

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/10/2024

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 07/11/2024	Index Future	0.00		1,041.51900		1,041.51900	0.00000	1,035.89400	1,035.89400		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,062.79000		1,062.79000	0.00000	1,057.11500	1,057.11500		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,084.54200		1,084.54200	0.00000	1,078.66600	1,078.66600		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,106.03200		1,106.03200	0.00000	1,100.03400	1,100.03400		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,127.52100		1,127.52100	0.00000	1,121.40300	1,121.40300		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,251.25800		1,251.25800	0.00000	1,239.34000	1,239.34000		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,276.81300		1,276.81300	0.00000	1,264.72900	1,264.72900		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,302.94500		1,302.94500	0.00000	1,290.51200	1,290.51200		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,328.76200		1,328.76200	0.00000	1,316.07700	1,316.07700		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,354.58000		1,354.58000	0.00000	1,341.64200	1,341.64200		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,078.34700		1,078.34700	0.00000	1,069.42800	1,069.42800		0.00	0.00	0.00	0	102.00
ALBI	On 06/02/2025	Index Future	0.00		1,100.37000		1,100.37000	0.00000	1,091.33700	1,091.33700		0.00	0.00	0.00	0	16.00
ALBI	On 08/05/2025	Index Future	0.00		1,122.89100		1,122.89100	0.00000	1,113.58400	1,113.58400		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,145.14100		1,145.14100	0.00000	1,135.64500	1,135.64500		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,167.39000		1,167.39000	0.00000	1,157.70500	1,157.70500		0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		11.07057		81.36940	0.00000	11.23764	80.57220		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		11.18768		83.05141	0.00000	11.36112	82.24275		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.30593		80.97007	0.00000	11.48859	80.13799		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.44200		82.59059	0.00000	11.63313	81.74145		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.59967		80.41190	0.00000	11.79993	79.54575		0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		11.53848		77.79459	0.00000	11.68514	76.90844		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		11.63849		79.40271	0.00000	11.78964	78.50307		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.74353		76.77910	0.00000	11.90141	75.85449		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.85865		78.31456	0.00000	12.02248	77.37098		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.98662		75.58329	0.00000	12.15686	74.62088		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 07/11/2024	GOVI	0.00		1,061.72800		1,061.72800	0.00000	1,053.01000	1,053.01000		0.00	0.00	679,505,920.00	64	254.00
GOVI	On 06/02/2025	GOVI	0.00		1,083.41200		1,083.41200	0.00000	1,074.58200	1,074.58200		0.00	0.00	693,383,680.00	64	396.00
GOVI	On 08/05/2025	GOVI	0.00		1,105.58600		1,105.58600	0.00000	1,096.48800	1,096.48800		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,127.49300		1,127.49300	0.00000	1,118.21000	1,118.21000		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,149.39900		1,149.39900	0.00000	1,139.93100	1,139.93100		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 07/11/2024	Bond Future	0.00		185.07563		185.07563	0.00000	185.06528	185.06528		0.00	0.00	0.00	0	9,276.00
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 07/11/2024	Bond Future	0.00		133.22387		133.22387	0.00000	133.44200	133.44200		0.00	0.00	0.00	0	6,862.00
I2029	On 06/02/2025	Bond Future	0.00		135.97779		135.97779	0.00000	136.20877	136.20877		0.00	0.00	0.00	0	7,117.00
I2029	On 08/05/2025	Bond Future	0.00		137.37308		137.37308	0.00000	137.59778	137.59778		0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025	Bond Future	0.00		140.12550		140.12550	0.00000	140.35407	140.35407		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
I2029	On 06/11/2025	Bond Future	0.00	141.42985	141.42985	0.00000	141.66217	141.66217		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.03498	126.03498	0.00000	126.21847	126.21847		0.00	0.00	0.00	0	6,818.00
I2033	On 06/02/2025	Bond Future	0.00	128.64033	128.64033	0.00000	128.83545	128.83545		0.00	0.00	0.00	0	5,259.00
I2033	On 08/05/2025	Bond Future	0.00	129.78441	129.78441	0.00000	129.97313	129.97313		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	132.38483	132.38483	0.00000	132.57677	132.57677		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	133.43597	133.43597	0.00000	133.63092	133.63092		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	139.19064	139.19064	0.00000	137.98548	137.98548		0.00	0.00	0.00	0	1,628.00
I2038	On 06/02/2025	Bond Future	0.00	139.96660	139.96660	0.00000	138.74516	138.74516		0.00	0.00	0.00	0	1,658.00
I2038	On 08/05/2025	Bond Future	0.00	142.86409	142.86409	0.00000	141.60586	141.60586		0.00	0.00	0.00	0	440.00
I2038	On 07/08/2025	Bond Future	0.00	143.58196	143.58196	0.00000	142.29779	142.29779		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	146.39975	146.39975	0.00000	145.08954	145.08954		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	118.58106	118.58106	0.00000	118.57680	118.57680		0.00	0.00	0.00	0	5,267.00
I2046	On 06/02/2025	Bond Future	0.00	121.03230	121.03230	0.00000	121.03537	121.03537		0.00	0.00	0.00	0	17,708.00
I2046	On 08/05/2025	Bond Future	0.00	121.30700	121.30700	0.00000	121.30010	121.30010		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.73675	123.73675	0.00000	123.72924	123.72924		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	123.89130	123.89130	0.00000	123.88294	123.88294		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	120.11871	120.11871	0.00000	120.11451	120.11451		0.00	0.00	0.00	0	5,069.00
I2050	On 06/02/2025	Bond Future	0.00	120.25977	120.25977	0.00000	120.26295	120.26295		0.00	0.00	0.00	0	14,835.00
I2050	On 08/05/2025	Bond Future	0.00	122.74951	122.74951	0.00000	122.74291	122.74291		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	122.81914	122.81914	0.00000	122.81164	122.81164		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	125.22905	125.22905	0.00000	125.22087	125.22087		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 07/11/2024	Index Future	0.00	367.58100	367.58100	0.00000	367.15500	367.15500		0.00	0.00	0.00	0	19.00
IGOV	On 06/02/2025	Index Future	0.00	375.18000	375.18000	0.00000	374.76800	374.76800		0.00	0.00	0.00	0	877.00
IGOV	On 08/05/2025	Index Future	0.00	382.94800	382.94800	0.00000	382.49700	382.49700		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	390.62300	390.62300	0.00000	390.16100	390.16100		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	398.29800	398.29800	0.00000	397.82600	397.82600		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

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
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	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	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024		Jibar Tradeable Future	0.00	8.33000	91.67000	8.33000	8.33000		0.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024		Jibar Tradeable Future	0.00	8.35700	91.64300	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 15/01/2025		Jibar Tradeable Future	0.00	8.37700	91.62300	8.37700	91.62300		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025		Jibar Tradeable Future	0.00	8.36700	91.63300	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	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	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	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	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	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.35487	108.17943	8.41032	108.07151		1.47	0.00	1,071,949,971.87	9,909	67,670.00
R186	On 06/02/2025		Bond Future	0.00	8.36725	105.07741	8.42715	104.97384		1.68	0.00	123,676,111.57	1,177	129,395.00
R186	On 08/05/2025		Bond Future	0.00	8.38416	107.22741	8.46007	107.11301		1.56	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.45774	104.03875	8.54911	103.92161		1.39	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,286.58000	1.28658	1,205.34000	1.20534	1,286.580	1.90	0.71	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	90.23000	0.09023	103.62000	0.10362	90.230	1.98	(0.10)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.60011	106.05355	8.71395	105.93364		1.14	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	269.57573	269.57573	269.16250	269.16250		0.00	0.00	2,426,181.57	9	1,687.00
R202	On 06/02/2025		Bond Future	0.00	269.95936	269.95936	269.55423	269.55423		0.00	0.00	0.00	0	914.00
R202	On 08/05/2025		Bond Future	0.00	275.54832	275.54832	275.11262	275.11262		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	275.78602	275.78602	275.34016	275.34016		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	281.19902	281.19902	280.74302	280.74302		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	9.27215	97.06885	9.38845	96.61258		5.24	0.00	129,975,190.15	1,339	137,389.00
R2030	On 07/11/2024		Bond Future	10.21 Call	3,603.58000	3.60358	3,148.25000	3.14825	3,603.580	6.20	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,455.34000	5.45534	4,999.08000	4.99908	5,455.340	6.70	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	11.91 Put	0.00000	0.00000	0.00000	0.00000		7.23	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.33053	95.04147	9.45249	94.58190		5.21	0.00	170,789,521.59	1,797	145,498.00
R2030	On 06/02/2025		Bond Future	8.68 Call	237.77000	0.23777	170.61000	0.17061	237.770	5.09	0.17	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	791.56000	0.79156	618.82000	0.61882	791.560	5.19	0.42	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	551.19000	0.55119	710.93000	0.71093	551.190	5.45	(0.31)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.40209	96.98583	9.53420	96.50889		5.08	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	452.50000	0.45250	355.17000	0.35517	452.500	4.88	0.23	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,035.47000	1.03547	852.92000	0.85292	1,035.470	4.94	0.42	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	678.41000	0.67841	826.59000	0.82659	678.410	5.36	(0.28)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,665.45000	3.66545	3,294.57000	3.29457	3,665.450	5.59	0.80	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,795.01000	4.79501	4,387.39000	4.38739	4,795.010	5.86	0.87	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	44.56000	0.04456	59.10000	0.05910	44.560	6.43	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	18.05000	0.01805	24.71000	0.02471	18.050	6.43	(0.01)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.50031	94.89498	9.64170	94.40816		5.21	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	4,018.67000	4.01867	3,658.46000	3.65846	4,018.670	5.86	0.76	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	ContractsTraded	Open Interest
R2030	On 07/08/2025	Bond Future	12.12 Put	114.58000	0.11458	0.00000	141.81000	0.14181	114.580	6.55	(0.05)	0.00	0	1,054.00	
R2030	On 06/11/2025	Bond Future	0.00	9.61129	96.73224	0.00000	9.76278	96.23555	5.04	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 07/11/2024	Bond Future	0.00	9.89518	92.48062	0.00000	10.04681	91.74589	6.95	0.00	153,517,829.20	1,660	58,240.00		
R2032	On 07/11/2024	Bond Future	10.60 Put	5.70000	0.00570	0.00000	26.30000	0.02630	5.700	8.58	(0.01)	0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	5,680.52000	5.68052	0.00000	4,946.61000	4.94661	5,680.520	9.77	1.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	7,886.81000	7.88681	0.00000	7,152.11000	7.15211	7,886.810	10.80	1.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	8,016.86000	8.01686	0.00000	7,282.15000	7.28215	8,016.860	10.87	1.00	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	12.95 Put	0.00000	0.00000	0.00000	0.00000	0.00000	11.61	0.00	0.00	0	600.00		
R2032	On 07/11/2024	Bond Future	13.36 Put	0.00000	0.00000	0.00000	0.00000	0.00000	11.61	0.00	0.00	0	1,615.00		
R2032	On 06/02/2025	Bond Future	0.00	9.97334	94.36940	0.00000	10.13114	93.62540	6.75	0.00	75,495,520.00	800	102,528.00		
R2032	On 06/02/2025	Bond Future	9.42 Call	383.67000	0.38367	0.00000	252.55000	0.25255	383.670	6.42	0.21	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	1,223.73000	1.22373	0.00000	907.36000	0.90736	1,223.730	6.69	0.48	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	423.95000	0.42395	0.00000	602.28000	0.60228	423.950	7.31	(0.20)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	10.05555	92.13551	0.00000	10.22290	91.36871	6.99	0.00	0.00	0	37,405.00		
R2032	On 08/05/2025	Bond Future	9.42 Call	686.85000	0.68685	0.00000	510.19000	0.51019	686.850	6.59	0.26	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	1,529.74000	1.52974	0.00000	1,210.44000	1.21044	1,529.740	6.78	0.46	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	587.73000	0.58773	0.00000	761.66000	0.76166	587.730	7.63	(0.20)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	10.15646	93.95828	0.00000	10.33250	93.17588	7.14	0.00	0.00	0	0.00		
R2032	On 06/11/2025	Bond Future	0.00	10.27586	91.61669	0.00000	10.46138	90.81867	7.76	0.00	0.00	0	0.00		
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00		
R2033	On 07/11/2024	Bond Future	0.00	10.33000	99.33744	0.00000	10.33000	99.33744	0.00	0.00	0.00	0	0.00		
R2033	On 06/02/2025	Bond Future	0.00	10.33000	101.87053	0.00000	10.33000	101.87053	0.00	0.00	0.00	0	0.00		
R2033	On 08/05/2025	Bond Future	0.00	10.33000	99.40190	0.00000	10.33000	99.40190	0.00	0.00	0.00	0	0.00		
R2033	On 07/08/2025	Bond Future	0.00	10.33000	101.92262	0.00000	10.33000	101.92262	0.00	0.00	0.00	0	0.00		
R2033	On 06/11/2025	Bond Future	0.00	10.33000	99.45544	0.00000	10.33000	99.45544	0.00	0.00	0.00	0	0.00		
R2033	On 31/03/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00		
R2035	On 07/11/2024	Bond Future	0.00	10.48198	91.78502	0.00000	10.64873	90.82762	8.44	0.00	463,238,995.94	5,047	88,579.00		
R2035	On 07/11/2024	Bond Future	11.10 Put	5.68000	0.00568	0.00000	35.60000	0.03560	5.680	8.93	(0.01)	0.00	0	11,000.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	9,231.25000	9.23125	0.00000	8,273.85000	8.27385	9,231.250	10.46	1.00	0.00	0	1,000.00	
R2035	On 07/11/2024	Bond Future	13.23 Put	0.00000	0.00000	0.00000	0.00000	0.00000	11.19	0.00	0.00	0	1,000.00		
R2035	On 06/02/2025	Bond Future	0.00	10.57223	93.65957	0.00000	10.74495	92.68832	8.29	0.00	228,716,669.94	2,442	79,685.00		
R2035	On 06/02/2025	Bond Future	10.26 Call	816.26000	0.81626	0.00000	544.41000	0.54441	816.260	7.70	0.33	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	989.36000	0.98936	0.00000	675.83000	0.67583	989.360	7.79	0.38	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	1,413.85000	1.41385	0.00000	1,903.20000	1.90320	1,413.850	8.16	(0.45)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	436.47000	0.43647	0.00000	642.85000	0.64285	436.470	9.01	(0.18)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.66000	91.06430	0.00000	10.84121	90.06568	8.86	0.00	0.00	0	0.00		
R2035	On 08/05/2025	Bond Future	10.44 Call	1,714.52000	1.71452	0.00000	1,327.91000	1.32791	1,714.520	8.52	0.43	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	1,678.89000	1.67889	0.00000	2,099.06000	2.09906	1,678.890	9.08	(0.38)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	5,223.61000	5.22361	0.00000	4,491.48000	4.49148	5,223.610	9.69	0.76	705,747.56	87	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	696.29000	0.69629	0.00000	907.41000	0.90741	696.290	9.98	(0.19)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	208.31000	0.20831	0.00000	282.67000	0.28267	208.310	11.14	(0.06)	(69,377.32)	87	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	68.11000	0.06811	0.00000	97.22000	0.09722	68.110	11.20	(0.02)	(27,368.16)	87	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.76395	92.86629	0.00000	10.95300	91.84742	9.07	0.00	0.00	0	0.00		
R2035	On 06/11/2025	Bond Future	0.00	10.88562	90.15809	0.00000	11.08301	89.11907	10.01	0.00	0.00	0	0.00		
R2035	On 28/02/2035	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00		
R2037	On 07/11/2024	Bond Future	0.00	10.87209	86.54162	0.00000	11.03878	85.56385	9.23	0.00	125,139,182.52	1,446	80,231.00		
R2037	On 06/02/2025	Bond Future	0.00	10.96279	84.04859	0.00000	11.13498	83.05612	9.54	0.00	19,751,418.65	235	164,094.00		

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium	On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
												Option				
R2037	On 08/05/2025	Bond Future	0.00		11.06147		85.76794	0.00000	11.24161	84.74812		9.77	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,344.02000		8.34402	0.00000	7,460.93000	7.46093	8,344.020	11.47	0.88	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,685.05000		11.68505	0.00000	10,726.80000	10.72680	11,685.050	12.37	0.95	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,902.09000		11.90209	0.00000	10,939.76000	10.93976	11,902.090	12.37	0.95	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.17640		83.20404	0.00000	11.36392	82.16362		10.58	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,144.52000		1.14452	0.00000	891.12000	0.89112	1,144.520	9.81	0.27	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,521.79000		1.52179	0.00000	1,208.36000	1.20836	1,521.790	9.95	0.33	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,704.38000		1.70438	0.00000	1,364.08000	1.36408	1,704.380	10.02	0.36	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,372.21000		3.37221	0.00000	3,939.08000	3.93908	3,372.210	10.39	(0.51)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,509.87000		2.50987	0.00000	2,972.26000	2.97226	2,509.870	10.77	(0.41)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,780.96000		1.78096	0.00000	2,138.08000	2.13808	1,780.960	11.24	(0.32)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,314.84000		1.31484	0.00000	1,595.19000	1.59519	1,314.840	11.66	(0.25)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.29566		84.81375	0.00000	11.49071	83.75276		11.25	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 07/11/2024	Bond Future	0.00		11.24000		98.76226	0.00000	11.24000	98.76226		0.00	0.00	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00		11.24000		101.49956	0.00000	11.24000	101.49956		0.00	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.24000		98.79753	0.00000	11.24000	98.79753		0.00	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.24000		101.52063	0.00000	11.24000	101.52063		0.00	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.24000		98.81943	0.00000	11.24000	98.81943		0.00	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 07/11/2024	Bond Future	0.00		11.14750		86.94592	0.00000	11.29409	86.01727		9.96	0.00	420,296,577.28	4,834	93,003.00
R2040	On 07/11/2024	Bond Future	12.10	Call	5,768.04000		5.76804	0.00000	4,841.82000	4.84182	5,768.040	11.40	1.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60	Put	0.00000		0.00000	0.00000	0.02000	0.00002		12.21	0.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.00000		0.00000	0.00000	0.00000	0.00000		13.08	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.24072		84.21055	0.00000	11.39187	83.26825		10.35	0.00	121,094,770.90	1,438	66,194.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,076.60000		1.07660	0.00000	771.15000	0.77115	1,076.600	9.60	0.37	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	800.63000		0.80063	0.00000	1,091.26000	1.09126	800.630	10.68	(0.27)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	313.57000		0.31357	0.00000	451.07000	0.45107	313.570	11.51	(0.12)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.34111		85.93315	0.00000	11.49904	84.96454		10.61	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,592.49000		8.59249	0.00000	7,766.10000	7.76610	8,592.490	12.39	0.87	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,788.64000		11.78864	0.00000	10,891.71000	10.89171	11,788.640	13.34	0.94	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,114.40000		12.11440	0.00000	11,212.59000	11.21259	12,114.400	13.44	0.94	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.45663		83.12174	0.00000	11.62078	82.13348		11.55	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.57552		84.72942	0.00000	11.74597	83.72161		12.30	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 07/11/2024	Bond Future	0.00		11.26209		82.85402	0.00000	11.40361	81.93487		10.71	0.00	0.00	0	23,836.00
R2044	On 07/11/2024	Bond Future	12.00	Put	2.49000		0.00249	0.00000	14.42000	0.01442	2.490	11.62	0.00	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	0.20000		0.00020	0.00000	1.68000	0.00168	0.200	12.07	0.00	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	0.01000		0.00001	0.00000	0.16000	0.00016	0.010	12.52	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.35197		80.16039	0.00000	11.49772	79.22756		11.16	0.00	36,072,175.50	450	70,493.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,620.87000		4.62087	0.00000	3,910.33000	3.91033	4,620.870	12.05	0.80	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,134.90000		7.13490	0.00000	6,306.00000	6.30600	7,134.900	12.95	0.91	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	19.22000		0.01922	0.00000	30.47000	0.03047	19.220	14.65	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.44818		81.80009	0.00000	11.60021	80.84149		11.45	0.00	0.00	0	8,697.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2044	On 08/05/2025	Bond Future	10.92	Call	1,224.92000	1.22492	0.00000	957.23000	0.95723	1,224.920	10.69	0.31	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65	Put	2,173.58000	2.17358	0.00000	2,600.20000	2.60020	2,173.580	11.67	(0.41)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	935.53000	0.93553	0.00000	1,157.56000	1.15756	935.530	12.83	(0.21)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.55817	79.03215	0.00000	11.71596	78.05415		12.49	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.67075	80.56062	0.00000	11.83437	79.56325		13.33	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 07/11/2024	Bond Future	0.00		11.17687	81.74559	0.00000	11.31837	80.78885		11.19	0.00	0.00	0	215,568.00
R2048	On 06/02/2025	Bond Future	0.00		11.26483	83.41518	0.00000	11.41058	82.44390		11.06	0.00	0.00	0	269,190.00
R2048	On 06/02/2025	Bond Future	10.30	Call	114.26000	0.11426	0.00000	67.32000	0.06732	114.260	9.65	0.06	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	1,072.35000	1.07235	0.00000	770.56000	0.77056	1,072.350	10.25	0.36	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	884.63000	0.88463	0.00000	1,192.18000	1.19218	884.630	11.41	(0.27)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.34971	80.67379	0.00000	11.50149	79.67597		11.98	0.00	0.00	0	14,660.00
R2048	On 07/08/2025	Bond Future	0.00		11.44629	82.26991	0.00000	11.60356	81.25195		12.25	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.55479	79.41940	0.00000	11.71786	78.38135		13.46	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 07/11/2024	Bond Future	0.00		11.21674	104.82016	0.00000	11.35824	103.59094		11.30	0.00	0.00	0	3,548.00
R2053	On 06/02/2025	Bond Future	0.00		11.30381	106.96095	0.00000	11.44959	105.71317		11.16	0.00	0.00	0	116.00
R2053	On 08/05/2025	Bond Future	0.00		11.39299	103.28069	0.00000	11.54505	101.99882		12.09	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.49266	105.32319	0.00000	11.65038	104.01543		12.25	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.60248	101.49765	0.00000	11.76624	100.16405		13.01	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 07/11/2024	Bond Future	0.00		10.63593	72.16473	0.00000	10.80250	71.30592		9.62	0.00	114,525,426.51	1,587	15,057.00
R209	On 07/11/2024	Bond Future	10.55	Call	314.32000	0.31432	0.00000	110.02000	0.11002	314.320	9.31	0.37	389,676.36	100	0.00
R209	On 07/11/2024	Bond Future	11.00	Put	51.55000	0.05155	0.00000	191.84000	0.19184	51.550	10.02	(0.08)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00		10.71770	73.63857	0.00000	10.88945	72.76671		9.49	0.00	11,045,785.50	150	5,998.00
R209	On 08/05/2025	Bond Future	0.00		10.80215	71.99012	0.00000	10.98143	71.09454		10.15	0.00	0.00	0	5,227.00
R209	On 07/08/2025	Bond Future	0.00		10.89937	73.41444	0.00000	11.08545	72.50079		10.46	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.00887	71.68393	0.00000	11.20219	70.75221		11.60	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 07/11/2024	Bond Future	0.00		241.37776	241.37776	0.00000	241.52789	241.52789		0.00	0.00	0.00	0	872.00
R210	On 06/02/2025	Bond Future	0.00		246.36740	246.36740	0.00000	246.53568	246.53568		0.00	0.00	0.00	0	881.00
R210	On 08/05/2025	Bond Future	0.00		248.08578	248.08578	0.00000	248.23744	248.23744		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00		253.05583	253.05583	0.00000	253.20945	253.20945		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		254.57671	254.57671	0.00000	254.73185	254.73185		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 07/11/2024	Bond Future	0.00		9.64478	89.12101	0.00000	9.78638	88.51758		6.34	0.00	5,347,260.60	60	74,015.00
R213	On 06/02/2025	Bond Future	0.00		9.72068	90.94116	0.00000	9.86852	90.33098		6.10	0.00	0.00	0	71,216.00
R213	On 08/05/2025	Bond Future	0.00		9.79445	89.24356	0.00000	9.95211	88.61354		6.24	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.88944	91.00994	0.00000	10.05612	90.36705		6.31	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		10.00990	89.21904	0.00000	10.18651	88.56329		6.61	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 07/11/2024	Bond Future	0.00		11.01643	67.43264	0.00000	11.16290	66.63032		10.95	0.00	0.00	0	6,998.00
R214	On 06/02/2025	Bond Future	0.00		11.10127	68.80982	0.00000	11.25193	67.99535		10.82	0.00	3,646,920.46	53	18,670.00

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	
R214	On 06/02/2025	Bond Future	11.75	Call	3,893.31000	3.89331	0.00000	3,270.47000	3.27047	3,893.310	11.68	0.80	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	6,036.26000	6.03626	0.00000	5,309.29000	5.30929	6,036.260	12.54	0.91	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	9.43000	0.00943	0.00000	15.68000	0.01568	9.430	14.19	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.18322	66.91345	0.00000	11.33992	66.07675		11.65	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00		11.27691	68.23754	0.00000	11.43904	67.38398		12.05	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.38294	66.25840	0.00000	11.55079	65.38795		13.51	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 :											4,650,593,788.20	34,922	2,334,257.00		
Grand Total:											4,650,593,788.20	34,922	2,334,257.00		