

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/04/2025

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
Derivatives																
AL37	On 08/05/2025	Index Future	0.00		1,080.90800		1,080.90800	0.00000	1,088.81400	1,088.81400		0.00		0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,102.03000		1,102.03000	0.00000	1,110.02100	1,110.02100		0.00		0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,123.32600		1,123.32600	0.00000	1,131.41800	1,131.41800		0.00		0.00	0	0.00
AL37	On 05/02/2026	Index Future	0.00		1,144.96800		1,144.96800	0.00000	1,153.17800	1,153.17800		0.00		0.00	0	0.00
AL37	On 07/05/2026	Index Future	0.00		1,166.82200		1,166.82200	0.00000	1,175.06700	1,175.06700		0.00		0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,263.76200		1,263.76200	0.00000	1,285.77200	1,285.77200		0.00		0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,288.45700		1,288.45700	0.00000	1,310.81500	1,310.81500		0.00		0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,313.35600		1,313.35600	0.00000	1,336.08200	1,336.08200		0.00		0.00	0	0.00
AL7T	On 05/02/2026	Index Future	0.00		1,338.65900		1,338.65900	0.00000	1,361.77900	1,361.77900		0.00		0.00	0	0.00
AL7T	On 07/05/2026	Index Future	0.00		1,364.21000		1,364.21000	0.00000	1,387.62700	1,387.62700		0.00		0.00	0	0.00
ALBI	On 08/05/2025	Index Future	0.00		1,090.43300		1,090.43300	0.00000	1,105.99400	1,105.99400		0.00		0.00	0	92.00
ALBI	On 07/08/2025	Index Future	0.00		1,111.74100		1,111.74100	0.00000	1,127.53600	1,127.53600		0.00		0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,133.22500		1,133.22500	0.00000	1,149.27000	1,149.27000		0.00		0.00	0	0.00
ALBI	On 05/02/2026	Index Future	0.00		1,155.05800		1,155.05800	0.00000	1,171.37400	1,171.37400		0.00		0.00	0	0.00
ALBI	On 07/05/2026	Index Future	0.00		1,177.10500		1,177.10500	0.00000	1,193.60800	1,193.60800		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	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.81899		78.66131	0.00000	11.54637	79.87712		0.00		0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.98287		80.21779	0.00000	11.69876	81.45258		0.00		0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		12.16688		77.99007	0.00000	11.87009	79.24518		0.00		0.00	0	0.00
ES33	On 05/02/2026	Bond Future	0.00		12.37010		79.50880	0.00000	12.05920	80.78575		0.00		0.00	0	0.00
ES33	On 07/05/2026	Bond Future	0.00		12.58492		77.24374	0.00000	12.26055	78.53689		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	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	0.00
ES42	On 08/05/2025	Bond Future	0.00		12.50522		72.47638	0.00000	12.22798	73.99705		0.00		0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		12.65228		73.91040	0.00000	12.36507	75.45649		0.00		0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		12.81238		71.09011	0.00000	12.51416	72.66277		0.00		0.00	0	0.00
ES42	On 05/02/2026	Bond Future	0.00		12.97991		72.47348	0.00000	12.67002	74.07442		0.00		0.00	0	0.00
ES42	On 07/05/2026	Bond Future	0.00		13.16091		69.60395	0.00000	12.83944	71.22787		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	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	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	0.00
GOVI	On 08/05/2025	GOVI	0.00		1,075.04000		1,075.04000	0.00000	1,089.89600	1,089.89600		0.00		0.00	0	634.00
GOVI	On 07/08/2025	GOVI	0.00		1,096.04800		1,096.04800	0.00000	1,111.12400	1,111.12400		0.00		0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,117.22800		1,117.22800	0.00000	1,132.54200	1,132.54200		0.00		0.00	0	0.00
GOVI	On 05/02/2026	GOVI	0.00		1,138.75300		1,138.75300	0.00000	1,154.32400	1,154.32400		0.00		0.00	0	0.00
GOVI	On 07/05/2026	GOVI	0.00		1,160.48900		1,160.48900	0.00000	1,176.23500	1,176.23500		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	0.00
I2029	On 08/05/2025	Bond Future	0.00		136.47934		136.47934	0.00000	136.50267	136.50267		0.00		0.00	0	5,933.00
I2029	On 07/08/2025	Bond Future	0.00		139.17987		139.17987	0.00000	139.19492	139.19492		0.00		0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		140.46243		140.46243	0.00000	140.47112	140.47112		0.00		0.00	0	68.00
I2029	On 05/02/2026	Bond Future	0.00		143.19990		143.19990	0.00000	143.20407	143.20407		0.00		0.00	0	0.00
I2029	On 07/05/2026	Bond Future	0.00		144.49437		144.49437	0.00000	144.48374	144.48374		0.00		0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	100.00000		0.00		0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00		128.29910	128.29910	0.00000	128.20375	128.20375			0.00		0.00	0.00	0	9,939.00
I2033	On 07/08/2025	Bond Future	0.00		130.83776	130.83776	0.00000	130.73232	130.73232			0.00		0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		131.85744	131.85744	0.00000	131.74380	131.74380			0.00		0.00	0.00	0	0.00
I2033	On 05/02/2026	Bond Future	0.00		134.42729	134.42729	0.00000	134.30701	134.30701			0.00		0.00	0.00	0	0.00
I2033	On 07/05/2026	Bond Future	0.00		135.44962	135.44962	0.00000	135.31314	135.31314			0.00		0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00		139.45643	139.45643	0.00000	139.45118	139.45118			0.00		0.00	0.00	0	2,918.00
I2038	On 07/08/2025	Bond Future	0.00		140.08345	140.08345	0.00000	140.06927	140.06927			0.00		0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		142.82287	142.82287	0.00000	142.80167	142.80167			0.00		0.00	0.00	0	0.00
I2038	On 05/02/2026	Bond Future	0.00		143.43064	143.43064	0.00000	143.40460	143.40460			0.00		0.00	0.00	0	0.00
I2038	On 07/05/2026	Bond Future	0.00		146.19711	146.19711	0.00000	146.15527	146.15527			0.00		0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00		119.49287	119.49287	0.00000	118.86913	118.86913			0.00		0.00	0.00	0	19,602.00
I2046	On 07/08/2025	Bond Future	0.00		121.85740	121.85740	0.00000	121.21350	121.21350			0.00		0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		121.97848	121.97848	0.00000	121.31624	121.31624			0.00		0.00	0.00	0	0.00
I2046	On 05/02/2026	Bond Future	0.00		124.35524	124.35524	0.00000	123.67616	123.67616			0.00		0.00	0.00	0	0.00
I2046	On 07/05/2026	Bond Future	0.00		124.44607	124.44607	0.00000	123.74113	123.74113			0.00		0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00		120.86771	120.86771	0.00000	120.16577	120.16577			0.00		0.00	0.00	0	16,080.00
I2050	On 07/08/2025	Bond Future	0.00		120.88335	120.88335	0.00000	120.15990	120.15990			0.00		0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		123.24728	123.24728	0.00000	122.50391	122.50391			0.00		0.00	0.00	0	0.00
I2050	On 05/02/2026	Bond Future	0.00		123.22586	123.22586	0.00000	122.46405	122.46405			0.00		0.00	0.00	0	0.00
I2050	On 07/05/2026	Bond Future	0.00		125.60224	125.60224	0.00000	124.81298	124.81298			0.00		0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00		377.69200	377.69200	0.00000	376.85800	376.85800			0.00		0.00	0.00	0	892.00
IGOV	On 07/08/2025	Index Future	0.00		385.16500	385.16500	0.00000	384.29100	384.29100			0.00		0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		392.69900	392.69900	0.00000	391.78900	391.78900			0.00		0.00	0.00	0	0.00
IGOV	On 05/02/2026	Index Future	0.00		400.35400	400.35400	0.00000	399.41300	399.41300			0.00		0.00	0.00	0	0.00
IGOV	On 07/05/2026	Index Future	0.00		408.08300	408.08300	0.00000	407.08200	407.08200			0.00		0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000			0.00		0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000			0.00		0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000			0.00		0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000			0.00		0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000			0.00		0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000			0.00		0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000			0.00		0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000			0.00		0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000			0.00		0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000			0.00		0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000			0.00		0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000			0.00		0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00		0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00		8.68300	8.68300	0.00000	8.68300	8.68300			15.00		0.00	0.00	0	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
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 08/05/2025	Bond Future	0.00		8.36343		107.25868	0.00000	8.30141	107.35231			1.03	0.00	2,518,970,099.80	23,485	160,466.00
R186	On 07/08/2025	Bond Future	0.00		8.45211		104.04598	0.00000	8.38296	104.13476			1.08	0.00	2,063,647,967.32	19,834	19,834.00
R186	On 07/08/2025	Bond Future	9.22	Call	1,034.47000		1.03447	0.00000	1,117.63000	1.11763	1,034.470	1.43	0.87	0.00		0	1,983.00
R186	On 07/08/2025	Bond Future	10.25	Put	7.88000		0.00788	0.00000	7.46000	0.00746	7.880	1.83	(0.02)	0.00		0	1,983.00
R186	On 06/11/2025	Bond Future	0.00		8.59824		106.05552	0.00000	8.51725	106.14095			1.00	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00		8.84594		102.78953	0.00000	8.74422	102.87321			0.89	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00		9.34246		104.74663	0.00000	9.21590	104.82079			0.69	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 08/05/2025	Bond Future	0.00		270.94836		270.94836	0.00000	270.35352	270.35352			0.00	0.00	0.00	0	2,157.00
R202	On 07/08/2025	Bond Future	0.00		271.05538		271.05538	0.00000	270.43167	270.43167			0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00		276.35645		276.35645	0.00000	275.70736	275.70736			0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00		276.38461		276.38461	0.00000	275.71446	275.71446			0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00		281.71566		281.71566	0.00000	281.00328	281.00328			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 08/05/2025	Bond Future	0.00		9.41389		96.94311	0.00000	9.26163	97.49617			4.43	0.00	3,558,296,852.55	36,705	68,216.00
R2030	On 08/05/2025	Bond Future	8.68	Call	9.52000		0.00952	0.00000	38.59000	0.03859	9.520	4.38	0.02	0.00		0	800.00
R2030	On 08/05/2025	Bond Future	8.72	Call	13.41000		0.01341	0.00000	50.27000	0.05027	13.410	4.41	0.03	0.00		0	300.00
R2030	On 08/05/2025	Bond Future	8.95	Call	71.78000		0.07178	0.00000	182.37000	0.18237	71.780	4.61	0.11	0.00		0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18	Call	242.77000		0.24277	0.00000	468.71000	0.46871	242.770	4.81	0.28	0.00		0	800.00
R2030	On 08/05/2025	Bond Future	9.22	Call	288.93000		0.28893	0.00000	536.85000	0.53685	288.930	4.84	0.31	0.00		0	300.00
R2030	On 08/05/2025	Bond Future	9.45	Call	663.25000		0.66325	0.00000	1,030.82000	1.03082	663.250	5.05	0.54	0.00		0	680.00
R2030	On 08/05/2025	Bond Future	9.54	Put	403.75000		0.40375	0.00000	257.57000	0.25757	403.750	5.13	(0.38)	0.00		0	300.00
R2030	On 08/05/2025	Bond Future	9.99	Put	78.33000		0.07833	0.00000	45.91000	0.04591	78.330	5.53	(0.10)	0.00		0	800.00
R2030	On 08/05/2025	Bond Future	10.31	Call	3,195.85000		3.19585	0.00000	3,740.37000	3.74037	3,195.850	5.81	0.97	0.00		0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69	Call	4,486.59000		4.48659	0.00000	5,037.79000	5.03779	4,486.590	6.14	0.99	0.00		0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86	Put	0.00000		0.00000	0.00000	0.00000	0.00000		6.19	0.00	0.00		0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28	Put	0.00000		0.00000	0.00000	0.00000	0.00000		6.19	0.00	0.00		0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00		9.51995		94.82717	0.00000	9.35893	95.38486			4.32	0.00	3,607,225,546.80	38,040	79,434.00
R2030	On 07/08/2025	Bond Future	8.72	Call	148.26000		0.14826	0.00000	260.63000	0.26063	148.260	4.31	0.13	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.22	Call	578.55000		0.57855	0.00000	844.55000	0.84455	578.550	4.56	0.35	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	9.81	Put	662.39000		0.66239	0.00000	531.32000	0.53132	662.390	4.94	(0.35)	0.00		0	300.00
R2030	On 07/08/2025	Bond Future	10.48	Call	3,444.04000		3.44404	0.00000	3,961.52000	3.96152	3,444.040	5.40	0.87	0.00		0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12	Put	1.80000		0.00180	0.00000	1.10000	0.00110	1.800	5.58	0.00	0.00		0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.63376		96.65837	0.00000	9.46281	97.22220			4.12	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72	Call	264.76000		0.26476	0.00000	380.55000	0.38055	264.760	4.11	0.17	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	9.22	Call	735.88000		0.73588	0.00000	959.90000	0.95990	735.880	4.38	0.34	0.00		0	300.00
R2030	On 06/11/2025	Bond Future	10.08	Put	836.79000		0.83679	0.00000	670.62000	0.67062	836.790	4.92	(0.34)	0.00		0	300.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2030	On 05/02/2026	Bond Future	0.00		9.76720		94.51078	0.00000	9.58436	95.08226			4.02	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00		9.93466		96.31011	0.00000	9.74069	96.88223			3.78	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 08/05/2025	Bond Future	0.00		10.24697		91.25910	0.00000	10.07018	92.06815			6.30	0.00	2,607,272,487.00	28,570	125,144.00
R2032	On 08/05/2025	Bond Future	9.40	Call	12.75000		0.01275	0.00000	44.28000	0.04428	12.750		6.67	0.02	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.42	Call	15.32000		0.01532	0.00000	51.11000	0.05111	15.320		6.72	0.02	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.90	Call	299.72000		0.29972	0.00000	550.19000	0.55019	299.720		7.82	0.24	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	9.92	Call	325.52000		0.32552	0.00000	588.49000	0.58849	325.520		7.86	0.25	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.28	Put	883.14000		0.88314	0.00000	559.44000	0.55944	883.140		8.61	(0.47)	0.00	0	300.00
R2032	On 08/05/2025	Bond Future	10.97	Put	153.61000		0.15361	0.00000	80.95000	0.08095	153.610		9.86	(0.11)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.36272		93.04242	0.00000	10.17815	93.86142			6.08	0.00	2,741,960,117.40	29,470	27,670.00
R2032	On 07/08/2025	Bond Future	9.40	Call	151.12000		0.15112	0.00000	293.07000	0.29307	151.120		6.02	0.10	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	9.90	Call	604.25000		0.60425	0.00000	943.53000	0.94353	604.250		6.39	0.28	0.00	0	300.00
R2032	On 07/08/2025	Bond Future	10.59	Put	1,066.49000		1.06649	0.00000	849.50000	0.84950	1,066.490		7.00	(0.39)	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	0.00		10.49431		90.67795	0.00000	10.30094	91.50829			6.14	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	9.40	Call	292.57000		0.29257	0.00000	480.03000	0.48003	292.570		6.08	0.14	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	9.90	Call	809.00000		0.80900	0.00000	1,160.50000	1.16050	809.000		6.43	0.29	0.00	0	300.00
R2032	On 06/11/2025	Bond Future	10.89	Put	1,276.79000		1.27679	0.00000	1,078.27000	1.07827	1,276.790		7.26	(0.36)	0.00	0	300.00
R2032	On 05/02/2026	Bond Future	0.00		10.64001		92.42314	0.00000	10.43671	93.26648			5.88	0.00	0.00	0	0.00
R2032	On 07/05/2026	Bond Future	0.00		10.80200		90.02225	0.00000	10.58957	90.87183			5.89	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 08/05/2025	Bond Future	0.00		10.31582		99.47632	0.00000	10.14423	100.38269			7.02	0.00	0.00	0	9,501.00
R2033	On 07/08/2025	Bond Future	0.00		10.42812		101.42023	0.00000	10.24938	102.33793			6.82	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.55467		98.33470	0.00000	10.36789	99.26525			6.98	0.00	0.00	0	0.00
R2033	On 05/02/2026	Bond Future	0.00		10.69351		100.22702	0.00000	10.49772	101.17226			6.75	0.00	0.00	0	0.00
R2033	On 07/05/2026	Bond Future	0.00		10.84666		97.09050	0.00000	10.64271	98.04309			6.86	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 08/05/2025	Bond Future	0.00		11.12657		88.52347	0.00000	10.85893	89.96884			8.01	0.00	2,675,267,786.87	30,221	74,691.00
R2035	On 08/05/2025	Bond Future	10.08	Call	2.21000		0.00221	0.00000	20.66000	0.02066	2.210		7.73	0.00	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.44	Call	48.31000		0.04831	0.00000	204.50000	0.20450	48.310		8.33	0.05	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.58	Call	114.25000		0.11425	0.00000	385.65000	0.38565	114.250		8.56	0.10	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,540.02000		1.54002	0.00000	791.92000	0.79192	1,540.020		9.17	(0.64)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.01	Put	1,345.92000		1.34592	0.00000	670.53000	0.67053	1,345.920		9.27	(0.59)	0.00	0	300.00
R2035	On 08/05/2025	Bond Future	11.46	Call	2,163.61000		2.16361	0.00000	3,362.87000	3.36287	2,163.610		9.96	0.75	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	190.89000		0.19089	0.00000	67.61000	0.06761	190.890		10.31	(0.13)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	2.61000		0.00261	0.00000	0.57000	0.00057	2.610		11.12	0.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	0.04000		0.00004	0.00000	0.01000	0.00001	0.040		11.12	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		11.25478		90.25336	0.00000	10.97662	91.72123			7.84	0.00	2,285,215,075.20	25,320	24,120.00
R2035	On 07/08/2025	Bond Future	10.08	Call	95.16000		0.09516	0.00000	264.23000	0.26423	95.160		7.38	0.06	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	10.58	Call	472.39000		0.47239	0.00000	938.52000	0.93852	472.390		7.93	0.21	0.00	0	300.00
R2035	On 07/08/2025	Bond Future	11.30	Put	1,738.77000		1.73877	0.00000	1,225.65000	1.22565	1,738.770		8.81	(0.47)	0.00	0	8,500.00
R2035	On 07/08/2025	Bond Future	11.34	Put	1,649.35000		1.64935	0.00000	1,158.62000	1.15862	1,649.350		8.86	(0.45)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	0.00		11.39876		87.49082	0.00000	11.10913	88.98281			8.10	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	9.91	Call	153.05000		0.15305	0.00000	340.81000	0.34081	153.050		7.58	0.07	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.08	Call	238.71000		0.23871	0.00000	497.36000	0.49736	238.710		7.71	0.10	0.00	0	300.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value		ContractsTraded	Open Interest
R2035	On 06/11/2025	Bond Future	10.41	Call	513.79	0000	0.51379	0.00000	936.10	0000	0.93610	513.790	8.01	0.18	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.44	Call	547.08	0000	0.54708	0.00000	985.39	0000	0.98539	547.080	8.04	0.19	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.58	Call	722.40	0000	0.72240	0.00000	1,238.04	0000	1.23804	722.400	8.18	0.23	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	10.94	Call	1,333.46	0000	1.33346	0.00000	2,051.07	0000	2.05107	1,333.460	8.57	0.35	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	10.95	Call	1,353.74	0000	1.35374	0.00000	2,076.82	0000	2.07682	1,353.740	8.58	0.36	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.43	Put	2,367.97	0000	2.36797	0.00000	1,836.99	0000	1.83699	2,367.970	9.12	(0.48)	0.00	0	2,000.00
R2035	On 06/11/2025	Bond Future	11.45	Put	2,323.07	0000	2.32307	0.00000	1,801.08	0000	1.80108	2,323.070	9.14	(0.47)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.67	Put	1,876.21	0000	1.87621	0.00000	1,444.37	0000	1.44437	1,876.210	9.39	(0.40)	0.00	0	300.00
R2035	On 06/11/2025	Bond Future	11.95	Put	1,419.22	0000	1.41922	0.00000	1,084.83	0000	1.08483	1,419.220	9.70	(0.32)	0.00	0	250.00
R2035	On 06/11/2025	Bond Future	11.99	Put	1,363.02	0000	1.36302	0.00000	1,040.98	0000	1.04098	1,363.020	9.74	(0.31)	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	0.00		11.55	673	89.17	484	0.00000	11.25	435		7.93	0.00	0.00	0	0.00
R2035	On 05/02/2026	Bond Future	10.44	Call	658.43	0000	0.65843	0.00000	1,110.61	0000	1.11061	658.430	7.68	0.20	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	10.94	Call	1,406.00	0000	1.40600	0.00000	2,105.73	0000	2.10573	1,406.000	8.10	0.33	0.00	0	2,000.00
R2035	On 05/02/2026	Bond Future	12.44	Put	1,376.22	0000	1.37622	0.00000	1,099.08	0000	1.09908	1,376.220	9.53	(0.27)	0.00	0	2,000.00
R2035	On 07/05/2026	Bond Future	0.00		11.71	943	86.36	662	0.00000	11.40	518		8.14	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 08/05/2025	Bond Future	0.00		11.64	743	82.51	400	0.00000	11.36	993		8.96	0.00	2,153,862,942.00	26,103	61,860.00
R2037	On 08/05/2025	Bond Future	10.50	Call	0.76	0000	0.00076	0.00000	12.95	0000	0.01295	0.760	8.27	0.00	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.00	Call	58.27	0000	0.05827	0.00000	278.59	0000	0.27859	58.270	8.96	0.06	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	11.46	Put	1,570.70	0000	1.57070	0.00000	819.05	0000	0.81905	1,570.700	9.66	(0.66)	0.00	0	300.00
R2037	On 08/05/2025	Bond Future	12.55	Call	4,722.13	0000	4.72213	0.00000	6,207.37	0000	6.20737	4,722.130	11.28	0.96	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	8,262.93	0000	8.26293	0.00000	9,780.02	0000	9.78002	8,262.930	11.93	1.00	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	8,493.08	0000	8.49308	0.00000	10,010.49	0000	10.01049	8,493.080	11.93	1.00	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.79	023	79.86	545	0.00000	11.50	219		9.27	0.00	1,853,277,767.25	23,205	90,995.00
R2037	On 07/08/2025	Bond Future	10.34	Call	37.44	0000	0.03744	0.00000	125.70	0000	0.12570	37.440	8.46	0.03	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.50	Call	72.48	0000	0.07248	0.00000	216.32	0000	0.21632	72.480	8.61	0.04	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	10.55	Call	88.47	0000	0.08847	0.00000	253.36	0000	0.25336	88.470	8.67	0.05	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	124.28	0000	0.12428	0.00000	331.38	0000	0.33138	124.280	8.79	0.07	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.00	Call	389.13	0000	0.38913	0.00000	814.62	0000	0.81462	389.130	9.27	0.17	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	11.07	Put	4,406.52	0000	4.40652	0.00000	3,338.42	0000	3.33842	4,406.520	9.37	(0.80)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	3,026.84	0000	3.02684	0.00000	2,213.03	0000	2.21303	3,026.840	9.88	(0.65)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.45	Call	1,098.18	0000	1.09818	0.00000	1,848.49	0000	1.84849	1,098.180	9.93	0.36	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.45	Put	2,924.87	0000	2.92487	0.00000	2,132.49	0000	2.13249	2,924.870	9.93	(0.64)	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,873.00	0000	1.87300	0.00000	1,323.26	0000	1.32326	1,873.000	10.47	(0.48)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.83	Put	1,849.60	0000	1.84960	0.00000	1,305.66	0000	1.30566	1,849.600	10.49	(0.47)	0.00	0	300.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,186.58	0000	1.18658	0.00000	817.31	0000	0.81731	1,186.580	10.98	(0.34)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.93	474	81.40	747	0.00000	11.63	577		9.19	0.00	0.00	0	0.00
R2037	On 06/11/2025	Bond Future	10.50	Call	189.50	0000	0.18950	0.00000	414.45	0000	0.41445	189.500	8.45	0.08	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	11.00	Call	600.58	0000	0.60058	0.00000	1,084.55	0000	1.08455	600.580	8.91	0.20	0.00	0	300.00
R2037	On 06/11/2025	Bond Future	12.16	Put	2,027.41	0000	2.02741	0.00000	1,562.78	0000	1.56278	2,027.410	10.34	(0.41)	0.00	0	300.00
R2037	On 05/02/2026	Bond Future	0.00		12.09	181	78.71	539	0.00000	11.78	070		9.56	0.00	0.00	0	0.00
R2037	On 05/02/2026	Bond Future	10.65	Call	432.65	0000	0.43265	0.00000	780.64	0000	0.78064	432.650	9.03	0.14	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	10.90	Call	670.16	0000	0.67016	0.00000	1,137.13	0000	1.13713	670.160	9.22	0.19	0.00	0	1,970.00
R2037	On 05/02/2026	Bond Future	11.36	Put	5,166.35	0000	5.16635	0.00000	4,266.97	0000	4.26697	5,166.350	9.68	(0.69)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	11.86	Put	3,599.03	0000	3.59903	0.00000	2,933.63	0000	2.93363	3,599.030	10.24	(0.54)	0.00	0	1,930.00
R2037	On 05/02/2026	Bond Future	12.27	Put	2,637.36	0000	2.63736	0.00000	2,132.86	0000	2.13286	2,637.360	10.70	(0.43)	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		ContractsTraded	Open Interest
R2037	On 07/05/2026	Bond Future	0.00		12.26455		80.21298	0.00000	11.94183	81.83073			9.45	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.69094		95.88562	0.00000	11.41343	97.66220			9.18	0.00	0.00	0	9,260.00
R2038	On 07/08/2025	Bond Future	0.00		11.83137		97.75936	0.00000	11.54330	99.56446			9.03	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.98412		94.16159	0.00000	11.68454	95.99686			9.44	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	10.98	Call	559.36000		0.55936	0.00000	1,051.74000	1.05174	559.360		8.66	0.17	0.00	0	1,770.00
R2038	On 06/11/2025	Bond Future	12.33	Put	1,997.64000		1.99764	0.00000	1,527.48000	1.52748	1,997.640		10.19	(0.37)	0.00	0	1,770.00
R2038	On 05/02/2026	Bond Future	0.00		12.14706		95.97336	0.00000	11.83502	97.84083			9.33	0.00	0.00	0	0.00
R2038	On 07/05/2026	Bond Future	0.00		12.32158		92.31377	0.00000	11.99749	94.20656			9.75	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 08/05/2025	Bond Future	0.00		12.04397		81.74935	0.00000	11.74123	83.51169			9.72	0.00	1,700,386,480.00	20,800	32,289.00
R2040	On 08/05/2025	Bond Future	12.75	Call	4,020.81000		4.02081	0.00000	5,691.69000	5.69169	4,020.810		12.16	0.91	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	7,374.58000		7.37458	0.00000	9,130.26000	9.13026	7,374.580		12.94	0.99	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	7,715.61000		7.71561	0.00000	9,473.26000	9.47326	7,715.610		12.94	0.99	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		12.19094		78.83517	0.00000	11.87687	80.62668			10.10	0.00	1,072,000,641.66	13,598	43,292.00
R2040	On 07/08/2025	Bond Future	10.80	Call	50.32000		0.05032	0.00000	176.37000	0.17637	50.320		9.17	0.03	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.00	Call	110.67000		0.11067	0.00000	332.69000	0.33269	110.670		9.38	0.06	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	11.40	Call	408.51000		0.40851	0.00000	911.53000	0.91153	408.510		9.95	0.17	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	11.70	Call	853.99000		0.85399	0.00000	1,612.75000	1.61275	853.990		10.41	0.29	0.00	0	250.00
R2040	On 07/08/2025	Bond Future	12.00	Put	2,604.62000		2.60462	0.00000	1,820.49000	1.82049	2,604.620		10.89	(0.57)	0.00	0	400.00
R2040	On 07/08/2025	Bond Future	12.40	Put	1,578.30000		1.57830	0.00000	1,068.23000	1.06823	1,578.300		11.54	(0.40)	0.00	0	250.00
R2040	On 06/11/2025	Bond Future	0.00		12.33875		80.35720	0.00000	12.01302	82.17941			10.03	0.00	0.00	0	292.00
R2040	On 05/02/2026	Bond Future	0.00		12.49860		77.39430	0.00000	12.15996	79.24894			10.49	0.00	0.00	0	0.00
R2040	On 05/02/2026	Bond Future	11.82	Call	1,537.02000		1.53702	0.00000	2,236.04000	2.23604	1,537.020		10.57	0.33	1,943,782.54	475	475.00
R2040	On 05/02/2026	Bond Future	13.23	Put	1,839.71000		1.83971	0.00000	1,338.24000	1.33824	1,839.710		12.33	(0.31)	(3,649,695.81)	950	475.00
R2040	On 07/05/2026	Bond Future	0.00		12.67244		78.86637	0.00000	12.32134	80.74774			10.39	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 08/05/2025	Bond Future	0.00		12.22772		77.07636	0.00000	11.91486	78.91594			10.50	0.00	610,367,694.84	7,919	74,413.00
R2044	On 08/05/2025	Bond Future	10.85	Call	0.07000		0.00007	0.00000	2.92000	0.00292	0.070		9.51	0.00	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	10.92	Call	0.17000		0.00017	0.00000	5.68000	0.00568	0.170		9.59	0.00	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.35	Call	14.16000		0.01416	0.00000	125.00000	0.12500	14.160		10.25	0.02	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	11.65	Put	3,564.84000		3.56484	0.00000	2,110.19000	2.11019	3,564.840		10.77	(0.91)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.76	Put	2,973.47000		2.97347	0.00000	1,666.52000	1.66652	2,973.470		10.97	(0.85)	0.00	0	9,000.00
R2044	On 08/05/2025	Bond Future	12.40	Put	705.43000		0.70543	0.00000	292.39000	0.29239	705.430		12.11	(0.36)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		12.37108		74.19628	0.00000	12.04669	76.06674			10.94	0.00	440,874,295.76	5,942	470.00
R2044	On 07/08/2025	Bond Future	10.63	Call	9.91000		0.00991	0.00000	47.53000	0.04753	9.910		9.59	0.01	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.30	Call	170.70000		0.17070	0.00000	478.54000	0.47854	170.700		10.24	0.09	0.00	0	9,000.00
R2044	On 07/08/2025	Bond Future	11.85	Put	3,847.88000		3.84788	0.00000	2,746.78000	2.74678	3,847.880		11.11	(0.72)	0.00	0	9,000.00
R2044	On 06/11/2025	Bond Future	0.00		12.51467		75.62869	0.00000	12.17844	77.53160			10.87	0.00	0.00	0	0.00
R2044	On 05/02/2026	Bond Future	0.00		12.66941		72.69999	0.00000	12.32009	74.63703			11.39	0.00	0.00	0	0.00
R2044	On 07/05/2026	Bond Future	0.00		12.83667		74.08254	0.00000	12.47462	76.04842			11.30	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 08/05/2025	Bond Future	0.00		12.16738		75.54307	0.00000	11.85455	77.43649			10.97	0.00	13,702,379,751.95	181,385	269,837.00
R2048	On 07/08/2025	Bond Future	0.00		12.29749		77.01929	0.00000	11.97346	78.94480			10.83	0.00	13,424,385,227.71	174,299	166,125.00

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest	
R2048	On 06/11/2025	Bond Future	0.00		12.43869	74.06456	0.00000	12.10265	76.02356		11.37	0.00	0.00	0	0.00
R2048	On 05/02/2026	Bond Future	0.00		12.59062	75.48988	0.00000	12.24133	77.48416		11.27	0.00	0.00	0	0.00
R2048	On 07/05/2026	Bond Future	0.00		12.74387	72.48397	0.00000	12.38207	74.50825		11.82	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 08/05/2025	Bond Future	0.00		12.12248	97.38559	0.00000	11.80449	99.87756		11.03	0.00	1,947,711,800.00	20,000	2,588.00
R2053	On 07/08/2025	Bond Future	0.00		12.25298	99.28863	0.00000	11.92332	101.82297		10.88	0.00	1,985,772,600.00	20,000	20,000.00
R2053	On 06/11/2025	Bond Future	0.00		12.39323	95.34198	0.00000	12.05091	97.92048		11.43	0.00	0.00	0	0.00
R2053	On 05/02/2026	Bond Future	0.00		12.54122	97.17629	0.00000	12.18528	99.80125		11.34	0.00	0.00	0	0.00
R2053	On 07/05/2026	Bond Future	0.00		12.69782	93.16227	0.00000	12.32839	95.82678		11.90	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 08/05/2025	Bond Future	0.00		11.38482	69.13363	0.00000	11.11250	70.44925		9.21	0.00	90,772,456.19	1,313	22,597.00
R209	On 07/08/2025	Bond Future	0.00		11.50771	70.48460	0.00000	11.22591	71.82143		9.07	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.64173	68.69328	0.00000	11.34962	70.05250		9.38	0.00	0.00	0	0.00
R209	On 05/02/2026	Bond Future	0.00		11.78502	70.01540	0.00000	11.48175	71.39849		9.28	0.00	0.00	0	0.00
R209	On 07/05/2026	Bond Future	0.00		11.93852	68.19645	0.00000	11.62457	69.59841		9.55	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 08/05/2025	Bond Future	0.00		246.71016	246.71016	0.00000	246.56818	246.56818		0.00	0.00	0.00	0	4,096.00
R210	On 07/08/2025	Bond Future	0.00		251.59182	251.59182	0.00000	251.43132	251.43132		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		253.08331	253.08331	0.00000	252.90772	252.90772		0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00		258.01528	258.01528	0.00000	257.82777	257.82777		0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00		259.49465	259.49465	0.00000	259.27700	259.27700		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 08/05/2025	Bond Future	0.00		9.87322	88.92809	0.00000	9.70624	89.59849		5.65	0.00	0.00	0	92,719.00
R213	On 07/08/2025	Bond Future	0.00		9.97846	90.66586	0.00000	9.80351	91.34364		5.37	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00		10.10547	88.86345	0.00000	9.92137	89.55002		5.34	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00		10.25069	90.57423	0.00000	10.05594	91.27107		5.03	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00		10.40629	88.74560	0.00000	10.20198	89.44620		4.96	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 08/05/2025	Bond Future	0.00		11.91476	63.14002	0.00000	11.63760	64.53050		10.68	0.00	8,334,482.64	132	20,486.00
R214	On 07/08/2025	Bond Future	0.00		12.03733	64.37382	0.00000	11.75104	65.78740		10.54	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		12.17104	62.31723	0.00000	11.87496	63.75506		11.00	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00		12.31480	63.51666	0.00000	12.00798	64.98009		10.92	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00		12.46011	61.42567	0.00000	12.14336	62.91028		11.39	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 :											61,046,276,159.68		727,766	1,787,474.00	
Grand Total:											61,046,276,159.68		727,766	1,787,474.00	