

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/11/2024

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	1,036.87400	1,036.87400	0.00000	1,040.05700	1,040.05700	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,058.07700	1,058.07700	0.00000	1,061.32000	1,061.32000	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,079.78000	1,079.78000	0.00000	1,083.08900	1,083.08900	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,101.23200	1,101.23200	0.00000	1,104.60100	1,104.60100	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,122.68300	1,122.68300	0.00000	1,126.11400	1,126.11400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,241.30700	1,241.30700	0.00000	1,246.59000	1,246.59000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,266.69000	1,266.69000	0.00000	1,272.07600	1,272.07600	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,292.67300	1,292.67300	0.00000	1,298.16700	1,298.16700	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,318.35400	1,318.35400	0.00000	1,323.95100	1,323.95100	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,344.03500	1,344.03500	0.00000	1,349.73600	1,349.73600	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,068.95000	1,068.95000	0.00000	1,073.69500	1,073.69500	0.00	0.00	0.00	0	14.00
ALBI	On 06/02/2025		Index Future	0.00	1,090.80900	1,090.80900	0.00000	1,095.64700	1,095.64700	0.00	0.00	0.00	0	99.00
ALBI	On 08/05/2025		Index Future	0.00	1,113.18400	1,113.18400	0.00000	1,118.11900	1,118.11900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,135.29900	1,135.29900	0.00000	1,140.32700	1,140.32700	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,157.41400	1,157.41400	0.00000	1,162.53600	1,162.53600	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	11.20126	80.74490	0.00000	11.12992	81.08501	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	11.32374	82.41612	0.00000	11.24941	82.76236	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.44721	80.32550	0.00000	11.36968	80.67838	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.58875	81.93757	0.00000	11.50791	82.29644	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.75235	79.75043	0.00000	11.66793	80.11529	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	11.68109	76.93270	0.00000	11.60426	77.39514	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	11.78592	78.52501	0.00000	11.70645	78.99615	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.89582	75.88693	0.00000	11.81346	76.36738	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	12.01587	77.40869	0.00000	11.93062	77.89776	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.14918	74.66388	0.00000	12.06081	75.16149	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	1,052.56600	1,052.56600	0.00000	1,057.18400	1,057.18400	0.00	0.00	0.00	0	4.00
GOVI	On 06/02/2025		GOVI	0.00	1,074.08900	1,074.08900	0.00000	1,078.79800	1,078.79800	0.00	0.00	32,222,670.00	3	644.00
GOVI	On 08/05/2025		GOVI	0.00	1,096.12100	1,096.12100	0.00000	1,100.92500	1,100.92500	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,117.89700	1,117.89700	0.00000	1,122.79100	1,122.79100	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,139.67300	1,139.67300	0.00000	1,144.65800	1,144.65800	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	184.69860	184.69860	0.00000	184.71025	184.71025	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	131.98929	131.98929	0.00000	132.17976	132.17976	0.00	0.00	0.00	0	6,772.00
I2029	On 06/02/2025		Bond Future	0.00	134.72117	134.72117	0.00000	134.91408	134.91408	0.00	0.00	2,290,259.89	17	8,604.00
I2029	On 08/05/2025		Bond Future	0.00	136.09742	136.09742	0.00000	136.29353	136.29353	0.00	0.00	0.00	0	728.00
I2029	On 07/08/2025		Bond Future	0.00	138.83154	138.83154	0.00000	139.02979	139.02979	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		140.11965	140.11965	0.00000	140.32009	140.32009		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		125.31588	125.31588	0.00000	125.52499	125.52499		0.00	0.00	0.00	0	6,277.00
I2033	On 06/02/2025	Bond Future	0.00		127.90966	127.90966	0.00000	128.12154	128.12154		0.00	0.00	0.00	0	6,452.00
I2033	On 08/05/2025	Bond Future	0.00		129.04519	129.04519	0.00000	129.26072	129.26072		0.00	0.00	0.00	0	5,288.00
I2033	On 07/08/2025	Bond Future	0.00		131.63770	131.63770	0.00000	131.85584	131.85584		0.00	0.00	0.00	0	0.00
I2033	On 06/11/2025	Bond Future	0.00		132.68270	132.68270	0.00000	132.90352	132.90352		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		136.28995	136.28995	0.00000	136.53530	136.53530		0.00	0.00	0.00	0	535.00
I2038	On 06/02/2025	Bond Future	0.00		137.00983	137.00983	0.00000	137.25881	137.25881		0.00	0.00	0.00	0	2,650.00
I2038	On 08/05/2025	Bond Future	0.00		139.85273	139.85273	0.00000	140.10591	140.10591		0.00	0.00	0.00	0	480.00
I2038	On 07/08/2025	Bond Future	0.00		140.51992	140.51992	0.00000	140.77642	140.77642		0.00	0.00	0.00	0	0.00
I2038	On 06/11/2025	Bond Future	0.00		143.28489	143.28489	0.00000	143.54452	143.54452		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		116.58274	116.58274	0.00000	116.95280	116.95280		0.00	0.00	0.00	0	5,267.00
I2046	On 06/02/2025	Bond Future	0.00		118.99565	118.99565	0.00000	119.37208	119.37208		0.00	0.00	0.00	0	17,906.00
I2046	On 08/05/2025	Bond Future	0.00		119.23475	119.23475	0.00000	119.61816	119.61816		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00		121.62950	121.62950	0.00000	122.01901	122.01901		0.00	0.00	0.00	0	0.00
I2046	On 06/11/2025	Bond Future	0.00		121.75204	121.75204	0.00000	122.14785	122.14785		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		117.78451	117.78451	0.00000	118.09879	118.09879		0.00	0.00	0.00	0	4,151.00
I2050	On 06/02/2025	Bond Future	0.00		117.88048	117.88048	0.00000	118.19988	118.19988		0.00	0.00	0.00	0	15,831.00
I2050	On 08/05/2025	Bond Future	0.00		120.32646	120.32646	0.00000	120.65175	120.65175		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00		120.35605	120.35605	0.00000	120.68638	120.68638		0.00	0.00	0.00	0	0.00
I2050	On 06/11/2025	Bond Future	0.00		122.72400	122.72400	0.00000	123.05936	123.05936		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		362.72800	362.72800	0.00000	363.31200	363.31200		0.00	0.00	0.00	0	1.00
IGOV	On 06/02/2025	Index Future	0.00		370.23600	370.23600	0.00000	370.83100	370.83100		0.00	0.00	0.00	0	888.00
IGOV	On 08/05/2025	Index Future	0.00		377.91900	377.91900	0.00000	378.52500	378.52500		0.00	0.00	0.00	0	8.00
IGOV	On 07/08/2025	Index Future	0.00		385.51300	385.51300	0.00000	386.13000	386.13000		0.00	0.00	0.00	0	0.00
IGOV	On 06/11/2025	Index Future	0.00		393.10800	393.10800	0.00000	393.73600	393.73600		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	8.45513	107.98441	8.40021	108.09118		1.55	0.00	0.00	0	44,053.00	
R186	On 06/02/2025		Bond Future	0.00	8.48081	104.88118	8.41844	104.98889		1.73	0.00	389,214,058.98	3,711	155,217.00	
R186	On 08/05/2025		Bond Future	0.00	8.51381	107.03213	8.44120	107.14143		1.62	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	0.00	8.60859	103.84545	8.52269	103.95546		1.48	0.00	0.00	0	0.00	
R186	On 07/08/2025		Bond Future	9.22 Call	1,156.37000	1.15637	0.00000	1,232.92000	1.23292	1,156.370	1.96	0.67	0.00	0	1,983.00
R186	On 07/08/2025		Bond Future	10.25 Put	128.52000	0.12852	0.00000	115.22000	0.11522	128.520	2.11	(0.13)	0.00	0	1,983.00
R186	On 06/11/2025		Bond Future	0.00	8.78186	105.86222	8.67663	105.97293		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	266.42383	266.42383	266.47308	266.47308		0.00	0.00	0.00	0	1,278.00	
R202	On 06/02/2025		Bond Future	0.00	266.74937	266.74937	266.79643	266.79643		0.00	0.00	0.00	0	1,928.00	
R202	On 08/05/2025		Bond Future	0.00	272.28446	272.28446	272.33098	272.33098		0.00	0.00	0.00	0	269.00	
R202	On 07/08/2025		Bond Future	0.00	272.47541	272.47541	272.51937	272.51937		0.00	0.00	0.00	0	0.00	
R202	On 06/11/2025		Bond Future	0.00	277.83763	277.83763	277.87882	277.87882		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	9.37061	96.68239	9.30228	96.95038		5.95	0.00	0.00	0	130,508.00	
R2030	On 07/11/2024		Bond Future	10.21 Call	3,216.94000	3.21694	0.00000	3,484.93000	3.48493	3,216.940	8.62	1.00	5,621,220.00	600	0.00
R2030	On 07/11/2024		Bond Future	10.71 Call	5,068.88000	5.06888	0.00000	5,336.87000	5.33687	5,068.880	8.62	1.00	5,621,202.00	600	0.00
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	9.43450	94.64951	9.36220	94.92186		5.87	0.00	18,456,654.45	195	151,908.00	
R2030	On 06/02/2025		Bond Future	8.68 Call	215.86000	0.21586	0.00000	264.75000	0.26475	215.860	5.77	0.15	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.18 Call	698.30000	0.69830	0.00000	810.20000	0.81020	698.300	5.85	0.37	0.00	0	800.00
R2030	On 06/02/2025		Bond Future	9.69 Put	737.58000	0.73758	0.00000	648.70000	0.64870	737.580	6.11	(0.36)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	0.00	9.51157	96.59038	9.43472	96.86775		5.58	0.00	0.00	0	0.00	
R2030	On 08/05/2025		Bond Future	8.68 Call	438.29000	0.43829	0.00000	503.55000	0.50355	438.290	5.39	0.21	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.18 Call	970.65000	0.97065	0.00000	1,084.37000	1.08437	970.650	5.45	0.38	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	9.99 Put	879.54000	0.87954	0.00000	796.16000	0.79616	879.540	5.87	(0.33)	0.00	0	800.00
R2030	On 08/05/2025		Bond Future	10.31 Call	3,421.94000	3.42194	0.00000	3,639.19000	3.63919	3,421.940	6.09	0.76	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	10.69 Call	4,504.98000	4.50498	0.00000	4,742.73000	4.74273	4,504.980	6.36	0.84	0.00	0	2,280.00
R2030	On 08/05/2025		Bond Future	11.86 Put	71.28000	0.07128	0.00000	62.60000	0.06260	71.280	6.94	(0.04)	0.00	0	1,640.00
R2030	On 08/05/2025		Bond Future	12.28 Put	31.39000	0.03139	0.00000	27.26000	0.02726	31.390	6.94	(0.02)	0.00	0	2,280.00
R2030	On 07/08/2025		Bond Future	0.00	9.61586	94.49690	9.53407	94.77846		5.56	0.00	0.00	0	0.00	
R2030	On 07/08/2025		Bond Future	10.48 Call	3,780.81000	3.78081	0.00000	3,991.53000	3.99153	3,780.810	6.21	0.73	0.00	0	1,054.00
R2030	On 07/08/2025		Bond Future	12.12 Put	156.73000	0.15673	0.00000	141.17000	0.14117	156.730	6.91	(0.06)	0.00	0	1,054.00
R2030	On 06/11/2025		Bond Future	0.00	9.73342	96.33156	9.64625	96.61733		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	10.01084	91.91950	0.00000	9.93322	92.29559			7.87	0.00	0.00	0	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	5,119.28000	5.11928	0.00000	5,495.37000	5.49537	5,119.280	10.69	1.00	6,000,240.00	600	0.00	
R2032	On 07/11/2024	Bond Future	11.61 Call	7,325.69000	7.32569	0.00000	7,701.78000	7.70178	7,325.690	11.74	1.00	6,000,234.00	600	0.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	7,455.74000	7.45574	0.00000	7,831.83000	7.83183	7,455.740	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	10.09415	93.79911	0.00000	10.01297	94.18182			7.57	0.00	0.00	0	111,470.00
R2032	On 06/02/2025	Bond Future	9.42 Call	326.34000	0.32634	0.00000	406.26000	0.40626	326.340	7.24	0.18	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	9.92 Call	1,043.52000	1.04352	0.00000	1,218.36000	1.21836	1,043.520	7.51	0.42	0.00	0	800.00	
R2032	On 06/02/2025	Bond Future	10.61 Put	605.97000	0.60597	0.00000	519.76000	0.51976	605.970	8.13	(0.26)	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	0.00	10.18146	91.55783	0.00000	10.09634	91.94785			7.68	0.00	0.00	0	37,405.00
R2032	On 08/05/2025	Bond Future	9.42 Call	654.80000	0.65480	0.00000	757.53000	0.75753	654.800	7.35	0.24	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	1,440.55000	1.44055	0.00000	1,613.72000	1.61372	1,440.550	7.63	0.41	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	849.65000	0.84965	0.00000	761.28000	0.76128	849.650	8.55	(0.25)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	10.28771	93.37414	0.00000	10.19849	93.77070			7.55	0.00	0.00	0	0.00
R2032	On 06/11/2025	Bond Future	0.00	10.41297	91.02605	0.00000	10.31928	91.42912			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	10.30095	99.49605	0.00000	10.22864	99.89235			8.26	0.00	0.00	0	0.00
R2033	On 06/02/2025	Bond Future	0.00	10.39367	101.53060	0.00000	10.31817	101.93386			7.98	0.00	0.00	0	0.00
R2033	On 08/05/2025	Bond Future	0.00	10.49079	98.56326	0.00000	10.41179	98.97412			8.27	0.00	0.00	0	0.00
R2033	On 07/08/2025	Bond Future	0.00	10.60596	100.51821	0.00000	10.52334	100.93590			8.12	0.00	0.00	0	0.00
R2033	On 06/11/2025	Bond Future	0.00	10.73945	97.42541	0.00000	10.65290	97.84993			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	10.62599	90.95737	0.00000	10.56384	91.31328			9.54	0.00	0.00	0	79,216.00
R2035	On 07/11/2024	Bond Future	11.10 Put	0.00000	0.00000	0.00000	0.09000	0.00009			13.50	0.00	0.00	0	11,000.00
R2035	On 07/11/2024	Bond Future	12.20 Call	8,403.60000	8.40360	0.00000	8,759.51000	8.75951	8,403.600	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	10.72186	92.81733	0.00000	10.65729	93.17946			9.33	0.00	751,170,651.69	8,093	91,765.00
R2035	On 06/02/2025	Bond Future	10.10 Call	427.55000	0.42755	0.00000	509.80000	0.50980	427.550	8.59	0.20	0.00	0	15,000.00	
R2035	On 06/02/2025	Bond Future	10.26 Call	653.34000	0.65334	0.00000	763.76000	0.76376	653.340	8.73	0.27	0.00	0	100.00	
R2035	On 06/02/2025	Bond Future	10.34 Call	795.58000	0.79558	0.00000	921.27000	0.92127	795.580	8.83	0.31	0.00	0	1,000.00	
R2035	On 06/02/2025	Bond Future	10.65 Put	1,924.09000	1.92409	0.00000	1,748.23000	1.74823	1,924.090	9.21	(0.53)	0.00	0	1,100.00	
R2035	On 06/02/2025	Bond Future	11.30 Put	676.24000	0.67624	0.00000	601.44000	0.60144	676.240	10.07	(0.24)	0.00	0	1,100.00	
R2035	On 08/05/2025	Bond Future	0.00	10.81502	90.20907	0.00000	10.74788	90.57811			9.70	0.00	0.00	0	0.00
R2035	On 08/05/2025	Bond Future	10.44 Call	1,510.55000	1.51055	0.00000	1,660.53000	1.66053	1,510.550	9.36	0.38	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	2,167.26000	2.16726	0.00000	2,015.98000	2.01598	2,167.260	9.92	(0.44)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	4,703.68000	4.70368	0.00000	4,975.88000	4.97588	4,703.680	10.54	0.71	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	971.49000	0.97149	0.00000	894.41000	0.89441	971.490	10.83	(0.23)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	316.95000	0.31695	0.00000	289.43000	0.28943	316.950	12.00	(0.09)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	115.13000	0.11513	0.00000	103.93000	0.10393	115.130	12.06	(0.04)	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.92469	91.99899	0.00000	10.85490	92.37415			9.52	0.00	0.00	0	0.00
R2035	On 06/11/2025	Bond Future	0.00	11.05246	89.27881	0.00000	10.97985	89.66003			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	11.02099	85.66743	0.00000	10.94885	86.08935			10.43	0.00	85,667.43	1	77,041.00
R2037	On 06/02/2025	Bond Future	0.00	11.11705	83.15869	0.00000	11.04230	83.58824			10.76	0.00	201,992,458.01	2,429	169,800.00
R2037	On 08/05/2025	Bond Future	0.00	11.22102	84.86380	0.00000	11.14345	85.30165			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	7,684.54	0.0000	7.68454	0.00000	8,060.81	8.06081	7,684.540	12.76	0.84	0.00	0	15,000.00
R2037	On 08/05/2025	Bond Future	13.30	Call	10,877.46	0.0000	10.87746	0.00000	11,288.19	11.28819	10,877.460	13.34	0.93	0.00	0	7,500.00
R2037	On 08/05/2025	Bond Future	13.35	Call	11,088.82	0.0000	11.08882	0.00000	11,501.26	11.50126	11,088.820	13.34	0.93	0.00	0	7,500.00
R2037	On 07/08/2025	Bond Future	0.00		11.34159	82.28656	0.00000	11.26107	82.73199			11.12	0.00	0.00	0	15.00
R2037	On 07/08/2025	Bond Future	10.34	Call	982.45	0.0000	0.98245	0.00000	1,096.74	1.09674	982.450	10.33	0.24	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	10.55	Call	1,313.17	0.0000	1.31317	0.00000	1,453.08	1.45308	1,313.170	10.47	0.29	0.00	0	2,341.00
R2037	On 07/08/2025	Bond Future	10.64	Call	1,474.31	0.0000	1.47431	0.00000	1,625.62	1.62562	1,474.310	10.54	0.32	0.00	0	200.00
R2037	On 07/08/2025	Bond Future	11.07	Put	3,950.89	0.0000	3.95089	0.00000	3,713.11	3.71311	3,950.890	10.93	(0.56)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.42	Put	2,996.76	0.0000	2.99676	0.00000	2,802.91	2.80291	2,996.760	11.31	(0.46)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	11.82	Put	2,168.01	0.0000	2.16801	0.00000	2,018.39	2.01839	2,168.010	11.79	(0.36)	0.00	0	2,541.00
R2037	On 07/08/2025	Bond Future	12.17	Put	1,626.55	0.0000	1.62655	0.00000	1,509.17	1.50917	1,626.550	12.21	(0.28)	0.00	0	2,541.00
R2037	On 06/11/2025	Bond Future	0.00		11.46657	83.88304	0.00000	11.38306	84.33596			12.14	0.00	0.00	0	0.00
R2037	On 31/01/2037	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
R2038	On 07/11/2024	Bond Future	0.00		11.22112	98.88913	0.00000	11.14934	99.37369			10.55	0.00	0.00	0	0.00
R2038	On 06/02/2025	Bond Future	0.00		11.32874	100.91128	0.00000	11.25427	101.40460			10.35	0.00	0.00	0	0.00
R2038	On 08/05/2025	Bond Future	0.00		11.44010	97.48933	0.00000	11.36272	97.99214			10.85	0.00	0.00	0	0.00
R2038	On 07/08/2025	Bond Future	0.00		11.56564	99.42265	0.00000	11.48529	99.93413			10.71	0.00	0.00	0	0.00
R2038	On 06/11/2025	Bond Future	0.00		11.70552	95.86661	0.00000	11.62200	96.38669			12.35	0.00	0.00	0	0.00
R2038	On 31/03/2038	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	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		11.33103	85.78568	0.00000	11.24401	86.33278			11.28	0.00	51,471,408.00	600	88,328.00
R2040	On 07/11/2024	Bond Future	12.10	Call	4,607.45	0.0000	4.60745	0.00000	5,154.55	5.15455	4,607.450	15.81	1.00	7,219,865.60	640	0.00
R2040	On 07/11/2024	Bond Future	12.60	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		15.81	0.00	0.00	640	0.00
R2040	On 07/11/2024	Bond Future	13.15	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		15.81	0.00	0.00	640	0.00
R2040	On 06/02/2025	Bond Future	0.00		11.43071	83.02869	0.00000	11.34060	83.58609			11.68	0.00	85,436,522.01	1,029	69,312.00
R2040	On 06/02/2025	Bond Future	11.00	Call	848.00	0.0000	0.84800	0.00000	1,033.16	1.03316	848.000	11.28	0.29	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	11.70	Put	1,333.95	0.0000	1.33395	0.00000	1,152.61	1.15261	1,333.950	12.44	(0.36)	0.00	0	780.00
R2040	On 06/02/2025	Bond Future	12.20	Put	598.96	0.0000	0.59896	0.00000	507.70	0.50770	598.960	13.28	(0.19)	0.00	0	780.00
R2040	On 08/05/2025	Bond Future	0.00		11.53751	84.73115	0.00000	11.44412	85.29945			11.64	0.00	0.00	0	3,900.00
R2040	On 08/05/2025	Bond Future	12.75	Call	7,664.51	0.0000	7.66451	0.00000	8,143.93	8.14393	7,664.510	13.45	0.83	0.00	0	15,000.00
R2040	On 08/05/2025	Bond Future	13.43	Call	10,735.09	0.0000	10.73509	0.00000	11,257.60	11.25760	10,735.090	14.41	0.91	0.00	0	7,500.00
R2040	On 08/05/2025	Bond Future	13.50	Call	11,051.59	0.0000	11.05159	0.00000	11,577.14	11.57714	11,051.590	14.51	0.91	0.00	0	7,500.00
R2040	On 07/08/2025	Bond Future	0.00		11.65991	81.90051	0.00000	11.56307	82.47890			12.14	0.00	0.00	0	16.00
R2040	On 06/11/2025	Bond Future	0.00		11.78575	83.48906	0.00000	11.68541	84.07756			13.31	0.00	0.00	0	0.00
R2040	On 31/01/2040	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
R2044	On 07/11/2024	Bond Future	0.00		11.44100	81.69487	0.00000	11.35887	82.22361			12.13	0.00	0.00	0	23,064.00
R2044	On 07/11/2024	Bond Future	12.00	Put	0.00000	0.00000	0.00000	0.01000	0.00001	0.00001		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	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	0.00000		16.89	0.00	0.00	0	11,405.00
R2044	On 06/02/2025	Bond Future	0.00		11.53693	78.97961	0.00000	11.45202	79.51815			12.59	0.00	78,979.61	1	72,158.00
R2044	On 06/02/2025	Bond Future	12.00	Call	3,812.10	0.0000	3.81210	0.00000	4,216.38	4.21638	3,812.100	13.50	0.72	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	12.50	Call	6,139.64	0.0000	6.13964	0.00000	6,613.85	6.61385	6,139.640	14.41	0.86	0.00	0	449.00
R2044	On 06/02/2025	Bond Future	13.75	Put	41.93000	0.04193	0.04193	0.00000	34.64000	0.03464	41.930	16.14	(0.02)	0.00	0	449.00
R2044	On 08/05/2025	Bond Future	0.00		11.63915	80.59896	0.00000	11.55126	81.14809			12.56	0.00	0.00	0	8,697.00
R2044	On 08/05/2025	Bond Future	10.92	Call	1,028.57	0.0000	1.02857	0.00000	1,186.65	1.18665	1,028.570	11.79	0.26	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	2,875.77000	2.87577	0.00000	2,629.26000	2.62926	2,875.770	12.79	(0.48)	0.00	0	2,490.00
R2044	On 08/05/2025	Bond Future	12.40	Put	1,345.44000	1.34544	0.00000	1,213.38000	1.21338	1,345.440	13.97	(0.26)	0.00	0	2,490.00
R2044	On 07/08/2025	Bond Future	0.00		11.75558	77.81165	0.00000	11.66456	78.37058		13.13	0.00	0.00	0	0.00
R2044	On 06/11/2025	Bond Future	0.00		11.87467	79.32073	0.00000	11.78048	79.88947		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		11.37099	80.43804	0.00000	11.28883	80.98696		12.69	0.00	0.00	0	215,318.00
R2048	On 06/02/2025	Bond Future	0.00		11.46554	82.08289	0.00000	11.38058	82.64216		12.49	0.00	195,521,443.98	2,382	274,183.00
R2048	On 06/02/2025	Bond Future	10.30	Call	81.91000	0.08191	0.00000	113.12000	0.11312	81.910	11.11	0.04	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.00	Call	823.82000	0.82382	0.00000	999.14000	0.99914	823.820	12.06	0.28	0.00	0	660.00
R2048	On 06/02/2025	Bond Future	11.70	Put	1,494.96000	1.49496	0.00000	1,305.31000	1.30531	1,494.960	13.30	(0.38)	0.00	0	660.00
R2048	On 08/05/2025	Bond Future	0.00		11.55675	79.31801	0.00000	11.46893	79.88820		13.16	0.00	0.00	0	15,902.00
R2048	On 07/08/2025	Bond Future	0.00		11.66008	80.89161	0.00000	11.56925	81.47210		13.03	0.00	0.00	0	0.00
R2048	On 06/11/2025	Bond Future	0.00		11.77574	78.01857	0.00000	11.68173	78.60930		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		11.39597	103.26761	0.00000	11.30876	104.01778		12.81	0.00	0.00	0	3,548.00
R2053	On 06/02/2025	Bond Future	0.00		11.48915	105.37925	0.00000	11.39894	106.14360		12.61	0.00	0.00	0	116.00
R2053	On 08/05/2025	Bond Future	0.00		11.58444	101.67148	0.00000	11.49102	102.45097		13.29	0.00	0.00	0	0.00
R2053	On 07/08/2025	Bond Future	0.00		11.69049	103.68770	0.00000	11.59379	104.48114		13.16	0.00	0.00	0	0.00
R2053	On 06/11/2025	Bond Future	0.00		11.80715	99.83587	0.00000	11.70692	100.64343		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		10.79090	71.36528	0.00000	10.71850	71.73727		10.88	0.00	0.00	0	15,025.00
R209	On 06/02/2025	Bond Future	0.00		10.87796	72.82459	0.00000	10.80308	73.20336		10.70	0.00	0.00	0	12,409.00
R209	On 08/05/2025	Bond Future	0.00		10.96765	71.16284	0.00000	10.89008	71.54899		11.12	0.00	0.00	0	6,367.00
R209	On 07/08/2025	Bond Future	0.00		11.07030	72.57459	0.00000	10.99001	72.96744		10.99	0.00	0.00	0	0.00
R209	On 06/11/2025	Bond Future	0.00		11.18560	70.83153	0.00000	11.10241	71.23108		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		239.98352	239.98352	0.00000	239.96000	239.96000		0.00	0.00	0.00	0	872.00
R210	On 06/02/2025	Bond Future	0.00		244.95066	244.95066	0.00000	244.92378	244.92378		0.00	0.00	0.00	0	991.00
R210	On 08/05/2025	Bond Future	0.00		246.65268	246.65268	0.00000	246.62390	246.62390		0.00	0.00	0.00	0	300.00
R210	On 07/08/2025	Bond Future	0.00		251.60728	251.60728	0.00000	251.57462	251.57462		0.00	0.00	0.00	0	0.00
R210	On 06/11/2025	Bond Future	0.00		253.11743	253.11743	0.00000	253.08112	253.08112		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		9.75582	88.64737	0.00000	9.68310	88.95720		7.19	0.00	0.00	0	72,954.00
R213	On 06/02/2025	Bond Future	0.00		9.83713	90.46010	0.00000	9.76076	90.77522		6.86	0.00	0.00	0	71,336.00
R213	On 08/05/2025	Bond Future	0.00		9.91614	88.75679	0.00000	9.83579	89.07782		6.85	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00		10.01677	90.51830	0.00000	9.93218	90.84453		6.68	0.00	0.00	0	0.00
R213	On 06/11/2025	Bond Future	0.00		10.14346	88.72258	0.00000	10.05420	89.05399		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		11.17094	66.58670	0.00000	11.09364	67.00788		12.39	0.00	0.00	0	6,982.00
R214	On 06/02/2025	Bond Future	0.00		11.26072	67.94829	0.00000	11.18092	68.37734		12.21	0.00	0.00	0	18,372.00
R214	On 06/02/2025	Bond Future	11.75	Call	3,304.08000	3.30408	0.00000	3,631.51000	3.63151	3,304.080	13.09	0.73	0.00	0	554.00
R214	On 06/02/2025	Bond Future	12.25	Call	5,308.48000	5.30848	0.00000	5,690.27000	5.69027	5,308.480	13.97	0.87	0.00	0	554.00
R214	On 06/02/2025	Bond Future	13.63	Put	20.47000	0.02047	0.00000	16.95000	0.01695	20.470	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 Volatility	Delta Option	Delta Value	ContractsTraded	Open Interest
R214	On 08/05/2025	Bond Future	0.00	11.34736	66.03742	0.00000	11.26499	66.47485	12.79	0.00	0.00	0 3,232.00
R214	On 07/08/2025	Bond Future	0.00	11.44599	67.34776	0.00000	11.36096	67.79297	12.67	0.00	0.00	0 0.00
R214	On 06/11/2025	Bond Future	0.00	11.55724	65.35485	0.00000	11.46940	65.80786	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 :									1,758,403,535.65		22,781	2,366,046.00
Grand Total:									1,758,403,535.65		22,781	2,366,046.00