

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/02/2025

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 06/02/2025		Index Future	0.00	1,074.00600	1,074.00600	0.00000	1,075.23200	1,075.23200	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,097.13200	1,097.13200	0.00000	1,096.49200	1,096.49200	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,118.66100	1,118.66100	0.00000	1,118.00600	1,118.00600	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,140.34500	1,140.34500	0.00000	1,139.67400	1,139.67400	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,161.96500	1,161.96500	0.00000	1,161.27600	1,161.27600	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,285.81900	1,285.81900	0.00000	1,289.38700	1,289.38700	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,314.08300	1,314.08300	0.00000	1,314.88200	1,314.88200	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,339.86900	1,339.86900	0.00000	1,340.68000	1,340.68000	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,365.84100	1,365.84100	0.00000	1,366.66400	1,366.66400	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,391.73600	1,391.73600	0.00000	1,392.56900	1,392.56900	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,104.16700	1,104.16700	0.00000	1,107.73000	1,107.73000	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,128.61200	1,128.61200	0.00000	1,129.63300	1,129.63300	0.00	0.00	0.00	0	94.00
ALBI	On 07/08/2025		Index Future	0.00	1,150.75900	1,150.75900	0.00000	1,151.79700	1,151.79700	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,173.06500	1,173.06500	0.00000	1,174.11900	1,174.11900	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,195.30500	1,195.30500	0.00000	1,196.37500	1,196.37500	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 06/02/2025		Bond Future	0.00	11.13000	83.32272	0.00000	11.08151	83.55173	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	11.22106	81.36055	0.00000	11.20691	81.42589	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.35606	82.97626	0.00000	11.34132	83.04265	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.50952	80.80584	0.00000	11.49415	80.87325	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.68669	82.35208	0.00000	11.67064	82.42048	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 06/02/2025		Bond Future	0.00	11.73000	78.85605	0.00000	11.65631	79.29577	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	11.81125	76.38034	0.00000	11.77106	76.61660	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.93084	77.89650	0.00000	11.88919	78.13726	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.06155	75.15730	0.00000	12.01835	75.40244	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.20392	76.59330	0.00000	12.15909	76.84286	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 06/02/2025		GOVI	0.00	1,087.48400	1,087.48400	0.00000	1,090.91400	1,090.91400	0.00	0.00	663,365,240.00	61	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,111.52700	1,111.52700	0.00000	1,112.48400	1,112.48400	0.00	0.00	0.00	0	632.00
GOVI	On 07/08/2025		GOVI	0.00	1,133.33900	1,133.33900	0.00000	1,134.31100	1,134.31100	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,155.30700	1,155.30700	0.00000	1,156.29500	1,156.29500	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,177.21000	1,177.21000	0.00000	1,178.21300	1,178.21300	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 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	133.94725	133.94725	0.00000	133.98458	133.98458	0.00	0.00	445,642,500.75	3,327	0.00
I2029	On 08/05/2025		Bond Future	0.00	135.19635	135.19635	0.00000	135.26130	135.26130	0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025		Bond Future	0.00	137.88156	137.88156	0.00000	137.94737	137.94737	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	139.15457	139.15457	0.00000	139.22131	139.22131	0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	141.82206	141.82206	0.00000	141.88956	141.88956	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 31/03/2029		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2031	On 31/01/2031		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2033	On 14/08/2015		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0	0.00
I2033	On 06/02/2025		Bond Future	0.00	128.13766	128.13766	0.00000	128.14778	128.14778		0.00	0.00 540,740,925.20	4,220	0.00
I2033	On 08/05/2025		Bond Future	0.00	129.00802	129.00802	0.00000	129.20610	129.20610		0.00	0.00	0	9,729.00
I2033	On 07/08/2025		Bond Future	0.00	131.57037	131.57037	0.00000	131.77199	131.77199		0.00	0.00	0	0.00
I2033	On 06/11/2025		Bond Future	0.00	132.62065	132.62065	0.00000	132.82586	132.82586		0.00	0.00	0	0.00
I2033	On 05/02/2026		Bond Future	0.00	135.16307	135.16307	0.00000	135.37176	135.37176		0.00	0.00	0	0.00
I2033	On 28/02/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2038	On 06/02/2025		Bond Future	0.00	137.58588	137.58588	0.00000	137.44915	137.44915		0.00	0.00 50,356,432.08	366	0.00
I2038	On 08/05/2025		Bond Future	0.00	140.49042	140.49042	0.00000	140.20103	140.20103		0.00	0.00 7,445,992.26	53	2,940.00
I2038	On 07/08/2025		Bond Future	0.00	141.16291	141.16291	0.00000	140.86748	140.86748		0.00	0.00	0	0.00
I2038	On 06/11/2025		Bond Future	0.00	143.93043	143.93043	0.00000	143.62883	143.62883		0.00	0.00	0	0.00
I2038	On 05/02/2026		Bond Future	0.00	144.53224	144.53224	0.00000	144.22451	144.22451		0.00	0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2043	On 31/01/2043		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2046	On 06/02/2025		Bond Future	0.00	120.04604	120.04604	0.00000	119.87823	119.87823		0.00	0.00 1,009,107,012.24	8,406	0.00
I2046	On 08/05/2025		Bond Future	0.00	120.05959	120.05959	0.00000	120.06936	120.06936		0.00	0.00 7,443,694.58	62	19,664.00
I2046	On 07/08/2025		Bond Future	0.00	122.44389	122.44389	0.00000	122.45347	122.45347		0.00	0.00	0	0.00
I2046	On 06/11/2025		Bond Future	0.00	122.59628	122.59628	0.00000	122.60593	122.60593		0.00	0.00	0	0.00
I2046	On 05/02/2026		Bond Future	0.00	124.94544	124.94544	0.00000	124.95453	124.95453		0.00	0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2050	On 06/02/2025		Bond Future	0.00	119.26427	119.26427	0.00000	118.87522	118.87522		0.00	0.00 890,784,832.63	7,469	0.00
I2050	On 08/05/2025		Bond Future	0.00	121.65167	121.65167	0.00000	121.25543	121.25543		0.00	0.00	0	16,345.00
I2050	On 07/08/2025		Bond Future	0.00	121.70852	121.70852	0.00000	121.30410	121.30410		0.00	0.00	0	0.00
I2050	On 06/11/2025		Bond Future	0.00	124.09458	124.09458	0.00000	123.68177	123.68177		0.00	0.00	0	0.00
I2050	On 05/02/2026		Bond Future	0.00	124.06876	124.06876	0.00000	123.64768	123.64768		0.00	0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2058	On 31/01/2058		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
IGOV	On 06/02/2025		Index Future	0.00	371.45800	371.45800	0.00000	371.15200	371.15200		0.00	0.00	0	0.00
IGOV	On 08/05/2025		Index Future	0.00	378.65900	378.65900	0.00000	378.58300	378.58300		0.00	0.00	0	886.00
IGOV	On 07/08/2025		Index Future	0.00	386.18100	386.18100	0.00000	386.10100	386.10100		0.00	0.00	0	0.00
IGOV	On 06/11/2025		Index Future	0.00	393.75500	393.75500	0.00000	393.67300	393.67300		0.00	0.00	0	0.00
IGOV	On 05/02/2026		Index Future	0.00	401.30800	401.30800	0.00000	401.22300	401.22300		0.00	0.00	0	0.00
IS10	On 17/12/2025		Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0	0.00
IS10	On 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0	0.00
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		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 06/11/2025	Bond Future	8.72 Call	828.68000	0.82868	0.00000	810.32000	0.81032	828.680	4.68	0.33	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	9.22 Call	1,586.80000	1.58680	0.00000	1,558.28000	1.55828	1,586.800	4.97	0.49	0.00	0	300.00	
R2030	On 06/11/2025	Bond Future	10.08 Put	799.90000	0.79990	0.00000	820.65000	0.82065	799.900	5.47	(0.27)	0.00	0	300.00	
R2030	On 05/02/2026	Bond Future	0.00	9.39349	95.68339	0.00000	9.41449	95.61703		4.27	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2032	On 06/02/2025	Bond Future	0.00	9.75000	95.43572	0.00000	9.73102	95.52707		7.44	0.00	4,596,661,453.80	48,165	0.00	
R2032	On 08/05/2025	Bond Future	0.00	9.81397	93.25700	0.00000	9.81497	93.25232		7.47	0.00	0.00	0	125,128.00	
R2032	On 08/05/2025	Bond Future	9.40 Call	599.09000	0.59909	0.00000	604.06000	0.60406	599.090	7.25	0.29	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.42 Call	627.55000	0.62755	0.00000	632.58000	0.63258	627.550	7.26	0.30	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	9.90 Call	1,616.63000	1.61663	0.00000	1,621.70000	1.62170	1,616.630	7.59	0.55	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	9.92 Call	1,670.06000	1.67006	0.00000	1,675.07000	1.67507	1,670.060	7.61	0.56	0.00	0	800.00	
R2032	On 08/05/2025	Bond Future	10.28 Put	626.97000	0.62697	0.00000	634.96000	0.63496	626.970	7.93	(0.27)	0.00	0	300.00	
R2032	On 08/05/2025	Bond Future	10.97 Put	163.58000	0.16358	0.00000	167.49000	0.16749	163.580	8.61	(0.09)	0.00	0	800.00	
R2032	On 07/08/2025	Bond Future	0.00	9.90596	95.08644	0.00000	9.90707	95.08140		7.17	0.00	0.00	0	0.00	
R2032	On 07/08/2025	Bond Future	9.40 Call	944.99000	0.94499	0.00000	947.96000	0.94796	944.990	6.96	0.32	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	9.90 Call	1,936.10000	1.93610	0.00000	1,938.89000	1.93889	1,936.100	7.28	0.51	0.00	0	300.00	
R2032	On 07/08/2025	Bond Future	10.59 Put	897.97000	0.89797	0.00000	904.13000	0.90413	897.970	7.87	(0.27)	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	0.00	10.01227	92.76591	0.00000	10.01352	92.76042		7.23	0.00	0.00	0	0.00	
R2032	On 06/11/2025	Bond Future	9.40 Call	1,131.78000	1.13178	0.00000	1,133.64000	1.13364	1,131.780	6.90	0.32	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	9.90 Call	2,060.26000	2.06026	0.00000	2,061.83000	2.06183	2,060.260	7.17	0.48	0.00	0	300.00	
R2032	On 06/11/2025	Bond Future	10.89 Put	1,047.98000	1.04798	0.00000	1,053.22000	1.05322	1,047.980	7.94	(0.26)	0.00	0	300.00	
R2032	On 05/02/2026	Bond Future	0.00	10.13884	94.52021	0.00000	10.14024	94.51426		7.36	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 06/02/2025	Bond Future	0.00	9.96500	103.84958	0.00000	9.95108	103.92608		7.80	0.00	968,812,731.82	9,329	0.00	
R2033	On 08/05/2025	Bond Future	0.00	10.03995	100.93887	0.00000	10.04102	100.93314		7.90	0.00	0.00	0	9,365.00	
R2033	On 07/08/2025	Bond Future	0.00	10.13734	102.91891	0.00000	10.13851	102.91282		7.67	0.00	0.00	0	0.00	
R2033	On 06/11/2025	Bond Future	0.00	10.24833	99.86700	0.00000	10.24963	99.86044		7.80	0.00	0.00	0	0.00	
R2033	On 05/02/2026	Bond Future	0.00	10.37823	101.75504	0.00000	10.37968	101.74794		7.94	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 06/02/2025	Bond Future	0.00	10.45500	94.32701	0.00000	10.40116	94.63580		9.09	0.00	3,089,209,577.50	32,750	0.00	
R2035	On 08/05/2025	Bond Future	0.00	10.50747	91.91671	0.00000	10.49300	91.99814		9.34	0.00	46,785,605.39	509	74,366.00	
R2035	On 08/05/2025	Bond Future	10.08 Call	698.25000	0.69825	0.00000	729.21000	0.72921	698.250	8.84	0.28	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.44 Call	1,516.42000	1.51642	0.00000	1,564.60000	1.56460	1,516.420	9.27	0.47	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	10.58 Call	1,935.77000	1.93577	0.00000	1,990.00000	1.99000	1,935.770	9.44	0.55	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	10.95 Put	829.62000	0.82962	0.00000	815.06000	0.81506	829.620	9.92	(0.28)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	11.01 Put	747.71000	0.74771	0.00000	734.73000	0.73473	747.710	10.00	(0.26)	0.00	0	300.00	
R2035	On 08/05/2025	Bond Future	11.46 Call	5,481.25000	5.48125	0.00000	5,557.67000	5.55767	5,481.250	10.61	0.87	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	11.70 Put	210.22000	0.21022	0.00000	207.43000	0.20743	210.220	10.91	(0.09)	0.00	0	150.00	
R2035	On 08/05/2025	Bond Future	12.70 Put	25.18000	0.02518	0.00000	25.13000	0.02513	25.180	11.92	(0.01)	0.00	0	400.00	
R2035	On 08/05/2025	Bond Future	13.35 Put	3.48000	0.00348	0.00000	3.51000	0.00351	3.480	11.92	0.00	0.00	0	400.00	
R2035	On 07/08/2025	Bond Future	0.00	10.60773	93.72023	0.00000	10.59270	93.80297		9.12	0.00	0.00	0	0.00	
R2035	On 07/08/2025	Bond Future	10.08 Call	1,143.88000	1.14388	0.00000	1,175.98000	1.17598	1,143.880	8.70	0.32	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	10.58 Call	2,356.50000	2.35650	0.00000	2,405.02000	2.40502	2,356.500	9.21	0.50	0.00	0	300.00	
R2035	On 07/08/2025	Bond Future	11.30 Put	1,151.33000	1.15133	0.00000	1,134.96000	1.13496	1,151.330	10.02	(0.27)	0.00	0	8,500.00	
R2035	On 07/08/2025	Bond Future	11.34 Put	1,100.84000	1.10084	0.00000	1,085.20000	1.08520	1,100.840	10.07	(0.26)	0.00	0	300.00	
R2035	On 06/11/2025	Bond Future	0.00	10.72255	91.02898	0.00000	10.70693	91.11300		9.43	0.00	0.00	0	0.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R210	On 06/11/2025	Bond Future	0.00	250.59838	250.59838	0.00000	250.54504	250.54504	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	255.40125	255.40125	0.00000	255.34594	255.34594	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 06/02/2025	Bond Future	0.00	9.45000	92.07203	0.00000	9.42598	92.17325	6.68	0.00	8,479,281,530.82	92,094	0.00
R213	On 08/05/2025	Bond Future	0.00	9.48747	90.48638	0.00000	9.49896	90.43948	6.64	0.00	0.00	0	101,769.00
R213	On 07/08/2025	Bond Future	0.00	9.56911	92.26185	0.00000	9.58132	92.21373	6.29	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.67090	90.49473	0.00000	9.68390	90.44539	6.27	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.79719	92.20746	0.00000	9.81110	92.15681	6.07	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 06/02/2025	Bond Future	0.00	11.15000	68.54472	0.00000	11.07611	68.94731	11.92	0.00	713,619,079.92	10,411	0.00
R214	On 08/05/2025	Bond Future	0.00	11.20587	66.79152	0.00000	11.16564	67.00832	12.35	0.00	0.00	0	16,424.00
R214	On 07/08/2025	Bond Future	0.00	11.30244	68.10203	0.00000	11.26087	68.32290	12.18	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.40930	66.12055	0.00000	11.36634	66.34543	12.68	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.52908	67.37142	0.00000	11.48462	67.60030	13.45	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 :										67,613,510,432.46		739,791	1,385,929.00
Grand Total:										67,613,510,432.46		739,791	1,385,929.00