

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/11/2024

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	1,039.59900	1,039.59900	0.00000	1,041.26700	1,041.26700	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,060.83700	1,060.83700	0.00000	1,062.55700	1,062.55700	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,082.58700	1,082.58700	0.00000	1,084.31800	1,084.31800	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,104.07100	1,104.07100	0.00000	1,105.83100	1,105.83100	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,125.55500	1,125.55500	0.00000	1,127.34400	1,127.34400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,245.46700	1,245.46700	0.00000	1,247.68800	1,247.68800	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,270.91200	1,270.91200	0.00000	1,273.19800	1,273.19800	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,296.96900	1,296.96900	0.00000	1,299.27300	1,299.27300	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,322.70700	1,322.70700	0.00000	1,325.05100	1,325.05100	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,348.44500	1,348.44500	0.00000	1,350.82900	1,350.82900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,072.47800	1,072.47800	0.00000	1,075.37600	1,075.37600	0.00	0.00	0.00	0	50.00
ALBI	On 06/02/2025		Index Future	0.00	1,094.38800	1,094.38800	0.00000	1,097.36300	1,097.36300	0.00	0.00	0.00	0	69.00
ALBI	On 08/05/2025		Index Future	0.00	1,116.82600	1,116.82600	0.00000	1,119.83600	1,119.83600	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,138.98900	1,138.98900	0.00000	1,142.05400	1,142.05400	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,161.15200	1,161.15200	0.00000	1,164.27300	1,164.27300	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	11.15745	80.95354	0.00000	11.11353	81.16341	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.27831	82.62751	0.00000	11.23215	82.84304	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.39994	80.54040	0.00000	11.35214	80.75849	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.53973	82.15493	0.00000	11.48982	82.37703	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.70143	79.97024	0.00000	11.64924	80.19636	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	11.64648	77.14047	0.00000	11.59240	77.46692	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.75030	78.73562	0.00000	11.69406	79.07002	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.85901	76.10107	0.00000	11.80098	76.44060	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.97799	77.62539	0.00000	11.91786	77.97140	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.11014	74.88307	0.00000	12.04774	75.23553	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	1,056.06600	1,056.06600	0.00000	1,058.83900	1,058.83900	0.00	0.00	0.00	0	4.00
GOVI	On 06/02/2025		GOVI	0.00	1,077.64100	1,077.64100	0.00000	1,080.48800	1,080.48800	0.00	0.00	0.00	0	641.00
GOVI	On 08/05/2025		GOVI	0.00	1,099.73600	1,099.73600	0.00000	1,102.61600	1,102.61600	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,121.56000	1,121.56000	0.00000	1,124.49200	1,124.49200	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,143.38400	1,143.38400	0.00000	1,146.36900	1,146.36900	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	184.84668	184.84668	0.00000	184.89565	184.89565	0.00	0.00	0.00	0	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	132.90919	132.90919	0.00000	132.86417	132.86417	0.00	0.00	0.00	0	6,772.00
I2029	On 06/02/2025		Bond Future	0.00	135.65751	135.65751	0.00000	135.61372	135.61372	0.00	0.00	12,209,175.90	90	8,587.00
I2029	On 08/05/2025		Bond Future	0.00	137.05160	137.05160	0.00000	137.00348	137.00348	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	139.80182	139.80182	0.00000	139.75216	139.75216	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 06/11/2025	Bond Future	0.00	141.10512	141.10512	0.00000	141.05324	141.05324		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	125.72692	125.72692	0.00000	126.10919	126.10919		0.00	0.00	0.00	0	6,277.00
I2033	On 06/02/2025	Bond Future	0.00	128.32678	128.32678	0.00000	128.71902	128.71902		0.00	0.00	20,532,284.80	160	6,561.00
I2033	On 08/05/2025	Bond Future	0.00	129.46947	129.46947	0.00000	129.86663	129.86663		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	132.06766	132.06766	0.00000	132.47223	132.47223		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	133.11738	133.11738	0.00000	133.52876	133.52876		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	137.06847	137.06847	0.00000	137.52178	137.52178		0.00	0.00	0.00	0	608.00
I2038	On 06/02/2025	Bond Future	0.00	137.80175	137.80175	0.00000	138.26650	138.26650		0.00	0.00	33,072,420.00	240	2,717.00
I2038	On 08/05/2025	Bond Future	0.00	140.65951	140.65951	0.00000	141.13065	141.13065		0.00	0.00	0.00	0	440.00
I2038	On 07/08/2025	Bond Future	0.00	141.33862	141.33862	0.00000	141.81788	141.81788		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	144.11665	144.11665	0.00000	144.60466	144.60466		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	117.93441	117.93441	0.00000	118.38519	118.38519		0.00	0.00	0.00	0	5,267.00
I2046	On 06/02/2025	Bond Future	0.00	120.37306	120.37306	0.00000	120.83505	120.83505		0.00	0.00	0.00	0	17,752.00
I2046	On 08/05/2025	Bond Future	0.00	120.63904	120.63904	0.00000	121.10742	121.10742		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	123.05933	123.05933	0.00000	123.53655	123.53655		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	123.20599	123.20599	0.00000	123.69110	123.69110		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	119.09686	119.09686	0.00000	119.30247	119.30247		0.00	0.00	0.00	0	4,151.00
I2050	On 06/02/2025	Bond Future	0.00	119.21763	119.21763	0.00000	119.42962	119.42962		0.00	0.00	0.00	0	15,948.00
I2050	On 08/05/2025	Bond Future	0.00	121.69010	121.69010	0.00000	121.90350	121.90350		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	121.74323	121.74323	0.00000	121.95982	121.95982		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	124.13602	124.13602	0.00000	124.35613	124.35613		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	365.39200	365.39200	0.00000	366.14000	366.14000		0.00	0.00	0.00	0	1.00
IGOV	On 06/02/2025	Index Future	0.00	372.94800	372.94800	0.00000	373.71700	373.71700		0.00	0.00	0.00	0	888.00
IGOV	On 08/05/2025	Index Future	0.00	380.68300	380.68300	0.00000	381.46000	381.46000		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00	388.32500	388.32500	0.00000	389.11600	389.11600		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	395.96700	395.96700	0.00000	396.77100	396.77100		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 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	8.35494	108.17930	8.34477	108.19910		1.55	0.00	0.00	0	44,111.00	
R186	On 06/02/2025		Bond Future	0.00	8.36692	105.07798	8.35424	105.09992		1.73	0.00	526,755,913.74	5,013	148,560.00	
R186	On 08/05/2025		Bond Future	0.00	8.38116	107.23193	8.36800	107.25178		1.62	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.45149	104.04677	8.43609	104.06654		1.48	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,301.68000	1.30168	0.00000	1,316.89000	1.31689	1,301.680	1.96	0.71	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	107.20000	0.10720	0.00000	105.62000	0.10562	107.200	2.11	(0.11)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.58919	106.06506	8.57053	106.08473		1.24	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	268.30443	268.30443	268.52281	268.52281		0.00	0.00	0.00	0	1,278.00	
R202	On 06/02/2025		Bond Future	0.00	268.66365	268.66365	268.89090	268.89090		0.00	0.00	0.00	0	1,980.00	
R202	On 08/05/2025		Bond Future	0.00	274.23572	274.23572	274.46133	274.46133		0.00	0.00	0.00	0	269.00	
R202	On 07/08/2025		Bond Future	0.00	274.45769	274.45769	274.68528	274.68528		0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	279.85289	279.85289	280.08382	280.08382		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	9.31347	96.90643	9.27385	97.06216		5.95	0.00	0.00	0	132,776.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	3,441.13000	3.44113	0.00000	3,596.94000	3.59694	3,441.130	8.62	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,292.92000	5.29292	0.00000	5,448.65000	5.44865	5,292.920	8.62	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	0.00	8.62	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.37428	94.87629	9.33176	95.03682		5.87	0.00	163,471,847.67	1,723	148,433.00	
R2030	On 06/02/2025		Bond Future	8.68 Call	271.99000	0.27199	0.00000	304.76000	0.30476	271.990	5.77	0.18	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	814.79000	0.81479	0.00000	885.35000	0.88535	814.790	5.85	0.40	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	686.68000	0.68668	0.00000	638.00000	0.63800	686.680	6.11	(0.34)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.44769	96.82087	9.40305	96.98235		5.58	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	504.85000	0.50485	0.00000	543.22000	0.54322	504.850	5.39	0.23	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,080.96000	1.08096	0.00000	1,149.17000	1.14917	1,080.960	5.45	0.41	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	825.80000	0.82580	0.00000	776.02000	0.77602	825.800	5.87	(0.31)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,616.22000	3.61622	0.00000	3,742.70000	3.74270	3,616.220	6.09	0.77	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,713.74000	4.71374	0.00000	4,852.62000	4.85262	4,713.740	6.36	0.85	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	68.08000	0.06808	0.00000	63.05000	0.06305	68.080	6.94	(0.04)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	30.14000	0.03014	0.00000	27.73000	0.02773	30.140	6.94	(0.02)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.54819	94.72977	9.50058	94.89404		5.56	0.00	0.00	0	0.00	
R2030	On 07/08/2025		Bond Future	10.48 Call	3,967.19000	3.96719	0.00000	4,090.20000	4.09020	3,967.190	6.21	0.74	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	148.77000	0.14877	0.00000	139.55000	0.13955	148.770	6.91	(0.06)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.66163	96.56684	9.61079	96.73389		5.28	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
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	9.92982	92.31211	0.00000	9.90552	92.43028			7.87	0.00	0.00	0	54,661.00
R2032	On 07/11/2024	Bond Future	10.60 Put	0.63000	0.00063	0.00000	1.81000	0.00181	0.630	9.49	0.00	0.00	0	200.00	
R2032	On 07/11/2024	Bond Future	11.11 Call	5,511.89000	5.51189	0.00000	5,630.07000	5.63007	5,511.890	10.69	1.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	7,718.30000	7.71830	0.00000	7,836.47000	7.83647	7,718.300	11.74	1.00	0.00	0	600.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	7,848.35000	7.84835	0.00000	7,966.52000	7.96652	7,848.350	11.80	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		12.55	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		12.55	0.00	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00	10.00955	94.19799	0.00000	9.98374	94.32013		7.57	0.00	113,037,588.00	1,200	104,777.00	
R2032	On 06/02/2025	Bond Future	9.42 Call	431.13000	0.43113	0.00000	460.78000	0.46078	431.130	7.24	0.22	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	1,255.97000	1.25597	0.00000	1,314.78000	1.31478	1,255.970	7.51	0.46	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	540.97000	0.54097	0.00000	515.05000	0.51505	540.970	8.13	(0.23)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	10.09283	91.96398	0.00000	10.06621	92.08642		7.68	0.00	0.00	0	37,405.00	
R2032	On 08/05/2025	Bond Future	9.42 Call	778.94000	0.77894	0.00000	807.91000	0.80791	778.940	7.35	0.27	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	1,642.21000	1.64221	0.00000	1,694.03000	1.69403	1,642.210	7.63	0.45	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	775.86000	0.77586	0.00000	744.73000	0.74473	775.860	8.55	(0.23)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	10.19499	93.78630	0.00000	10.16710	93.91075		7.55	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	0.00	10.31578	91.44422	0.00000	10.28650	91.57068		8.26	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	10.23047	99.88229	0.00000	10.20627	100.01537		8.26	0.00	0.00	0	0.00	
R2033	On 06/02/2025	Bond Future	0.00	10.32023	101.92283	0.00000	10.29459	102.06025		7.98	0.00	0.00	0	0.00	
R2033	On 08/05/2025	Bond Future	0.00	10.41401	98.96255	0.00000	10.38760	99.10039		8.27	0.00	0.00	0	0.00	
R2033	On 07/08/2025	Bond Future	0.00	10.52585	100.92318	0.00000	10.49823	101.06332		8.12	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00	10.65572	97.83606	0.00000	10.62679	97.97848		9.14	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	10.58582	91.18719	0.00000	10.55668	91.35441		9.54	0.00	0.00	0	79,660.00	
R2035	On 07/11/2024	Bond Future	11.10 Put	19.26000	0.01926	0.00000	22.28000	0.02228	19.260	13.50	(0.03)	0.00	0	11,000.00	
R2035	On 07/11/2024	Bond Future	12.20 Call	8,633.42000	8.63342	0.00000	8,800.64000	8.80064	8,633.420	13.50	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		13.50	0.00	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	0.00	10.68032	93.05007	0.00000	10.64969	93.22222		9.33	0.00	24,006,918.06	258	90,184.00	
R2035	On 06/02/2025	Bond Future	10.10 Call	506.67000	0.50667	0.00000	568.43000	0.56843	506.670	8.59	0.22	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26 Call	755.59000	0.75559	0.00000	840.47000	0.84047	755.590	8.73	0.29	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	909.88000	0.90988	0.00000	1,004.21000	1.00421	909.880	8.83	0.33	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	1,849.69000	1.84969	0.00000	1,806.14000	1.80614	1,849.690	9.21	(0.51)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	660.37000	0.66037	0.00000	653.56000	0.65356	660.370	10.07	(0.23)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.77192	90.44574	0.00000	10.74043	90.61919		9.70	0.00	0.00	0	0.00	
R2035	On 08/05/2025	Bond Future	10.44 Call	1,632.95000	1.63295	0.00000	1,752.85000	1.75285	1,632.950	9.36	0.39	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	2,098.73000	2.09873	0.00000	2,082.34000	2.08234	2,098.730	9.92	(0.43)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	4,904.24000	4.90424	0.00000	5,078.55000	5.07855	4,904.240	10.54	0.72	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	945.90000	0.94590	0.00000	948.39000	0.94839	945.900	10.83	(0.22)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	312.98000	0.31298	0.00000	295.64000	0.29564	312.980	12.00	(0.08)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	114.88000	0.11488	0.00000	104.53000	0.10453	114.880	12.06	(0.04)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.88012	92.23833	0.00000	10.84736	92.41481		9.52	0.00	0.00	0	0.00	
R2035	On 06/11/2025	Bond Future	0.00	11.00633	89.52075	0.00000	10.97221	89.70027		10.85	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	10.97585	85.93109	0.00000	10.93168	86.19022		10.43	0.00	0.00	0	77,196.00	
R2037	On 06/02/2025	Bond Future	0.00	11.07045	83.42611	0.00000	11.02433	83.69197		10.76	0.00	4,171,305.50	50	172,539.00	
R2037	On 08/05/2025	Bond Future	0.00	11.17275	85.13588	0.00000	11.12520	85.40513		10.71	0.00	0.00	0	3,975.00	

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 08/05/2025	Bond Future	12.55	Call	7,939.16000		7.93916	0.00000	8,158.38000	8.15838	7,939.160	12.76	0.85	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,145.0200		11.14502	0.00000	11,390.21000	11.39021	11,145.020	13.34	0.93	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,356.8500		11.35685	0.00000	11,603.44000	11.60344	11,356.850	13.34	0.93	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.29170		82.56215	0.00000	11.24230	82.83631		11.12	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,070.81000		1.07081	0.00000	1,136.21000	1.13621	1,070.810	10.33	0.25	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,419.53000		1.41953	0.00000	1,500.08000	1.50008	1,419.530	10.47	0.31	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,588.53000		1.58853	0.00000	1,675.86000	1.67586	1,588.530	10.54	0.33	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,827.23000		3.82723	0.00000	3,673.72000	3.67372	3,827.230	10.93	(0.54)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,901.12000		2.90112	0.00000	2,772.22000	2.77222	2,901.120	11.31	(0.45)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	2,099.19000		2.09919	0.00000	1,995.33000	1.99533	2,099.190	11.79	(0.35)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,576.21000		1.57621	0.00000	1,493.24000	1.49324	1,576.210	12.21	(0.27)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.41505		84.16205	0.00000	11.36375	84.44119		12.14	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		11.18661		99.12165	0.00000	11.14257	99.41958		10.55	0.00	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00		11.29314		101.14665	0.00000	11.24709	101.45236		10.35	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.40321		97.72856	0.00000	11.35567	98.03815		10.85	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.52758		99.66443	0.00000	11.47816	99.97971		10.71	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.66621		96.11087	0.00000	11.61478	96.43184		12.35	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		11.27608		86.13053	0.00000	11.21692	86.50421		11.28	0.00	0.00	0	89,386.00
R2040	On 07/11/2024	Bond Future	12.10	Call	4,953.15000		4.95315	0.00000	5,326.87000	5.32687	4,953.150	15.81	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		15.81	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		15.81	0.00	0.00	0	640.00
R2040	On 06/02/2025	Bond Future	0.00		11.37397		83.37901	0.00000	11.31239	83.76175		11.68	0.00	2,918,265.35	35	71,455.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,001.21000		1.00121	0.00000	1,114.82000	1.11482	1,001.210	11.28	0.33	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,262.19000		1.26219	0.00000	1,118.37000	1.11837	1,262.190	12.44	(0.34)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	573.85000		0.57385	0.00000	496.47000	0.49647	573.850	13.28	(0.18)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.47880		85.08773	0.00000	11.41525	85.47632		11.64	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	7,988.10000		7.98810	0.00000	8,355.04000	8.35504	7,988.100	13.45	0.83	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,078.6300		11.07863	0.00000	11,435.87000	11.43587	11,078.630	14.41	0.91	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,396.3900		11.39639	0.00000	11,747.00000	11.74700	11,396.390	14.51	0.92	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.59922		82.26227	0.00000	11.53327	82.65812		12.14	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.72307		83.85593	0.00000	11.65467	84.25913		13.31	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		11.38587		82.04916	0.00000	11.31665	82.49764		12.13	0.00	0.00	0	23,431.00
R2044	On 07/11/2024	Bond Future	12.00	Put	8.63000		0.00863	0.00000	7.51000	0.00751	8.630	16.89	(0.01)	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	0.52000		0.00052	0.00000	0.53000	0.00053	0.520	16.89	0.00	0.00	0	9,540.00
R2044	On 07/11/2024	Bond Future	12.50	Put	0.02000		0.00002	0.00000	0.02000	0.00002	0.020	16.89	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.48007		79.33958	0.00000	11.40818	79.79853		12.59	0.00	21,421,686.60	270	71,210.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,121.24000		4.12124	0.00000	4,510.03000	4.51003	4,121.240	13.50	0.73	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,483.89000		6.48389	0.00000	6,912.95000	6.91295	6,483.890	14.41	0.87	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	43.06000		0.04306	0.00000	34.18000	0.03418	43.060	16.14	(0.02)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.58037		80.96553	0.00000	11.50622	81.43191		12.56	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,159.21000		1.15921	0.00000	1,289.06000	1.28906	1,159.210	11.79	0.28	0.00	0	2,490.00

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	11.65	Put	2,743.58000		2.74358	0.00000	2,524.92000	2.52492	2,743.580	12.79	(0.46)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,285.95000		1.28595	0.00000	1,163.61000	1.16361	1,285.950	13.97	(0.25)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.69489		78.18361	0.00000	11.61801	78.65894		13.13	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.81204		79.69816	0.00000	11.73241	80.18234		14.42	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		11.31079		80.83960	0.00000	11.24657	81.27186		12.69	0.00	0.00	0	215,318.00
R2048	On 06/02/2025	Bond Future	0.00		11.40342		82.49114	0.00000	11.33672	82.93355		12.49	0.00	107,980,902.26	1,309	270,499.00
R2048	On 06/02/2025	Bond Future	10.30	Call	115.79000		0.11579	0.00000	139.97000	0.13997	115.790	11.11	0.06	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	989.70000		0.98970	0.00000	1,123.05000	1.12305	989.700	12.06	0.31	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,401.22000		1.40122	0.00000	1,240.28000	1.24028	1,401.220	13.30	(0.35)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.49260		79.73382	0.00000	11.42390	80.18335		13.16	0.00	0.00	0	14,660.00
R2048	On 07/08/2025	Bond Future	0.00		11.59390		81.31383	0.00000	11.52278	81.77198		13.03	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.70739		78.44729	0.00000	11.63373	78.91393		15.13	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		11.33570		103.78499	0.00000	11.27147	104.34158		12.81	0.00	0.00	0	3,548.00
R2053	On 06/02/2025	Bond Future	0.00		11.42694		105.90525	0.00000	11.36021	106.47495		12.61	0.00	0.00	0	116.00
R2053	On 08/05/2025	Bond Future	0.00		11.52008		102.20733	0.00000	11.45124	102.78620		13.29	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.62403		104.23180	0.00000	11.55270	104.82175		13.16	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.73843		100.38827	0.00000	11.66445	100.98921		15.28	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		10.74531		71.59921	0.00000	10.70106	71.82727		10.88	0.00	0.00	0	15,057.00
R209	On 06/02/2025	Bond Future	0.00		10.83097		73.06196	0.00000	10.78488	73.29583		10.70	0.00	0.00	0	15,487.00
R209	On 08/05/2025	Bond Future	0.00		10.91907		71.40435	0.00000	10.87161	71.64135		11.12	0.00	0.00	0	5,227.00
R209	On 07/08/2025	Bond Future	0.00		11.02021		72.81934	0.00000	10.97104	73.06068		10.99	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.13391		71.07943	0.00000	11.08291	71.32517		12.52	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		240.56969		240.56969	0.00000	241.04928	241.04928		0.00	0.00	0.00	0	872.00
R210	On 06/02/2025	Bond Future	0.00		245.54418		245.54418	0.00000	246.03768	246.03768		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00		247.25546		247.25546	0.00000	247.75299	247.75299		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00		252.21665		252.21665	0.00000	252.72303	252.72303		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		253.73130		253.73130	0.00000	254.24498	254.24498		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		9.68968		88.92911	0.00000	9.65530	89.07600		7.19	0.00	0.00	0	73,835.00
R213	On 06/02/2025	Bond Future	0.00		9.76785		90.74590	0.00000	9.73128	90.89724		6.86	0.00	725,967.20	8	71,336.00
R213	On 08/05/2025	Bond Future	0.00		9.84335		89.04755	0.00000	9.80534	89.19986		6.85	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.94037		90.81288	0.00000	9.90032	90.96779		6.68	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		10.06310		89.02088	0.00000	10.02078	89.17847		6.92	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		11.13554		66.77908	0.00000	11.07129	67.13041		12.39	0.00	0.00	0	6,998.00
R214	On 06/02/2025	Bond Future	0.00		11.22435		68.14331	0.00000	11.15771	68.50293		12.21	0.00	0.00	0	18,505.00
R214	On 06/02/2025	Bond Future	11.75	Call	3,486.66000		3.48666	0.00000	3,793.38000	3.79338	3,486.660	13.09	0.74	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	5,505.23000		5.50523	0.00000	5,842.61000	5.84261	5,505.230	13.97	0.87	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	22.50000		0.02250	0.00000	17.68000	0.01768	22.500	15.64	(0.01)	0.00	0	554.00

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 08/05/2025	Bond Future	0.00	11.30991	66.23576	0.00000	11.24136	66.60115	12.79	0.00	0.00	0	3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.40754	67.54851	0.00000	11.33669	67.92088	12.67	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.51772	65.55808	0.00000	11.44446	65.93735	14.62	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 :									1,030,304,275.08		10,356		2,359,801.00
Grand Total:									1,030,304,275.08		10,356		2,359,801.00