

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/06/2024

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 01/08/2024		Index Future	0.00	963.73200	963.73200	0.00000	958.08700	958.08700	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	986.51900	986.51900	0.00000	980.73900	980.73900	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,008.15900	1,008.15900	0.00000	1,002.24500	1,002.24500	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,030.25500	1,030.25500	0.00000	1,024.20400	1,024.20400	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,052.12600	1,052.12600	0.00000	1,045.93500	1,045.93500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,113.52900	1,113.52900	0.00000	1,106.19600	1,106.19600	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,139.85900	1,139.85900	0.00000	1,132.34900	1,132.34900	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,164.86200	1,164.86200	0.00000	1,157.18100	1,157.18100	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,190.39200	1,190.39200	0.00000	1,182.53400	1,182.53400	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,215.66300	1,215.66300	0.00000	1,207.62400	1,207.62400	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	969.69700	969.69700	0.00000	963.95700	963.95700	0.00	0.00	0.00	0	126.00
ALBI	On 07/11/2024		Index Future	0.00	992.62500	992.62500	0.00000	986.74700	986.74700	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,014.39900	1,014.39900	0.00000	1,008.38500	1,008.38500	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,036.63200	1,036.63200	0.00000	1,030.47900	1,030.47900	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,058.63800	1,058.63800	0.00000	1,052.34300	1,052.34300	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 01/08/2024		Bond Future	0.00	12.88928	74.50486	0.00000	12.98862	74.08770	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.06828	72.48273	0.00000	13.17254	72.05553	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.25086	74.08830	0.00000	13.36011	73.65145	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.43867	71.92184	0.00000	13.55315	71.47514	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.65069	73.45739	0.00000	13.77086	73.00076	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 01/08/2024		Bond Future	0.00	13.23373	70.28195	0.00000	13.33774	69.76837	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.38986	67.69331	0.00000	13.49854	67.16741	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.54127	69.19226	0.00000	13.65449	68.65453	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.70262	66.45304	0.00000	13.82074	65.90328	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.87737	67.86909	0.00000	14.00063	67.30725	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 01/08/2024		GOVI	0.00	955.27100	955.27100	0.00000	949.59500	949.59500	0.00	0.00	0.00	0	724.00
GOVI	On 07/11/2024		GOVI	0.00	977.85800	977.85800	0.00000	972.04600	972.04600	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	999.30800	999.30800	0.00000	993.36200	993.36200	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,021.21000	1,021.21000	0.00000	1,015.12600	1,015.12600	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,042.88900	1,042.88900	0.00000	1,036.66400	1,036.66400	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 01/08/2024		Bond Future	0.00	181.99531	181.99531	0.00000	181.96876	181.96876	0.00	0.00	0.00	0	4,870.00
I2025	On 07/11/2024		Bond Future	0.00	186.34579	186.34579	0.00000	186.31843	186.31843	0.00	0.00	0.00	0	4,944.00
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 01/08/2024		Bond Future	0.00	130.98552	130.98552	0.00000	130.61449	130.61449	0.00	0.00	0.00	0	9,594.00
I2029	On 07/11/2024		Bond Future	0.00	132.71178	132.71178	0.00000	132.33180	132.33180	0.00	0.00	0.00	0	62.00
I2029	On 06/02/2025		Bond Future	0.00	135.65272	135.65272	0.00000	135.26395	135.26395	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 08/05/2025	Bond Future	0.00	137.21547	137.21547	0.00000	136.81781	136.81781		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	140.15399	140.15399	0.00000	139.74725	139.74725		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 01/08/2024	Bond Future	0.00	122.67713	122.67713	0.00000	122.65707	122.65707		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	124.10684	124.10684	0.00000	124.08611	124.08611		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	126.85714	126.85714	0.00000	126.83566	126.83566		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	128.12469	128.12469	0.00000	128.10245	128.10245		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	130.86854	130.86854	0.00000	130.84536	130.84536		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 01/08/2024	Bond Future	0.00	130.58598	130.58598	0.00000	130.56349	130.56349		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	133.70757	133.70757	0.00000	133.68436	133.68436		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	134.54494	134.54494	0.00000	134.52105	134.52105		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	137.52141	137.52141	0.00000	137.49660	137.49660		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	138.29172	138.29172	0.00000	138.26581	138.26581		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 01/08/2024	Bond Future	0.00	113.18846	113.18846	0.00000	113.16937	113.16937		0.00	0.00	30,447,695.74	269	12,767.00
I2046	On 07/11/2024	Bond Future	0.00	113.68668	113.68668	0.00000	113.66698	113.66698		0.00	0.00	0.00	0	4,862.00
I2046	On 06/02/2025	Bond Future	0.00	116.20569	116.20569	0.00000	116.18540	116.18540		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	116.51551	116.51551	0.00000	116.49442	116.49442		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	119.00896	119.00896	0.00000	118.98707	118.98707		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 01/08/2024	Bond Future	0.00	111.98530	111.98530	0.00000	111.49768	111.49768		0.00	0.00	0.00	0	11,361.00
I2050	On 07/11/2024	Bond Future	0.00	114.66230	114.66230	0.00000	114.16280	114.16280		0.00	0.00	0.00	0	4,091.00
I2050	On 06/02/2025	Bond Future	0.00	114.83546	114.83546	0.00000	114.32455	114.32455		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	117.37590	117.37590	0.00000	116.85333	116.85333		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	117.46524	117.46524	0.00000	116.93112	116.93112		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 01/08/2024	Index Future	0.00	349.57800	349.57800	0.00000	349.00000	349.00000		0.00	0.00	0.00	0	587.00
IGOV	On 07/11/2024	Index Future	0.00	357.93500	357.93500	0.00000	357.34200	357.34200		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	365.86900	365.86900	0.00000	365.26100	365.26100		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	373.96900	373.96900	0.00000	373.34500	373.34500		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	381.98800	381.98800	0.00000	381.34500	381.34500		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00

Contract Details		Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JBAF	On 19/06/2024	Jibar Tradeable Future	0.00	8.34500	91.65500	0.00000	8.34500	91.65500		0.00	0.00	0.00	0	0.00
JBAF	On 17/07/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 21/08/2024	Jibar Tradeable Future	0.00	8.33500	91.66500	0.00000	8.33500	91.66500		0.00	0.00	0.00	0	0.00
JBAF	On 18/09/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JBAF	On 16/10/2024	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JBAF	On 20/11/2024	Jibar Tradeable Future	0.00	8.35700	91.64300	0.00000	8.35700	91.64300		0.00	0.00	0.00	0	0.00
JBAF	On 18/12/2024	Jibar Tradeable Future	0.00	8.37700	91.62300	0.00000	8.37700	91.62300		0.00	0.00	0.00	0	0.00
JBAF	On 19/03/2025	Jibar Tradeable Future	0.00	8.36700	91.63300	0.00000	8.36700	91.63300		0.00	0.00	0.00	0	0.00
JBAF	On 18/06/2025	Jibar Tradeable Future	0.00	8.29500	91.70500	0.00000	8.29500	91.70500		0.00	0.00	0.00	0	0.00
JBAF	On 17/09/2025	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JBAF	On 17/12/2025	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
JBAF	On 18/03/2026	Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37200	91.62800		0.00	0.00	0.00	0	0.00
R186	On 01/08/2024	Bond Future	0.00	9.05623	104.32144	0.00000	9.16363	104.09226		2.54	0.00	14,396,358.72	138	84,273.00
R186	On 07/11/2024	Bond Future	0.00	9.07564	106.78794	0.00000	9.19846	106.55325		2.58	0.00	0.00	0	23,884.00
R186	On 06/02/2025	Bond Future	0.00	9.10395	103.81311	0.00000	9.24520	103.57303		2.50	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	9.14718	106.08534	0.00000	9.31277	105.83976		2.23	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	9.26165	103.01449	0.00000	9.46058	102.76325		2.00	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	789.48000	0.78948	0.00000	674.45000	0.67445	789.480	1.84	0.49	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	455.92000	0.45592	0.00000	538.33000	0.53833	455.920	2.16	(0.30)	0.00	0	1,983.00
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 01/08/2024	Bond Future	0.00	258.05766	258.05766	0.00000	257.81245	257.81245		0.00	0.00	0.00	0	481.00
R202	On 07/11/2024	Bond Future	0.00	264.22651	264.22651	0.00000	263.97521	263.97521		0.00	0.00	0.00	0	460.00
R202	On 06/02/2025	Bond Future	0.00	264.84669	264.84669	0.00000	264.58933	264.58933		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	270.70641	270.70641	0.00000	270.44258	270.44258		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	271.14296	271.14296	0.00000	270.87250	270.87250		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 01/08/2024	Bond Future	0.00	10.44608	90.10836	0.00000	10.58700	89.56990		7.46	0.00	180,216,720.00	2,000	116,774.00
R2030	On 01/08/2024	Bond Future	10.21 Call	588.34000	0.58834	0.00000	439.48000	0.43948	588.340	7.17	0.36	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	1,617.31000	1.61731	0.00000	1,314.15000	1.31415	1,617.310	7.70	0.66	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	173.90000	0.17390	0.00000	270.53000	0.27053	173.900	8.42	(0.12)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.53980	92.23864	0.00000	10.68981	91.68738		7.10	0.00	704,979,925.52	7,643	46,518.00
R2030	On 07/11/2024	Bond Future	10.21 Call	1,113.19000	1.11319	0.00000	925.93000	0.92593	1,113.190	6.97	0.39	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	2,029.49000	2.02949	0.00000	1,747.61000	1.74761	2,029.490	7.23	0.57	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	366.78000	0.36678	0.00000	465.92000	0.46592	366.780	8.19	(0.14)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.63925	90.25037	0.00000	10.79884	89.68680		7.05	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.75894	92.22510	0.00000	10.92914	91.64895		6.78	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	1,620.92000	1.62092	0.00000	1,407.22000	1.40722	1,620.920	6.53	0.41	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	2,253.58000	2.25358	0.00000	1,988.90000	1.98890	2,253.580	6.74	0.50	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	1,179.01000	1.17901	0.00000	1,357.08000	1.35708	1,179.010	7.58	(0.28)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	901.82000	0.90182	0.00000	1,044.77000	1.04477	901.820	7.89	(0.22)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.91331	90.16558	0.00000	11.09562	89.57681		6.63	0.00	0.00	0	0.00
R2030	On 07/08/2025	Bond Future	10.48 Call	1,822.12000	1.82212	0.00000	1,592.59000	1.59259	1,822.120	6.32	0.42	0.00	0	1,054.00

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 07/11/2024	Bond Future	0.00	241.47783	241.47783	0.00000	241.44162	241.44162	0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.82885	246.82885	0.00000	246.79121	246.79121	0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.86266	248.86266	0.00000	248.82355	248.82355	0.00	0.00	0.00	0	0.00
R210	On 07/08/2025	Bond Future	0.00	254.19076	254.19076	0.00000	254.14981	254.14981	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 01/08/2024	Bond Future	0.00	10.96324	84.79994	0.00000	11.08799	84.29636	8.49	0.00	0.00	0	24,579.00
R213	On 07/11/2024	Bond Future	0.00	11.07812	83.24314	0.00000	11.20991	82.72756	8.49	0.00	15,649,710.32	188	52,519.00
R213	On 06/02/2025	Bond Future	0.00	11.19914	85.06816	0.00000	11.33821	84.54110	8.18	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.32189	83.36735	0.00000	11.46868	82.82854	8.46	0.00	0.00	0	0.00
R213	On 07/08/2025	Bond Future	0.00	11.47232	85.13151	0.00000	11.62771	84.58091	8.02	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 01/08/2024	Bond Future	0.00	12.49485	61.26210	0.00000	12.59825	60.78844	13.62	0.00	0.00	0	15,836.00
R214	On 07/11/2024	Bond Future	0.00	12.61736	59.40321	0.00000	12.72485	58.91827	14.22	0.00	0.00	0	1,770.00
R214	On 06/02/2025	Bond Future	0.00	12.74019	60.70538	0.00000	12.85178	60.20969	14.06	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00	12.86111	58.72540	0.00000	12.97686	58.21867	15.17	0.00	0.00	0	0.00
R214	On 07/08/2025	Bond Future	0.00	12.99765	59.96697	0.00000	13.11790	59.44927	14.78	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 :										2,349,800,226.94		27,970	1,653,766.00
Grand Total:										2,349,800,226.94		27,970	1,653,766.00