

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/11/2024

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	1,040.05700	1,040.05700	0.00000	1,040.48300	1,040.48300		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,061.32000	1,061.32000	0.00000	1,061.75200	1,061.75200		0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,083.08900	1,083.08900	0.00000	1,083.52700	1,083.52700		0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,104.60100	1,104.60100	0.00000	1,105.04300	1,105.04300		0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,126.11400	1,126.11400	0.00000	1,126.56000	1,126.56000		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,246.59000	1,246.59000	0.00000	1,246.33700	1,246.33700		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,272.07600	1,272.07600	0.00000	1,271.81400	1,271.81400		0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,298.16700	1,298.16700	0.00000	1,297.89700	1,297.89700		0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,323.95100	1,323.95100	0.00000	1,323.67000	1,323.67000		0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,349.73600	1,349.73600	0.00000	1,349.44300	1,349.44300		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,073.69500	1,073.69500	0.00000	1,073.71300	1,073.71300		0.00	0.00	0.00	0	14.00
ALBI	On 06/02/2025		Index Future	0.00	1,095.64700	1,095.64700	0.00000	1,095.66100	1,095.66100		0.00	0.00	0.00	0	99.00
ALBI	On 08/05/2025		Index Future	0.00	1,118.11900	1,118.11900	0.00000	1,118.13200	1,118.13200		0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,140.32700	1,140.32700	0.00000	1,140.33500	1,140.33500		0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,162.53600	1,162.53600	0.00000	1,162.53900	1,162.53900		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	11.12992	81.08501	0.00000	11.14117	81.03125		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.24941	82.76236	0.00000	11.26124	82.70713		0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.36968	80.67838	0.00000	11.38207	80.62185		0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.50791	82.29644	0.00000	11.52095	82.23841		0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.66793	80.11529	0.00000	11.68168	80.05572		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	11.60426	77.39514	0.00000	11.61033	77.35844		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.70645	78.99615	0.00000	11.71280	78.95833		0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.81346	76.36738	0.00000	11.82007	76.32864		0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.93062	77.89776	0.00000	11.93754	77.85788		0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.06081	75.16149	0.00000	12.06806	75.12046		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	1,057.18400	1,057.18400	0.00000	1,057.22100	1,057.22100		0.00	0.00	0.00	0	4.00
GOVI	On 06/02/2025		GOVI	0.00	1,078.79800	1,078.79800	0.00000	1,078.83200	1,078.83200		0.00	0.00	0.00	0	641.00
GOVI	On 08/05/2025		GOVI	0.00	1,100.92500	1,100.92500	0.00000	1,100.95700	1,100.95700		0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,122.79100	1,122.79100	0.00000	1,122.82000	1,122.82000		0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,144.65800	1,144.65800	0.00000	1,144.68200	1,144.68200		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	184.71025	184.71025	0.00000	184.71413	184.71413		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	132.17976	132.17976	0.00000	132.18900	132.18900		0.00	0.00	0.00	0	6,772.00
I2029	On 06/02/2025		Bond Future	0.00	134.91408	134.91408	0.00000	134.92297	134.92297		0.00	0.00	0.00	0	8,587.00
I2029	On 08/05/2025		Bond Future	0.00	136.29353	136.29353	0.00000	136.30231	136.30231		0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	139.02979	139.02979	0.00000	139.03816	139.03816		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	140.32009	140.32009	0.00000	140.32788	140.32788		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	125.52499	125.52499	0.00000	125.16047	125.16047		0.00	0.00	0.00	0	6,277.00
I2033	On 06/02/2025	Bond Future	0.00	128.12154	128.12154	0.00000	127.74906	127.74906		0.00	0.00	0.00	0	6,452.00
I2033	On 08/05/2025	Bond Future	0.00	129.26072	129.26072	0.00000	128.88027	128.88027		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00	131.85584	131.85584	0.00000	131.46720	131.46720		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00	132.90352	132.90352	0.00000	132.50655	132.50655		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	136.53530	136.53530	0.00000	136.02972	136.02972		0.00	0.00	0.00	0	535.00
I2038	On 06/02/2025	Bond Future	0.00	137.25881	137.25881	0.00000	136.74217	136.74217		0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025	Bond Future	0.00	140.10591	140.10591	0.00000	139.57833	139.57833		0.00	0.00	5,604,236.40	40	480.00
I2038	On 07/08/2025	Bond Future	0.00	140.77642	140.77642	0.00000	140.23735	140.23735		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00	143.54452	143.54452	0.00000	142.99430	142.99430		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	116.95280	116.95280	0.00000	117.31031	117.31031		0.00	0.00	0.00	0	5,267.00
I2046	On 06/02/2025	Bond Future	0.00	119.37208	119.37208	0.00000	119.73653	119.73653		0.00	0.00	32,230,461.60	270	17,906.00
I2046	On 08/05/2025	Bond Future	0.00	119.61816	119.61816	0.00000	119.99014	119.99014		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	122.01901	122.01901	0.00000	122.39779	122.39779		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00	122.14785	122.14785	0.00000	122.53345	122.53345		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	118.09879	118.09879	0.00000	117.71579	117.71579		0.00	0.00	0.00	0	4,151.00
I2050	On 06/02/2025	Bond Future	0.00	118.19988	118.19988	0.00000	117.80843	117.80843		0.00	0.00	0.00	0	15,831.00
I2050	On 08/05/2025	Bond Future	0.00	120.65175	120.65175	0.00000	120.25199	120.25199		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	120.68638	120.68638	0.00000	120.27773	120.27773		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00	123.05936	123.05936	0.00000	122.64216	122.64216		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	363.31200	363.31200	0.00000	362.88800	362.88800		0.00	0.00	0.00	0	1.00
IGOV	On 06/02/2025	Index Future	0.00	370.83100	370.83100	0.00000	370.39600	370.39600		0.00	0.00	0.00	0	888.00
IGOV	On 08/05/2025	Index Future	0.00	378.52500	378.52500	0.00000	378.08100	378.08100		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00	386.13000	386.13000	0.00000	385.67600	385.67600		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00	393.73600	393.73600	0.00000	393.27100	393.27100		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	8.40021	108.09118	8.37005	108.14987		1.55	0.00	0.00	0	44,053.00
R186	On 06/02/2025		Bond Future	0.00	8.41844	104.98889	8.38404	105.04837		1.73	0.00	978,286,477.02	9,318	151,514.00
R186	On 08/05/2025		Bond Future	0.00	8.44120	107.14143	8.40107	107.20191		1.62	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	0.00	8.52269	103.95546	8.47497	104.01665		1.48	0.00	0.00	0	0.00
R186	On 07/08/2025		Bond Future	9.22 Call	1,232.92000	1.23292	1,277.00000	1.27700	1,232.920	1.96	0.70	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	115.22000	0.11522	108.65000	0.10865	115.220	2.11	(0.12)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.67663	105.97293	8.61786	106.03484		1.24	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	266.47308	266.47308	266.29042	266.29042		0.00	0.00	0.00	0	1,278.00
R202	On 06/02/2025		Bond Future	0.00	266.79643	266.79643	266.60912	266.60912		0.00	0.00	0.00	0	1,928.00
R202	On 08/05/2025		Bond Future	0.00	272.33098	272.33098	272.13922	272.13922		0.00	0.00	0.00	0	269.00
R202	On 07/08/2025		Bond Future	0.00	272.51937	272.51937	272.32209	272.32209		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025		Bond Future	0.00	277.87882	277.87882	277.67640	277.67640		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 07/11/2024		Bond Future	0.00	9.30228	96.95038	9.29283	96.98752		5.95	0.00	31,024,121.60	320	130,508.00
R2030	On 07/11/2024		Bond Future	10.21 Call	3,484.93000	3.48493	3,522.07000	3.52207	3,484.930	8.62	1.00	0.00	0	600.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,336.87000	5.33687	5,374.01000	5.37401	5,336.870	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		8.62	0.00	0.00	0	600.00
R2030	On 06/02/2025		Bond Future	0.00	9.36220	94.92186	9.35225	94.95942		5.87	0.00	567,727,644.66	5,981	151,908.00
R2030	On 06/02/2025		Bond Future	8.68 Call	264.75000	0.26475	275.48000	0.27548	264.750	5.77	0.18	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	810.20000	0.81020	831.50000	0.83150	810.200	5.85	0.41	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	648.70000	0.64870	642.02000	0.64202	648.700	6.11	(0.33)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.43472	96.86775	9.42418	96.90588		5.58	0.00	0.00	0	0.00
R2030	On 08/05/2025		Bond Future	8.68 Call	503.55000	0.50355	515.74000	0.51574	503.550	5.39	0.24	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	1,084.37000	1.08437	1,104.06000	1.10406	1,084.370	5.45	0.41	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	796.16000	0.79616	788.49000	0.78849	796.160	5.87	(0.30)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,639.19000	3.63919	3,672.35000	3.67235	3,639.190	6.09	0.78	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,742.73000	4.74273	4,778.03000	4.77803	4,742.730	6.36	0.85	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	62.60000	0.06260	62.30000	0.06230	62.600	6.94	(0.03)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	27.26000	0.02726	27.17000	0.02717	27.260	6.94	(0.02)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.53407	94.77846	9.52292	94.81692		5.56	0.00	0.00	0	0.00
R2030	On 07/08/2025		Bond Future	10.48 Call	3,991.53000	3.99153	4,023.24000	4.02324	3,991.530	6.21	0.75	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	141.17000	0.14117	140.16000	0.14016	141.170	6.91	(0.06)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.64625	96.61733	9.63445	96.65610		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	9.93322	92.29559	0.00000	9.92400	92.34039			7.87	0.00	9,229,559.00	100	53,388.00
R2032	On 07/11/2024	Bond Future	10.60 Put	0.00000	0.00000	0.00000	0.00000	0.00000			9.49	0.00	0.00	0	200.00
R2032	On 07/11/2024	Bond Future	11.11 Call	5,495.37000	5.49537	0.00000	5,540.17000	5.54017	5,495.370	10.69	1.00	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.61 Call	7,701.78000	7.70178	0.00000	7,746.58000	7.74658	7,701.780	11.74	1.00	0.00	0.00	0	600.00
R2032	On 07/11/2024	Bond Future	11.64 Call	7,831.83000	7.83183	0.00000	7,876.63000	7.87663	7,831.830	11.80	1.00	0.00	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	10.01297	94.18182	0.00000	10.00337	94.22722			7.57	0.00	988,344,019.08	10,494	111,470.00
R2032	On 06/02/2025	Bond Future	9.42 Call	406.26000	0.40626	0.00000	421.37000	0.42137	406.260	7.24	0.21	0.00	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	9.92 Call	1,218.36000	1.21836	0.00000	1,246.91000	1.24691	1,218.360	7.51	0.46	0.00	0.00	0	800.00
R2032	On 06/02/2025	Bond Future	10.61 Put	519.76000	0.51976	0.00000	515.72000	0.51572	519.760	8.13	(0.23)	0.00	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	0.00	10.09634	91.94785	0.00000	10.08631	91.99395			7.68	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42 Call	757.53000	0.75753	0.00000	774.18000	0.77418	757.530	7.35	0.27	0.00	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	9.92 Call	1,613.72000	1.61372	0.00000	1,639.71000	1.63971	1,613.720	7.63	0.45	0.00	0.00	0	800.00
R2032	On 08/05/2025	Bond Future	10.97 Put	761.28000	0.76128	0.00000	755.37000	0.75537	761.280	8.55	(0.23)	0.00	0.00	0	800.00
R2032	On 07/08/2025	Bond Future	0.00	10.19849	93.77070	0.00000	10.18804	93.81729			7.55	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00	10.31928	91.42912	0.00000	10.30837	91.47620			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	10.22864	99.89235	0.00000	10.22755	99.89834			8.26	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00	10.31817	101.93386	0.00000	10.31710	101.93959			7.98	0.00	0.00	0	0.00
R2033	On 08/05/2025	Bond Future	0.00	10.41179	98.97412	0.00000	10.41070	98.97981			8.27	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00	10.52334	100.93590	0.00000	10.52228	100.94128			8.12	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00	10.65290	97.84993	0.00000	10.65188	97.85495			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	10.56384	91.31328	0.00000	10.57483	91.25020			9.54	0.00	18,262,656.00	200	79,216.00
R2035	On 07/11/2024	Bond Future	11.10 Put	0.09000	0.00009	0.00000	1.24000	0.00124	0.090	13.50	0.00	0.00	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20 Call	8,759.51000	8.75951	0.00000	8,696.43000	8.69643	8,759.510	13.50	1.00	0.00	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	10.65729	93.17946	0.00000	10.66880	93.11477			9.33	0.00	723,445,327.44	7,764	83,991.00
R2035	On 06/02/2025	Bond Future	10.10 Call	509.80000	0.50980	0.00000	501.89000	0.50189	509.800	8.59	0.22	0.00	0.00	0	15,000.00
R2035	On 06/02/2025	Bond Future	10.26 Call	763.76000	0.76376	0.00000	752.13000	0.75213	763.760	8.73	0.30	0.00	0.00	0	100.00
R2035	On 06/02/2025	Bond Future	10.34 Call	921.27000	0.92127	0.00000	907.50000	0.90750	921.270	8.83	0.34	0.00	0.00	0	1,000.00
R2035	On 06/02/2025	Bond Future	10.65 Put	1,748.23000	1.74823	0.00000	1,789.67000	1.78967	1,748.230	9.21	(0.49)	0.00	0.00	0	1,100.00
R2035	On 06/02/2025	Bond Future	11.30 Put	601.44000	0.60144	0.00000	623.14000	0.62314	601.440	10.07	(0.22)	0.00	0.00	0	1,100.00
R2035	On 08/05/2025	Bond Future	0.00	10.74788	90.57811	0.00000	10.75990	90.51189			9.70	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44 Call	1,660.53000	1.66053	0.00000	1,640.38000	1.64038	1,660.530	9.36	0.40	0.00	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	10.95 Put	2,015.98000	2.01598	0.00000	2,050.50000	2.05050	2,015.980	9.92	(0.42)	0.00	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	11.46 Call	4,975.88000	4.97588	0.00000	4,933.78000	4.93378	4,975.880	10.54	0.73	0.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	11.70 Put	894.41000	0.89441	0.00000	914.43000	0.91443	894.410	10.83	(0.22)	0.00	0.00	0	150.00
R2035	On 08/05/2025	Bond Future	12.70 Put	289.43000	0.28943	0.00000	297.92000	0.29792	289.430	12.00	(0.08)	0.00	0.00	0	400.00
R2035	On 08/05/2025	Bond Future	13.35 Put	103.93000	0.10393	0.00000	107.73000	0.10773	103.930	12.06	(0.03)	0.00	0.00	0	400.00
R2035	On 07/08/2025	Bond Future	0.00	10.85490	92.37415	0.00000	10.86751	92.30620			9.52	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00	10.97985	89.66003	0.00000	10.99309	89.59035			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	10.94885	86.08935	0.00000	10.95984	86.02488			10.43	0.00	0.00	0	77,042.00
R2037	On 06/02/2025	Bond Future	0.00	11.04230	83.58824	0.00000	11.05377	83.52213			10.76	0.00	229,533,307.04	2,746	169,777.00
R2037	On 08/05/2025	Bond Future	0.00	11.14345	85.30165	0.00000	11.15539	85.23404			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	8,060.81000		8.06081	0.00000	8,007.95000	8.00795	8,060.810	12.76	0.85	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	11,288.19000		11.28819	0.00000	11,227.85000	11.22785	11,288.190	13.34	0.93	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,501.26000		11.50126	0.00000	11,440.51000	11.44051	11,501.260	13.34	0.94	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.26107		82.73199	0.00000	11.27357	82.66262		11.12	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	1,096.74000		1.09674	0.00000	1,083.34000	1.08334	1,096.740	10.33	0.26	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,453.08000		1.45308	0.00000	1,436.23000	1.43623	1,453.080	10.47	0.31	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,625.62000		1.62562	0.00000	1,607.20000	1.60720	1,625.620	10.54	0.34	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,713.11000		3.71311	0.00000	3,756.01000	3.75601	3,713.110	10.93	(0.54)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,802.91000		2.80291	0.00000	2,839.19000	2.83919	2,802.910	11.31	(0.44)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	2,018.39000		2.01839	0.00000	2,047.65000	2.04765	2,018.390	11.79	(0.34)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,509.17000		1.50917	0.00000	1,533.05000	1.53305	1,509.170	12.21	(0.27)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.38306		84.33596	0.00000	11.39612	84.26490		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		11.14934		99.37369	0.00000	11.17048	99.23062		10.55	0.00	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00		11.25427		101.40460	0.00000	11.27630	101.25828		10.35	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.36272		97.99214	0.00000	11.38567	97.84261		10.85	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.48529		99.93413	0.00000	11.50925	99.78119		10.71	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.62200		96.38669	0.00000	11.64704	96.23032		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		11.24401		86.33278	0.00000	11.25002	86.29482		11.28	0.00	34,533,112.00	400	88,928.00
R2040	On 07/11/2024	Bond Future	12.10	Call	5,154.55000		5.15455	0.00000	5,116.59000	5.11659	5,154.550	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		11.34060		83.58609	0.00000	11.34689	83.54700		11.68	0.00	730,626,012.69	8,741	68,315.00
R2040	On 06/02/2025	Bond Future	11.00	Call	1,033.16000		1.03316	0.00000	1,029.32000	1.02932	1,033.160	11.28	0.34	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,152.61000		1.15261	0.00000	1,175.52000	1.17552	1,152.610	12.44	(0.32)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	507.70000		0.50770	0.00000	521.74000	0.52174	507.700	13.28	(0.17)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.44412		85.29945	0.00000	11.45067	85.25940		11.64	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	8,143.93000		8.14393	0.00000	8,115.58000	8.11558	8,143.930	13.45	0.84	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	11,257.60000		11.25760	0.00000	11,224.49000	11.22449	11,257.600	14.41	0.92	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,577.14000		11.57714	0.00000	11,543.66000	11.54366	11,577.140	14.51	0.92	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.56307		82.47890	0.00000	11.56994	82.43766		12.14	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.68541		84.07756	0.00000	11.69260	84.03518		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		11.35887		82.22361	0.00000	11.35984	82.21733		12.13	0.00	32,889,444.00	400	23,064.00
R2044	On 07/11/2024	Bond Future	12.00	Put	0.01000		0.00001	0.00000	0.20000	0.00020	0.010	16.89	0.00	0.00	0	13,875.00
R2044	On 07/11/2024	Bond Future	12.25	Put	0.00000		0.00000	0.00000	0.00000	0.00000		16.89	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		16.89	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.45202		79.51815	0.00000	11.45307	79.51145		12.59	0.00	40,951,847.25	515	72,157.00
R2044	On 06/02/2025	Bond Future	12.00	Call	4,216.38000		4.21638	0.00000	4,220.64000	4.22064	4,216.380	13.50	0.75	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,613.85000		6.61385	0.00000	6,614.29000	6.61429	6,613.850	14.41	0.88	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	34.64000		0.03464	0.00000	36.05000	0.03605	34.640	16.14	(0.01)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.55126		81.14809	0.00000	11.55237	81.14112		12.56	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,186.65000		1.18665	0.00000	1,190.94000	1.19094	1,186.650	11.79	0.29	0.00	0	2,490.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2044	On 08/05/2025	Bond Future	11.65	Put	2,629.26000		2.62926	0.00000	2,640.30000	2.64030	2,629.260	12.79	(0.45)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,213.38000		1.21338	0.00000	1,221.90000	1.22190	1,213.380	13.97	(0.24)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.66456	78.37058	0.00000	11.66578	78.36304			13.13	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.78048	79.88947	0.00000	11.78180	79.88146			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		11.28883	80.98696	0.00000	11.28477	81.01426			12.69	0.00	971,843.52	12	215,318.00
R2048	On 06/02/2025	Bond Future	0.00		11.38058	82.64216	0.00000	11.37643	82.66965			12.49	0.00	132,227,456.00	1,600	272,192.00
R2048	On 06/02/2025	Bond Future	10.30	Call	113.12000	0.11312	0.00000	117.66000	0.11766	113.120	11.11	0.06	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	999.14000	0.99914	0.00000	1,017.51000	1.01751	999.140	12.06	0.32	0.00	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,305.31000	1.30531	0.00000	1,306.86000	1.30686	1,305.310	13.30	(0.34)	0.00	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.46893	79.88820	0.00000	11.46466	79.91611			13.16	0.00	101,857,455.00	1,275	15,902.00
R2048	On 07/08/2025	Bond Future	0.00		11.56925	81.47210	0.00000	11.56489	81.50015			13.03	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.68173	78.60930	0.00000	11.67726	78.63758			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		11.30876	104.01778	0.00000	11.30970	104.00964			12.81	0.00	0.00	0	3,548.00
R2053	On 06/02/2025	Bond Future	0.00		11.39894	106.14360	0.00000	11.39996	106.13490			12.61	0.00	0.00	0	116.00
R2053	On 08/05/2025	Bond Future	0.00		11.49102	102.45097	0.00000	11.49211	102.44181			13.29	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.59379	104.48114	0.00000	11.59496	104.47148			13.16	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.70692	100.64343	0.00000	11.70820	100.63304			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		10.71850	71.73727	0.00000	10.72940	71.68110			10.88	0.00	0.00	0	15,025.00
R209	On 06/02/2025	Bond Future	0.00		10.80308	73.20336	0.00000	10.81442	73.14582			10.70	0.00	114,782,868.48	1,568	12,409.00
R209	On 08/05/2025	Bond Future	0.00		10.89008	71.54899	0.00000	10.90188	71.49007			11.12	0.00	81,565,848.60	1,140	6,367.00
R209	On 07/08/2025	Bond Future	0.00		10.99001	72.96744	0.00000	11.00231	72.90707			10.99	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.10241	71.23108	0.00000	11.11525	71.16921			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		239.96000	239.96000	0.00000	239.97751	239.97751			0.00	0.00	0.00	0	872.00
R210	On 06/02/2025	Bond Future	0.00		244.92378	244.92378	0.00000	244.94075	244.94075			0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00		246.62390	246.62390	0.00000	246.64069	246.64069			0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00		251.57462	251.57462	0.00000	251.59063	251.59063			0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		253.08112	253.08112	0.00000	253.09612	253.09612			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		9.68310	88.95720	0.00000	9.67386	88.99666			7.19	0.00	0.00	0	72,954.00
R213	On 06/02/2025	Bond Future	0.00		9.76076	90.77522	0.00000	9.75110	90.81518			6.86	0.00	92,409,173.96	1,018	71,336.00
R213	On 08/05/2025	Bond Future	0.00		9.83579	89.07782	0.00000	9.82565	89.11844			6.85	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		9.93218	90.84453	0.00000	9.92157	90.88556			6.68	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		10.05420	89.05399	0.00000	10.04308	89.09538			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		11.09364	67.00788	0.00000	11.09956	66.97548			12.39	0.00	0.00	0	6,982.00
R214	On 06/02/2025	Bond Future	0.00		11.18092	68.37734	0.00000	11.18709	68.34402			12.21	0.00	11,966,034.50	175	18,372.00
R214	On 06/02/2025	Bond Future	11.75	Call	3,631.51000	3.63151	0.00000	3,613.82000	3.61382	3,631.510	13.09	0.76	0.00	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	5,690.27000	5.69027	0.00000	5,665.82000	5.66582	5,690.270	13.97	0.89	0.00	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	16.95000	0.01695	0.00000	17.99000	0.01799	16.950	15.64	(0.01)	0.00	0.00	0	554.00

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	ContractsTraded	Open Interest
R214	On 08/05/2025	Bond Future	0.00	11.26499	66.47485	0.00000	11.27139	66.44070	12.79	0.00	0.00	0 3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.36096	67.79297	0.00000	11.36763	67.75788	12.67	0.00	0.00	0 0.00
R214	On 06/11/2025	Bond Future	0.00	11.46940	65.80786	0.00000	11.47636	65.77180	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 :									4,958,468,905.84		54,077	2,356,458.00
Grand Total:									4,958,468,905.84		54,077	2,356,458.00