/02/2025		Bond Future	0.00	9.44626	92.08778	9.38150	92.36106		6.69	0.00	8,079,873,904.98	87,741	92,475.00
R213	On 08/05/2025		Bond Future	0.00	9.51410	90.37772	9.44591	90.65630		6.69	0.00	7,929,831,530.52	87,741	97,865.00
R213	On 07/08/2025		Bond Future	0.00	9.59416	92.16317	9.52223	92.44690		6.34	0.00	0.00	0	17.00
R213	On 06/11/2025		Bond Future	0.00	9.69496	90.40344	9.61891	90.69237		6.31	0.00	0.00	0	0.00
R213	On 05/02/2026		Bond Future	0.00	9.81710	92.13498	9.73643	92.42910		6.07	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	0.00	11.06396	69.01387	10.93926	69.70272		11.89	0.00	0.00	0	10,696.00
R214	On 06/02/2025	11.75	Call	3,615.99000	3.61599	0.00000	4,299.23000	4.29923	3,615.990	12.79	0.98	0.00	0	521.00
R214	On 06/02/2025	12.25	Call	6,051.01000	6.05101	0.00000	6,739.78000	6.73978	6,051.010	13.69	1.00	0.00	0	521.00
R214	On 06/02/2025	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	11.14960	67.09506	11.02083	67.79758		12.26	0.00	64,277,067.48	958	12,114.00
R214	On 07/08/2025		Bond Future	0.00	11.24257	68.42048	11.10949	69.13664		12.17	0.00	0.00	0	0.00
R214	On 06/11/2025		Bond Future	0.00	11.34607	66.45194	11.20847	67.18179		12.77	0.00	0.00	0	0.00
R214	On 05/02/2026		Bond Future	0.00	11.46067	67.72409	11.31821	68.46768		13.18	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											42,045,828,600.36	438,293	2,049,950.00	
Grand Total:											42,045,828,600.36	438,293	2,049,950.00	