

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/10/2024

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	
Derivatives														
AL37	On 07/11/2024		Index Future	0.00	1,042.34700	1,042.34700	0.00000	1,042.11100	1,042.11100	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,063.65500	1,063.65500	0.00000	1,063.41000	1,063.41000	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,085.43600	1,085.43600	0.00000	1,085.18300	1,085.18300	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,106.96700	1,106.96700	0.00000	1,106.70400	1,106.70400	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,128.49700	1,128.49700	0.00000	1,128.22600	1,128.22600	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,254.01900	1,254.01900	0.00000	1,255.30900	1,255.30900	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,279.65400	1,279.65400	0.00000	1,280.96500	1,280.96500	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,305.85800	1,305.85800	0.00000	1,307.19300	1,307.19300	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,331.76100	1,331.76100	0.00000	1,333.11700	1,333.11700	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,357.66400	1,357.66400	0.00000	1,359.04100	1,359.04100	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,080.65300	1,080.65300	0.00000	1,081.81500	1,081.81500	0.00	0.00	0.00	0	77.00
ALBI	On 06/02/2025		Index Future	0.00	1,102.74400	1,102.74400	0.00000	1,103.92600	1,103.92600	0.00	0.00	110,274,400.00	10	42.00
ALBI	On 08/05/2025		Index Future	0.00	1,125.32500	1,125.32500	0.00000	1,126.52900	1,126.52900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,147.64700	1,147.64700	0.00000	1,148.87000	1,148.87000	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,169.96900	1,169.96900	0.00000	1,171.21100	1,171.21100	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	11.01939	81.61570	0.00000	10.99278	81.74415	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.13390	83.30434	0.00000	11.10630	83.43455	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.24956	81.22915	0.00000	11.22086	81.36147	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.38263	82.85676	0.00000	11.35287	82.99062	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.53707	80.68519	0.00000	11.50617	80.82053	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	11.48313	78.13324	0.00000	11.46109	78.26873	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.58090	79.74989	0.00000	11.55822	79.88730	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.68367	77.13432	0.00000	11.66024	77.27407	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.79628	78.67868	0.00000	11.77218	78.82011	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	11.92154	75.95637	0.00000	11.89670	76.09953	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	1,063.91000	1,063.91000	0.00000	1,065.03100	1,065.03100	0.00	0.00	0.00	0	4.00
GOVI	On 06/02/2025		GOVI	0.00	1,085.65800	1,085.65800	0.00000	1,086.79900	1,086.79900	0.00	0.00	0.00	0	641.00
GOVI	On 08/05/2025		GOVI	0.00	1,107.89000	1,107.89000	0.00000	1,109.05100	1,109.05100	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,129.86600	1,129.86600	0.00000	1,131.04500	1,131.04500	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,151.84200	1,151.84200	0.00000	1,153.04000	1,153.04000	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	184.92349	184.92349	0.00000	184.94178	184.94178	0.00	0.00	1,616,231,302.60	8,740	4,870.00
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	133.09368	133.09368	0.00000	133.28871	133.28871	0.00	0.00	155,719,605.60	1,170	6,772.00
I2029	On 06/02/2025		Bond Future	0.00	135.84748	135.84748	0.00000	136.04503	136.04503	0.00	0.00	374,939,044.80	2,760	8,497.00
I2029	On 08/05/2025		Bond Future	0.00	137.24174	137.24174	0.00000	137.44236	137.44236	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		139.99456	139.99456	0.00000	140.19741	140.19741		0.00	0.00	0	0.00
I2029	On 06/11/2025	Bond Future	0.00		141.29960	141.29960	0.00000	141.50454	141.50454		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
I2031	On 31/01/2031	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		126.11714	126.11714	0.00000	126.23484	126.23484		0.00	0.00	1,110	6,277.00
I2033	On 06/02/2025	Bond Future	0.00		128.72663	128.72663	0.00000	128.84527	128.84527		0.00	288,605,104.46	2,242	6,401.00
I2033	On 08/05/2025	Bond Future	0.00		129.87407	129.87407	0.00000	129.99434	129.99434		0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00		132.47919	132.47919	0.00000	132.60009	132.60009		0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		133.53507	133.53507	0.00000	133.65657	133.65657		0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		137.82784	137.82784	0.00000	138.45175	138.45175		0.00	0.00	1,020	608.00
I2038	On 06/02/2025	Bond Future	0.00		138.57833	138.57833	0.00000	139.21360	139.21360		0.00	249,302,415.67	1,799	2,477.00
I2038	On 08/05/2025	Bond Future	0.00		141.44865	141.44865	0.00000	142.09604	142.09604		0.00	0.00	0	440.00
I2038	On 07/08/2025	Bond Future	0.00		142.14143	142.14143	0.00000	142.79979	142.79979		0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		144.93393	144.93393	0.00000	145.60337	145.60337		0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		118.83797	118.83797	0.00000	118.59262	118.59262		0.00	0.00	0	5,267.00
I2046	On 06/02/2025	Bond Future	0.00		121.29693	121.29693	0.00000	121.04494	121.04494		0.00	5,337,064.92	44	17,752.00
I2046	On 08/05/2025	Bond Future	0.00		121.57845	121.57845	0.00000	121.32052	121.32052		0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		124.01653	124.01653	0.00000	123.75156	123.75156		0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		124.17946	124.17946	0.00000	123.90773	123.90773		0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		119.90702	119.90702	0.00000	120.33052	120.33052		0.00	0.00	0	4,151.00
I2050	On 06/02/2025	Bond Future	0.00		120.04624	120.04624	0.00000	120.47698	120.47698		0.00	5,402,080.80	45	15,948.00
I2050	On 08/05/2025	Bond Future	0.00		122.53262	122.53262	0.00000	122.97152	122.97152		0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		122.60072	122.60072	0.00000	123.04655	123.04655		0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		125.00920	125.00920	0.00000	125.46216	125.46216		0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		367.02100	367.02100	0.00000	367.45600	367.45600		0.00	18,351,050.00	5	6.00
IGOV	On 06/02/2025	Index Future	0.00		374.61500	374.61500	0.00000	375.05700	375.05700		0.00	18,730,750.00	5	882.00
IGOV	On 08/05/2025	Index Future	0.00		382.37600	382.37600	0.00000	382.82600	382.82600		0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00		390.04800	390.04800	0.00000	390.50600	390.50600		0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		397.72000	397.72000	0.00000	398.18500	398.18500		0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00		80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00		76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00		75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00		77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00		81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00		79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00		81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00		87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00		87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00		80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00		88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00		92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0	0.00

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	8.37004	108.14989	0.00000	8.40058	108.09046		1.55	0.00	0.00	0	44,111.00
R186	On 06/02/2025	Bond Future	0.00	8.38350	105.04930	0.00000	8.41928	104.98744		1.74	0.00	29,098,656.10	277	143,395.00
R186	On 08/05/2025	Bond Future	0.00	8.40241	107.19989	0.00000	8.44476	107.13607		1.62	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.47771	104.01313	0.00000	8.52963	103.94657		1.47	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,273.72000	1.27372	0.00000	1,228.15000	1.22815	1,273.720	1.94	0.71	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	108.85000	0.10885	0.00000	117.49000	0.11749	108.850	2.09	(0.12)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.62263	106.02981	0.00000	8.68841	105.96053		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	269.14381	269.14381	0.00000	269.19608	269.19608		0.00	0.00	0.00	0	1,278.00
R202	On 06/02/2025	Bond Future	0.00	269.52359	269.52359	0.00000	269.57406	269.57406		0.00	0.00	5,390,471.80	20	1,980.00
R202	On 08/05/2025	Bond Future	0.00	275.10654	275.10654	0.00000	275.15612	275.15612		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025	Bond Future	0.00	275.34180	275.34180	0.00000	275.38836	275.38836		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	280.75196	280.75196	0.00000	280.79591	280.79591		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	9.25932	97.11935	0.00000	9.26600	97.09306		5.94	0.00	0.00	0	132,776.00
R2030	On 07/11/2024	Bond Future	10.21 Call	3,653.92000	3.65392	0.00000	3,627.67000	3.62767	3,653.920	6.89	1.00	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	5,505.84000	5.50584	0.00000	5,479.55000	5.47955	5,505.840	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	9.31643	95.09478	0.00000	9.32381	95.06687		5.86	0.00	0.00	0	148,065.00
R2030	On 06/02/2025	Bond Future	8.68 Call	318.97000	0.31897	0.00000	317.38000	0.31738	318.970	5.75	0.20	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.18 Call	916.08000	0.91608	0.00000	909.71000	0.90971	916.080	5.84	0.44	0.00	0	800.00
R2030	On 06/02/2025	Bond Future	9.69 Put	625.04000	0.62504	0.00000	639.31000	0.63931	625.040	6.10	(0.31)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	0.00	9.38677	97.04133	0.00000	9.39481	97.01220		5.56	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	8.68 Call	556.69000	0.55669	0.00000	552.50000	0.55250	556.690	5.36	0.25	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.18 Call	1,174.96000	1.17496	0.00000	1,166.41000	1.16641	1,174.960	5.43	0.43	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.99 Put	760.09000	0.76009	0.00000	772.26000	0.77226	760.090	5.84	(0.29)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	3,790.40000	3.79040	0.00000	3,770.65000	3.77065	3,790.400	6.07	0.79	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	4,904.32000	4.90432	0.00000	4,881.91000	4.88191	4,904.320	6.34	0.86	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	61.56000	0.06156	0.00000	63.43000	0.06343	61.560	6.92	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	27.03000	0.02703	0.00000	27.99000	0.02799	27.030	6.92	(0.02)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.48331	94.95372	0.00000	9.49228	94.92272		5.53	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	4,132.86000	4.13286	0.00000	4,112.33000	4.11233	4,132.860	6.18	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	Contracts Traded	Open Interest	
R2030	On 07/08/2025	Bond Future	12.12	Put	135.54000	0.13554	0.00000	138.37000	0.13837	135.540	6.88	(0.05)	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00		9.59244	96.79427	0.00000	9.60243	96.76139		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		9.86614	92.62220	0.00000	9.85841	92.65993		7.83	0.00	0.00	0	54,661.00
R2032	On 07/11/2024	Bond Future	10.60	Put	1.14000	0.00114	0.00000	1.84000	0.00184	1.140	9.44	0.00	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11	Call	5,821.99000	5.82199	0.00000	5,859.73000	5.85973	5,821.990	10.64	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61	Call	8,028.39000	8.02839	0.00000	8,066.12000	8.06612	8,028.390	11.67	1.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64	Call	8,158.44000	8.15844	0.00000	8,196.17000	8.19617	8,158.440	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		9.94253	94.51557	0.00000	9.93463	94.55310		7.54	0.00	198,199,150.29	2,097	103,386.00
R2032	On 06/02/2025	Bond Future	9.42	Call	512.91000	0.51291	0.00000	527.96000	0.52796	512.910	7.22	0.25	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92	Call	1,417.10000	1.41710	0.00000	1,443.21000	1.44321	1,417.100	7.48	0.50	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61	Put	478.93000	0.47893	0.00000	476.89000	0.47689	478.930	8.10	(0.21)	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00		10.02298	92.28570	0.00000	10.01483	92.32333		7.61	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42	Call	859.84000	0.85984	0.00000	875.22000	0.87522	859.840	7.27	0.29	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92	Call	1,781.48000	1.78148	0.00000	1,804.61000	1.80461	1,781.480	7.55	0.47	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97	Put	698.03000	0.69803	0.00000	694.38000	0.69438	698.030	8.47	(0.21)	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00		10.12175	94.11356	0.00000	10.11346	94.15069		7.52	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00		10.23884	91.77699	0.00000	10.23039	91.81364		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		10.16702	100.23173	0.00000	10.15459	100.30037		8.23	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00		10.25356	102.28070	0.00000	10.24075	102.34966		7.94	0.00	0.00	0	0.00
R2033	On 08/05/2025	Bond Future	0.00		10.34465	99.32510	0.00000	10.33135	99.39482		8.21	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00		10.45326	101.29205	0.00000	10.43958	101.36177		8.05	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00		10.57963	98.21122	0.00000	10.56553	98.28095		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		10.43722	92.04439	0.00000	10.41984	92.14537		9.47	0.00	0.00	0	79,660.00
R2035	On 07/11/2024	Bond Future	11.10	Put	1.39000	0.00139	0.00000	1.96000	0.00196	1.390	10.32	0.00	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20	Call	9,490.62000	9.49062	0.00000	9,591.60000	9.59160	9,490.620	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		10.52530	93.92596	0.00000	10.50738	94.02796		9.22	0.00	870,224,019.40	9,265	90,084.00
R2035	On 06/02/2025	Bond Future	10.10	Call	767.49000	0.76749	0.00000	805.24000	0.80524	767.490	8.74	0.29	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26	Call	1,096.52000	1.09652	0.00000	1,143.43000	1.14343	1,096.520	8.92	0.37	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34	Call	1,289.72000	1.28972	0.00000	1,341.18000	1.34118	1,289.720	9.02	0.41	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65	Put	1,499.67000	1.49967	0.00000	1,465.41000	1.46541	1,499.670	9.42	(0.43)	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30	Put	522.66000	0.52266	0.00000	510.69000	0.51069	522.660	10.28	(0.19)	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00		10.61096	91.33717	0.00000	10.59242	91.44062		9.59	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44	Call	1,997.41000	1.99741	0.00000	2,050.79000	2.05079	1,997.410	9.26	0.45	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95	Put	1,728.76000	1.72876	0.00000	1,696.99000	1.69699	1,728.760	9.81	(0.37)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46	Call	5,554.36000	5.55436	0.00000	5,639.17000	5.63917	5,554.360	10.42	0.76	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70	Put	751.21000	0.75121	0.00000	736.98000	0.73698	751.210	10.71	(0.19)	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70	Put	238.48000	0.23848	0.00000	234.25000	0.23425	238.480	11.86	(0.07)	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35	Put	83.51000	0.08351	0.00000	82.02000	0.08202	83.510	11.92	(0.03)	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00		10.71244	93.14664	0.00000	10.69334	93.25090		9.50	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00		10.83149	90.44591	0.00000	10.81178	90.55103		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		10.83733	86.74756	0.00000	10.80995	86.91028		10.38	0.00	0.00	0	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		10.92642		84.26036	0.00000	10.89817	84.42537		10.65	0.00	341,928,540.88	4,058	171,029.00
R2037	On 08/05/2025	Bond Future	0.00		11.02353		85.98498	0.00000	10.99428	86.15286		10.61	0.00	0.00	0	3,975.00
R2037	On 08/05/2025	Bond Future	12.55	Call	8,660.64000		8.66064	0.00000	8,811.67000	8.81167	8,660.640	12.62	0.87	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,935.47000		11.93547	0.00000	12,096.48000	12.09648	11,935.470	13.20	0.94	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	12,150.89000		12.15089	0.00000	12,312.38000	12.31238	12,150.890	13.20	0.95	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.13659		83.42729	0.00000	11.10637	83.59732		11.14	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,321.75000		1.32175	0.00000	1,376.55000	1.37655	1,321.750	10.36	0.29	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,723.11000		1.72311	0.00000	1,788.42000	1.78842	1,723.110	10.51	0.35	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,915.37000		1.91537	0.00000	1,985.24000	1.98524	1,915.370	10.57	0.38	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,395.70000		3.39570	0.00000	3,317.20000	3.31720	3,395.700	10.95	(0.50)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,550.51000		2.55051	0.00000	2,488.05000	2.48805	2,550.510	11.33	(0.40)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	1,827.72000		1.82772	0.00000	1,780.77000	1.78077	1,827.720	11.79	(0.31)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,362.79000		1.36279	0.00000	1,326.76000	1.32676	1,362.790	12.21	(0.24)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.25392		85.04330	0.00000	11.22272	85.21546		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		11.04833		100.06164	0.00000	11.02133	100.24673		10.51	0.00	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00		11.14918		102.10709	0.00000	11.12128	102.29485		10.26	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.25386		98.70607	0.00000	11.22495	98.89697		10.76	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.37226		100.66046	0.00000	11.34238	100.85382		10.75	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.50451		97.12540	0.00000	11.47359	97.32120		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		11.09252		87.29825	0.00000	11.06522	87.47401		11.23	0.00	0.00	0	89,386.00
R2040	On 07/11/2024	Bond Future	12.10	Call	6,120.04000		6.12004	0.00000	6,295.81000	6.29581	6,120.040	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		11.18347		84.57167	0.00000	11.15533	84.75003		11.57	0.00	79,412,798.13	939	71,457.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,446.34000		1.44634	0.00000	1,531.90000	1.53190	1,446.340	11.18	0.42	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	902.40000		0.90240	0.00000	864.91000	0.86491	902.400	12.32	(0.26)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	390.59000		0.39059	0.00000	373.89000	0.37389	390.590	13.15	(0.13)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.28159		86.30262	0.00000	11.25251	86.48403		11.53	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	9,062.02000		9.06202	0.00000	9,223.78000	9.22378	9,062.020	13.67	0.86	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	12,201.75000		12.20175	0.00000	12,373.97000	12.37397	12,201.750	14.37	0.93	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	12,517.84000		12.51784	0.00000	12,690.88000	12.69088	12,517.840	14.37	0.94	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.39450		83.50046	0.00000	11.36449	83.68431		12.17	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.51072		85.11746	0.00000	11.47977	85.30376		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		11.20226		83.24777	0.00000	11.17989	83.39579		12.09	0.00	0.00	0	23,431.00
R2044	On 07/11/2024	Bond Future	12.00	Put	0.41000		0.00041	0.00000	0.60000	0.00060	0.410	13.45	0.00	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	0.02000		0.00002	0.00000	0.03000	0.00003	0.020	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	0.00000	0.00000		14.38	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.28980		80.56370	0.00000	11.26679	80.71381		12.49	0.00	0.00	0	71,008.00
R2044	On 06/02/2025	Bond Future	12.00	Call	5,118.59000		5.11859	0.00000	5,246.45000	5.24645	5,118.590	13.84	0.79	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	7,602.46000		7.60246	0.00000	7,743.11000	7.74311	7,602.460	14.72	0.90	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	26.16000		0.02616	0.00000	25.50000	0.02550	26.160	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	11.38366	82.21262	0.00000	11.35993	82.36522		12.47	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92 Call	1,547.08000	1.54708	0.00000	1,607.55000	1.60755	1,547.080	11.70	0.35	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	11.65 Put	2,206.36000	2.20636	0.00000	2,154.56000	2.15456	2,206.360	12.69	(0.39)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40 Put	995.58000	0.99558	0.00000	970.74000	0.97074	995.580	13.86	(0.21)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00	11.49097	79.45468	0.00000	11.46653	79.60925		13.18	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00	11.60082	80.99321	0.00000	11.57568	81.14967		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	11.14220	81.98303	0.00000	11.10977	82.20621		12.65	0.00	0.00	0	215,568.00
R2048	On 06/02/2025	Bond Future	0.00	11.22873	83.65893	0.00000	11.19530	83.88578		12.40	0.00	0.00	0	269,190.00
R2048	On 06/02/2025	Bond Future	10.30 Call	206.00000	0.20600	0.00000	232.53000	0.23253	206.000	11.04	0.09	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00 Call	1,405.84000	1.40584	0.00000	1,507.46000	1.50746	1,405.840	11.97	0.39	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70 Put	1,037.41000	1.03741	0.00000	984.81000	0.98481	1,037.410	13.20	(0.28)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00	11.31225	80.92341	0.00000	11.27777	81.15436		13.06	0.00	0.00	0	14,660.00
R2048	On 07/08/2025	Bond Future	0.00	11.40722	82.52634	0.00000	11.37169	82.76077		13.02	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00	11.51402	79.68267	0.00000	11.47738	79.92056		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	11.16206	105.30229	0.00000	11.14464	105.45674		12.78	0.00	0.00	0	3,548.00
R2053	On 06/02/2025	Bond Future	0.00	11.24698	107.45486	0.00000	11.22908	107.61131		12.53	0.00	0.00	0	116.00
R2053	On 08/05/2025	Bond Future	0.00	11.33400	103.78590	0.00000	11.31555	103.94483		13.20	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00	11.43124	105.84081	0.00000	11.41229	106.00148		13.09	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00	11.53848	102.02765	0.00000	11.51899	102.19006		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	10.60664	72.31719	0.00000	10.57901	72.46141		10.82	0.00	0.00	0	15,057.00
R209	On 07/11/2024	Bond Future	11.00 Put	21.74000	0.02174	0.00000	22.20000	0.02220	21.740	11.22	(0.04)	0.00	0	100.00
R209	On 06/02/2025	Bond Future	0.00	10.68708	73.79551	0.00000	10.65861	73.94186		10.59	0.00	0.00	0	15,487.00
R209	On 08/05/2025	Bond Future	0.00	10.77024	72.15112	0.00000	10.74082	72.29997		11.00	0.00	0.00	0	5,227.00
R209	On 07/08/2025	Bond Future	0.00	10.86594	73.58025	0.00000	10.83562	73.73107		11.00	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00	10.97384	71.85451	0.00000	10.94255	72.00734		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	241.26044	241.26044	0.00000	241.39377	241.39377		0.00	0.00	26,538,648.40	110	872.00
R210	On 06/02/2025	Bond Future	0.00	246.25227	246.25227	0.00000	246.38555	246.38555		0.00	0.00	54,175,499.40	220	991.00
R210	On 08/05/2025	Bond Future	0.00	247.97124	247.97124	0.00000	248.10552	248.10552		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00	252.94457	252.94457	0.00000	253.07821	253.07821		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00	254.46935	254.46935	0.00000	254.60212	254.60212		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	9.61588	89.24480	0.00000	9.62314	89.21368		7.13	0.00	0.00	0	73,835.00
R213	On 06/02/2025	Bond Future	0.00	9.68983	91.06915	0.00000	9.69772	91.03639		6.82	0.00	0.00	0	71,336.00
R213	On 08/05/2025	Bond Future	0.00	9.76171	89.37509	0.00000	9.77016	89.34112		6.79	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	9.85432	91.14614	0.00000	9.86357	91.11024		6.66	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00	9.97219	89.35984	0.00000	9.98229	89.32210		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	10.96188	67.73521	0.00000	10.93937	67.86068		12.35	0.00	0.00	0	6,998.00
R214	On 06/02/2025	Bond Future	0.00	11.04465	69.11984	0.00000	11.02152	69.24712		12.10	0.00	14,653,406.08	212	18,505.00

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	4,286.13000	4.28613	0.00000	4,394.62000	4.39462	4,286.130	13.41	0.80	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	6,401.55000	6.40155	0.00000	6,520.98000	6.52098	6,401.550	14.26	0.90	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	13.62000	0.01362	0.00000	13.26000	0.01326	13.620	15.50	(0.01)	0.00	0	554.00
R214	On 08/05/2025	Bond Future	0.00		11.12460	67.23058	0.00000	11.10080	67.35999		12.68	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00		11.21602	68.56244	0.00000	11.19158	68.69352		12.72	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00		11.31965	66.59115	0.00000	11.29454	66.72386		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 :										4,743,088,431.53		36,148	2,349,617.00		
Grand Total:										4,743,088,431.53		36,148	2,349,617.00		