

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 29/10/2024

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			
Derivatives															
AL37	On 07/11/2024	Index Future	0.00		1,042.11100	1,042.11100	0.00000	1,041.28300	1,041.28300		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,063.41000	1,063.41000	0.00000	1,062.56100	1,062.56100		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025	Index Future	0.00		1,085.18300	1,085.18300	0.00000	1,084.31500	1,084.31500		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025	Index Future	0.00		1,106.70400	1,106.70400	0.00000	1,105.81400	1,105.81400		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025	Index Future	0.00		1,128.22600	1,128.22600	0.00000	1,127.31400	1,127.31400		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,255.30900	1,255.30900	0.00000	1,253.68500	1,253.68500		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,280.96500	1,280.96500	0.00000	1,279.30400	1,279.30400		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025	Index Future	0.00		1,307.19300	1,307.19300	0.00000	1,305.49500	1,305.49500		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025	Index Future	0.00		1,333.11700	1,333.11700	0.00000	1,331.38000	1,331.38000		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025	Index Future	0.00		1,359.04100	1,359.04100	0.00000	1,357.26400	1,357.26400		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		1,081.81500	1,081.81500	0.00000	1,080.37800	1,080.37800		0.00	0.00	259,635,600.00	24	86.00
ALBI	On 06/02/2025	Index Future	0.00		1,103.92600	1,103.92600	0.00000	1,102.45500	1,102.45500		0.00	0.00	264,942,240.00	24	41.00
ALBI	On 08/05/2025	Index Future	0.00		1,126.52900	1,126.52900	0.00000	1,125.02600	1,125.02600		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025	Index Future	0.00		1,148.87000	1,148.87000	0.00000	1,147.33200	1,147.33200		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025	Index Future	0.00		1,171.21100	1,171.21100	0.00000	1,169.63800	1,169.63800		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		10.99278	81.74415	0.00000	11.03417	81.54447		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		11.10630	83.43455	0.00000	11.14959	83.23044		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025	Bond Future	0.00		11.22086	81.36147	0.00000	11.26611	81.15297		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025	Bond Future	0.00		11.35287	82.99062	0.00000	11.40028	82.77751		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025	Bond Future	0.00		11.50617	80.82053	0.00000	11.55589	80.60290		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		11.46109	78.26873	0.00000	11.49223	78.07740		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		11.55822	79.88730	0.00000	11.59053	79.69167		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025	Bond Future	0.00		11.66024	77.27407	0.00000	11.69377	77.07421		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025	Bond Future	0.00		11.77218	78.82011	0.00000	11.80700	78.61590		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025	Bond Future	0.00		11.89670	76.09953	0.00000	11.93291	75.89098		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		1,065.03100	1,065.03100	0.00000	1,063.65500	1,063.65500		0.00	0.00	2,470,871,920.00	232	4.00
GOVI	On 06/02/2025	GOVI	0.00		1,086.79900	1,086.79900	0.00000	1,085.39100	1,085.39100		0.00	0.00	3,705,984,590.00	341	641.00
GOVI	On 08/05/2025	GOVI	0.00		1,109.05100	1,109.05100	0.00000	1,107.61200	1,107.61200		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025	GOVI	0.00		1,131.04500	1,131.04500	0.00000	1,129.57300	1,129.57300		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025	GOVI	0.00		1,153.04000	1,153.04000	0.00000	1,151.53400	1,151.53400		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		184.94178	184.94178	0.00000	185.08825	185.08825		0.00	0.00	0.00	0	9,240.00
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		133.28871	133.28871	0.00000	133.17346	133.17346		0.00	0.00	0.00	0	6,862.00
I2029	On 06/02/2025	Bond Future	0.00		136.04503	136.04503	0.00000	135.92687	135.92687		0.00	0.00	0.00	0	7,117.00
I2029	On 08/05/2025	Bond Future	0.00		137.44236	137.44236	0.00000	137.32137	137.32137		0.00	0.00	0.00	0	728.00

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 07/08/2025	Bond Future	0.00	140.19741	140.19741	0.00000	140.07334	140.07334		0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00	141.50454	141.50454	0.00000	141.37702	141.37702		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	126.23484	126.23484	0.00000	126.04105	126.04105		0.00	0.00	0.00	0	6,818.00
I2033	On 06/02/2025	Bond Future	0.00	128.84527	128.84527	0.00000	128.64696	128.64696		0.00	0.00	0.00	0	5,259.00
I2033	On 08/05/2025	Bond Future	0.00	129.99434	129.99434	0.00000	129.79148	129.79148		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	132.60009	132.60009	0.00000	132.39259	132.39259		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	133.65657	133.65657	0.00000	133.44415	133.44415		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	138.45175	138.45175	0.00000	137.99663	137.99663		0.00	0.00	30,459,385.00	220	1,518.00
I2038	On 06/02/2025	Bond Future	0.00	139.21360	139.21360	0.00000	138.74859	138.74859		0.00	0.00	0.00	0	1,658.00
I2038	On 08/05/2025	Bond Future	0.00	142.09604	142.09604	0.00000	141.62107	141.62107		0.00	0.00	0.00	0	440.00
I2038	On 07/08/2025	Bond Future	0.00	142.79979	142.79979	0.00000	142.31450	142.31450		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	145.60337	145.60337	0.00000	145.10784	145.10784		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	118.59262	118.59262	0.00000	118.58694	118.58694		0.00	0.00	0.00	0	5,267.00
I2046	On 06/02/2025	Bond Future	0.00	121.04494	121.04494	0.00000	121.03864	121.03864		0.00	0.00	0.00	0	17,708.00
I2046	On 08/05/2025	Bond Future	0.00	121.32052	121.32052	0.00000	121.31346	121.31346		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.75156	123.75156	0.00000	123.74404	123.74404		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	123.90773	123.90773	0.00000	123.89886	123.89886		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	120.33052	120.33052	0.00000	120.32490	120.32490		0.00	0.00	146,562,573.36	1,218	4,151.00
I2050	On 06/02/2025	Bond Future	0.00	120.47698	120.47698	0.00000	120.47066	120.47066		0.00	0.00	128,669,414.64	1,068	15,903.00
I2050	On 08/05/2025	Bond Future	0.00	122.97152	122.97152	0.00000	122.96495	122.96495		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	123.04655	123.04655	0.00000	123.03930	123.03930		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	125.46216	125.46216	0.00000	125.45421	125.45421		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	367.45600	367.45600	0.00000	367.13400	367.13400		0.00	0.00	18,372,800.00	5	11.00
IGOV	On 06/02/2025	Index Future	0.00	375.05700	375.05700	0.00000	374.72700	374.72700		0.00	0.00	18,752,850.00	5	882.00
IGOV	On 08/05/2025	Index Future	0.00	382.82600	382.82600	0.00000	382.48800	382.48800		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00	390.50600	390.50600	0.00000	390.15900	390.15900		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	398.18500	398.18500	0.00000	397.83100	397.83100		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

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
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
JBAF	On 16/10/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	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	0.00000	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	0.00000	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	0.00000	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	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 07/11/2024	Bond Future	0.00	8.40058	108.09046	0.00000	8.38539	108.12002		1.55	0.00	0.00	0	44,111.00
R186	On 06/02/2025	Bond Future	0.00	8.41928	104.98744	0.00000	8.40207	105.01719		1.74	0.00	0.00	0	143,118.00
R186	On 08/05/2025	Bond Future	0.00	8.44476	107.13607	0.00000	8.42477	107.16619		1.62	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.52963	103.94657	0.00000	8.50604	103.97681		1.47	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,228.15000	1.22815	0.00000	1,250.33000	1.25033	1,228.150	1.94	0.69	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	117.49000	0.11749	0.00000	114.49000	0.11449	117.490	2.09	(0.12)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.68841	105.96053	0.00000	8.65959	105.99087		1.23	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 07/11/2024	Bond Future	0.00	269.19608	269.19608	0.00000	268.98206	268.98206		0.00	0.00	563,158,199.36	2,092	1,278.00
R202	On 06/02/2025	Bond Future	0.00	269.57406	269.57406	0.00000	269.35451	269.35451		0.00	0.00	281,974,466.76	1,046	1,960.00
R202	On 08/05/2025	Bond Future	0.00	275.15612	275.15612	0.00000	274.93142	274.93142		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00	275.38836	275.38836	0.00000	275.15762	275.15762		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	280.79591	280.79591	0.00000	280.55937	280.55937		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 07/11/2024	Bond Future	0.00	9.26600	97.09306	0.00000	9.28671	97.01158		5.94	0.00	0.00	0	132,776.00
R2030	On 07/11/2024	Bond Future	10.21 Call	3,627.67000	3.62767	0.00000	3,546.29000	3.54629	3,627.670	6.89	1.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	5,479.55000	5.47955	0.00000	5,398.07000	5.39807	5,479.550	7.46	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	0.00000		8.07	0.00	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	9.32381	95.06687	0.00000	9.34591	94.98336		5.86	0.00	8,556,018.30	90	148,065.00
R2030	On 06/02/2025	Bond Future	8.68 Call	317.38000	0.31738	0.00000	304.84000	0.30484	317.380	5.75	0.20	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	909.71000	0.90971	0.00000	879.79000	0.87979	909.710	5.84	0.43	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	639.31000	0.63931	0.00000	671.82000	0.67182	639.310	6.10	(0.32)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.39481	97.01220	0.00000	9.41840	96.92679		5.56	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	552.50000	0.55250	0.00000	534.46000	0.53446	552.500	5.36	0.25	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.18 Call	1,166.41000	1.16641	0.00000	1,134.23000	1.13423	1,166.410	5.43	0.43	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.99 Put	772.26000	0.77226	0.00000	801.30000	0.80130	772.260	5.84	(0.29)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,770.65000	3.77065	0.00000	3,706.94000	3.70694	3,770.650	6.07	0.79	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	4,881.91000	4.88191	0.00000	4,811.48000	4.81148	4,881.910	6.34	0.86	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	63.43000	0.06343	0.00000	67.24000	0.06724	63.430	6.92	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	27.99000	0.02799	0.00000	29.90000	0.02990	27.990	6.92	(0.02)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.49228	94.92272	0.00000	9.51763	94.83518		5.53	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	4,112.33000	4.11233	0.00000	4,049.48000	4.04948	4,112.330	6.18	0.75	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	138.37000	0.13837	0.00000	144.47000	0.14447	138.370	6.88	(0.06)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.60243	96.76139	0.00000	9.62970	96.67171		5.26	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		9.85841	92.65993	0.00000	9.87930	92.55801		7.83	0.00	28,909,898.16	312	54,661.00
R2032	On 07/11/2024	Bond Future	10.60	Put	1.84000	0.00184	0.00000	3.68000	0.00368	1.840	9.44	0.00	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	5,859.73000	5.85973	0.00000	5,757.84000	5.75784	5,859.730	10.64	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	8,066.12000	8.06612	0.00000	7,964.20000	7.96420	8,066.120	11.67	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	8,196.17000	8.19617	0.00000	8,094.25000	8.09425	8,196.170	11.74	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		12.48	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		12.48	0.00	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		9.93463	94.55310	0.00000	9.95662	94.44869		7.54	0.00	15,790,367.70	167	102,595.00
R2032	On 06/02/2025	Bond Future	9.42	Call	527.96000	0.52796	0.00000	507.71000	0.50771	527.960	7.22	0.25	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,443.21000	1.44321	0.00000	1,398.91000	1.39891	1,443.210	7.48	0.50	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	476.89000	0.47689	0.00000	504.71000	0.50471	476.890	8.10	(0.21)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.01483	92.32333	0.00000	10.03795	92.21663		7.61	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	875.22000	0.87522	0.00000	848.57000	0.84857	875.220	7.27	0.29	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,804.61000	1.80461	0.00000	1,759.48000	1.75948	1,804.610	7.55	0.48	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	694.38000	0.69438	0.00000	721.45000	0.72145	694.380	8.47	(0.21)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.11346	94.15069	0.00000	10.13786	94.04145		7.52	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.23039	91.81364	0.00000	10.25618	91.70186		8.06	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		10.15459	100.30037	0.00000	10.17558	100.18449		8.23	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00		10.24075	102.34966	0.00000	10.26280	102.23100		7.94	0.00	0.00	0	0.00
R2033	On 08/05/2025	Bond Future	0.00		10.33135	99.39482	0.00000	10.35450	99.27351		8.21	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.43958	101.36177	0.00000	10.46395	101.23762		8.05	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.56553	98.28095	0.00000	10.59122	98.15396		8.63	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		10.41984	92.14537	0.00000	10.44085	92.02331		9.47	0.00	27,920,047.11	303	79,660.00
R2035	On 07/11/2024	Bond Future	11.10	Put	1.96000	0.00196	0.00000	4.01000	0.00401	1.960	10.32	0.00	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	9,591.60000	9.59160	0.00000	9,469.54000	9.46954	9,591.600	11.90	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		12.33	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	0.00		10.50738	94.02796	0.00000	10.52932	93.90310		9.22	0.00	488,569,280.16	5,196	82,359.00
R2035	On 06/02/2025	Bond Future	10.10	Call	805.24000	0.80524	0.00000	775.56000	0.77556	805.240	8.74	0.30	47,506,119.47	15,000	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	1,143.43000	1.14343	0.00000	1,104.60000	1.10460	1,143.430	8.92	0.38	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,341.18000	1.34118	0.00000	1,297.54000	1.29754	1,341.180	9.02	0.42	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	1,465.41000	1.46541	0.00000	1,527.70000	1.52770	1,465.410	9.42	(0.42)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30	Put	510.69000	0.51069	0.00000	540.52000	0.54052	510.690	10.28	(0.18)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.59242	91.44062	0.00000	10.61529	91.31303		9.59	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	2,050.79000	2.05079	0.00000	1,999.22000	1.99922	2,050.790	9.26	0.46	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,696.99000	1.69699	0.00000	1,750.61000	1.75061	1,696.990	9.81	(0.37)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,639.17000	5.63917	0.00000	5,547.05000	5.54705	5,639.170	10.42	0.77	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	736.98000	0.73698	0.00000	765.75000	0.76575	736.980	10.71	(0.18)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	234.25000	0.23425	0.00000	245.49000	0.24549	234.250	11.86	(0.07)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	82.02000	0.08202	0.00000	86.77000	0.08677	82.020	11.92	(0.03)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.69334	93.25090	0.00000	10.71726	93.12036		9.50	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.81178	90.55103	0.00000	10.83682	90.41752		10.35	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		10.80995	86.91028	0.00000	10.83598	86.75557		10.38	0.00	414,214,394.48	4,766	77,196.00

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 06/02/2025	Bond Future	0.00	10.89817	84.42537	0.00000	10.92525	84.26719		10.65	0.00	402,371,313.42	4,766	175,041.00
R2037	On 08/05/2025	Bond Future	0.00	10.99428	86.15286	0.00000	11.02244	85.99123		10.61	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55 Call	8,811.67000	8.81167	0.00000	8,674.69000	8.67469	8,811.670	12.62	0.88	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30 Call	12,096.48000	12.09648	0.00000	11,946.25000	11.94625	12,096.480	13.20	0.95	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35 Call	12,312.38000	12.31238	0.00000	12,161.45000	12.16145	12,312.380	13.20	0.95	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00	11.10637	83.59732	0.00000	11.13573	83.43212		11.14	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34 Call	1,376.55000	1.37655	0.00000	1,332.40000	1.33240	1,376.550	10.36	0.30	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55 Call	1,788.42000	1.78842	0.00000	1,734.93000	1.73493	1,788.420	10.51	0.36	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64 Call	1,985.24000	1.98524	0.00000	1,927.62000	1.92762	1,985.240	10.57	0.38	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07 Put	3,317.20000	3.31720	0.00000	3,404.65000	3.40465	3,317.200	10.95	(0.49)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42 Put	2,488.05000	2.48805	0.00000	2,559.97000	2.55997	2,488.050	11.33	(0.40)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82 Put	1,780.77000	1.78077	0.00000	1,837.05000	1.83705	1,780.770	11.79	(0.30)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17 Put	1,326.76000	1.32676	0.00000	1,371.58000	1.37158	1,326.760	12.21	(0.24)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00	11.22272	85.21546	0.00000	11.25331	85.04666		11.62	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	11.02133	100.24673	0.00000	11.05754	99.99861		10.51	0.00	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00	11.12128	102.29485	0.00000	11.15898	102.04127		10.26	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00	11.22495	98.89697	0.00000	11.26418	98.63806		10.76	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00	11.34238	100.85382	0.00000	11.38328	100.58929		10.75	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00	11.47359	97.32120	0.00000	11.51627	97.05108		11.83	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	11.06522	87.47401	0.00000	11.10132	87.24171		11.23	0.00	10,496,881.20	120	89,386.00
R2040	On 07/11/2024	Bond Future	12.10 Call	6,295.81000	6.29581	0.00000	6,063.61000	6.06361	6,295.810	12.66	1.00	0.00	0	640.00
R2040	On 07/11/2024	Bond Future	12.60 Put	0.00000	0.00000	0.00000	0.00000	0.00000		13.53	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		14.49	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00	11.15533	84.75003	0.00000	11.19280	84.51266		11.57	0.00	0.00	0	72,003.00
R2040	On 06/02/2025	Bond Future	11.00 Call	1,531.90000	1.53190	0.00000	1,441.09000	1.44109	1,531.900	11.18	0.43	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70 Put	864.91000	0.86491	0.00000	936.12000	0.93612	864.910	12.32	(0.26)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20 Put	373.89000	0.37389	0.00000	410.91000	0.41091	373.890	13.15	(0.13)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00	11.25251	86.48403	0.00000	11.29138	86.24168		11.53	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75 Call	9,223.78000	9.22378	0.00000	9,019.39000	9.01939	9,223.780	13.67	0.87	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43 Call	12,373.97000	12.37397	0.00000	12,151.34000	12.15134	12,373.970	14.37	0.93	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50 Call	12,690.88000	12.69088	0.00000	12,466.67000	12.46667	12,690.880	14.37	0.94	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00	11.36449	83.68431	0.00000	11.40493	83.43670		12.17	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00	11.47977	85.30376	0.00000	11.52180	85.05092		12.73	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	11.17989	83.39579	0.00000	11.21093	83.19052		12.09	0.00	0.00	0	23,431.00
R2044	On 07/11/2024	Bond Future	12.00 Put	0.60000	0.00060	0.00000	1.59000	0.00159	0.600	13.45	0.00	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25 Put	0.03000	0.00003	0.00000	0.11000	0.00011	0.030	13.90	0.00	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50 Put	0.00000	0.00000	0.00000	0.01000	0.00001		14.38	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00	11.26679	80.71381	0.00000	11.29897	80.50401		12.49	0.00	0.00	0	71,008.00
R2044	On 06/02/2025	Bond Future	12.00 Call	5,246.45000	5.24645	0.00000	5,088.14000	5.08814	5,246.450	13.84	0.80	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50 Call	7,743.11000	7.74311	0.00000	7,560.00000	7.56000	7,743.110	14.72	0.90	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75 Put	25.50000	0.02550	0.00000	28.89000	0.02889	25.500	16.00	(0.01)	0.00	0	449.00

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	0.00	11.35993	82.36522	0.00000	11.39327	82.15096		12.47	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92 Call	1,607.55000	1.60755	0.00000	1,539.16000	1.53916	1,607.550	11.70	0.36	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	2,154.56000	2.15456	0.00000	2,245.91000	2.24591	2,154.560	12.69	(0.39)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40 Put	970.74000	0.97074	0.00000	1,020.65000	1.02065	970.740	13.86	(0.20)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.46653	79.60925	0.00000	11.50116	79.39037		13.18	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00	11.57568	81.14967	0.00000	11.61162	80.92615		13.81	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	11.10977	82.20621	0.00000	11.13075	82.06171		12.65	0.00	0.00	0	215,568.00
R2048	On 06/02/2025	Bond Future	0.00	11.19530	83.88578	0.00000	11.21706	83.73799		12.40	0.00	30,198,880.80	360	269,190.00
R2048	On 06/02/2025	Bond Future	10.30 Call	232.53000	0.23253	0.00000	221.87000	0.22187	232.530	11.04	0.10	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	1,507.46000	1.50746	0.00000	1,457.53000	1.45753	1,507.460	11.97	0.41	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	984.81000	0.98481	0.00000	1,034.78000	1.03478	984.810	13.20	(0.27)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.27777	81.15436	0.00000	11.30029	81.00339		13.06	0.00	0.00	0	14,660.00
R2048	On 07/08/2025	Bond Future	0.00	11.37169	82.76077	0.00000	11.39506	82.60644		13.02	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.47738	79.92056	0.00000	11.50165	79.76284		13.95	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	11.14464	105.45674	0.00000	11.17063	105.22646		12.78	0.00	0.00	0	3,548.00
R2053	On 06/02/2025	Bond Future	0.00	11.22908	107.61131	0.00000	11.25603	107.37592		12.53	0.00	0.00	0	116.00
R2053	On 08/05/2025	Bond Future	0.00	11.31555	103.94483	0.00000	11.34348	103.70441		13.20	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.41229	106.00148	0.00000	11.44129	105.75579		13.09	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.51899	102.19006	0.00000	11.54913	101.93911		13.49	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	10.57901	72.46141	0.00000	10.59993	72.35218		10.82	0.00	0.00	0	15,057.00
R209	On 07/11/2024	Bond Future	11.00 Put	22.20000	0.02220	0.00000	34.98000	0.03498	22.200	11.22	(0.04)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00	10.65861	73.94186	0.00000	10.68034	73.83012		10.59	0.00	547,391,589.58	7,403	15,487.00
R209	On 08/05/2025	Bond Future	0.00	10.74082	72.29997	0.00000	10.76338	72.18579		11.00	0.00	0.00	0	5,227.00
R209	On 07/08/2025	Bond Future	0.00	10.83562	73.73107	0.00000	10.85908	73.61433		11.00	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.94255	72.00734	0.00000	10.96698	71.88798		11.97	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	241.39377	241.39377	0.00000	241.61810	241.61810		0.00	0.00	0.00	0	872.00
R210	On 06/02/2025	Bond Future	0.00	246.38555	246.38555	0.00000	246.61366	246.61366		0.00	0.00	0.00	0	881.00
R210	On 08/05/2025	Bond Future	0.00	248.10552	248.10552	0.00000	248.33753	248.33753		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	253.07821	253.07821	0.00000	253.31368	253.31368		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	254.60212	254.60212	0.00000	254.84018	254.84018		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	9.62314	89.21368	0.00000	9.63899	89.14579		7.13	0.00	0.00	0	73,835.00
R213	On 06/02/2025	Bond Future	0.00	9.69772	91.03639	0.00000	9.71450	90.96678		6.82	0.00	0.00	0	71,336.00
R213	On 08/05/2025	Bond Future	0.00	9.77016	89.34112	0.00000	9.78789	89.26989		6.79	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.86357	91.11024	0.00000	9.88240	91.03722		6.66	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.98229	89.32210	0.00000	10.00234	89.24724		6.88	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	10.93937	67.86068	0.00000	10.97036	67.68804		12.35	0.00	0.00	0	6,998.00
R214	On 06/02/2025	Bond Future	0.00	11.02152	69.24712	0.00000	11.05359	69.07075		12.10	0.00	0.00	0	18,702.00

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	
R214	On 06/02/2025	Bond Future	11.75	Call	4,394.62000	4.39462	0.00000	4,261.07000	4.26107	4,394.620	13.41	0.80	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	6,520.98000	6.52098	0.00000	6,366.41000	6.36641	6,520.980	14.26	0.91	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	13.26000	0.01326	0.00000	15.16000	0.01516	13.260	15.50	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.10080	67.35999	0.00000	11.13395	67.17985		12.68	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00		11.19158	68.69352	0.00000	11.22591	68.50951		12.72	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.29454	66.72386	0.00000	11.33011	66.53598		13.99	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 :											9,911,308,829.50	44,758	2,347,943.00		
Grand Total:											9,911,308,829.50	44,758	2,347,943.00		