

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/03/2025

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta Option	Delta Value	Contracts Traded	Open Interest		
Derivatives														
AL37	On 08/05/2025		Index Future	0.00	1,097.58400	1,097.58400	0.00000	1,094.60500	1,094.60500	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,118.90300	1,118.90300	0.00000	1,115.86200	1,115.86200	0.00	0.00	0.00	0	0.00
AL37	On 06/11/2025		Index Future	0.00	1,140.46900	1,140.46900	0.00000	1,137.36100	1,137.36100	0.00	0.00	0.00	0	0.00
AL37	On 05/02/2026		Index Future	0.00	1,162.10600	1,162.10600	0.00000	1,158.92800	1,158.92800	0.00	0.00	0.00	0	0.00
AL37	On 07/05/2026		Index Future	0.00	1,183.61200	1,183.61200	0.00000	1,180.36300	1,180.36300	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,311.94400	1,311.94400	0.00000	1,305.70700	1,305.70700	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,337.42600	1,337.42600	0.00000	1,331.06300	1,331.06300	0.00	0.00	0.00	0	0.00
AL7T	On 06/11/2025		Index Future	0.00	1,363.20400	1,363.20400	0.00000	1,356.70800	1,356.70800	0.00	0.00	0.00	0	0.00
AL7T	On 05/02/2026		Index Future	0.00	1,389.06700	1,389.06700	0.00000	1,382.43600	1,382.43600	0.00	0.00	0.00	0	0.00
AL7T	On 07/05/2026		Index Future	0.00	1,414.77200	1,414.77200	0.00000	1,408.00400	1,408.00400	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,127.42200	1,127.42200	0.00000	1,122.39100	1,122.39100	0.00	0.00	0.00	0	94.00
ALBI	On 07/08/2025		Index Future	0.00	1,149.32100	1,149.32100	0.00000	1,144.18700	1,144.18700	0.00	0.00	0.00	0	0.00
ALBI	On 06/11/2025		Index Future	0.00	1,171.47300	1,171.47300	0.00000	1,166.23200	1,166.23200	0.00	0.00	0.00	0	0.00
ALBI	On 05/02/2026		Index Future	0.00	1,193.69800	1,193.69800	0.00000	1,188.34700	1,188.34700	0.00	0.00	0.00	0	0.00
ALBI	On 07/05/2026		Index Future	0.00	1,215.78800	1,215.78800	0.00000	1,210.32600	1,210.32600	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 08/05/2025		Bond Future	0.00	11.22273	81.35284	0.00000	11.30151	80.99034	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	11.36133	82.95254	0.00000	11.44374	82.58281	0.00	0.00	0.00	0	0.00
ES33	On 06/11/2025		Bond Future	0.00	11.51688	80.77358	0.00000	11.60322	80.39644	0.00	0.00	0.00	0	0.00
ES33	On 05/02/2026		Bond Future	0.00	11.69389	82.32143	0.00000	11.78454	81.93675	0.00	0.00	0.00	0	0.00
ES33	On 07/05/2026		Bond Future	0.00	11.88691	80.06157	0.00000	11.98213	79.66939	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 08/05/2025		Bond Future	0.00	11.83782	76.22478	0.00000	11.91617	75.76895	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	11.96092	77.72336	0.00000	12.04223	77.25847	0.00	0.00	0.00	0	0.00
ES42	On 06/11/2025		Bond Future	0.00	12.09419	74.97291	0.00000	12.17872	74.49869	0.00	0.00	0.00	0	0.00
ES42	On 05/02/2026		Bond Future	0.00	12.23737	76.40794	0.00000	12.32525	75.92439	0.00	0.00	0.00	0	0.00
ES42	On 07/05/2026		Bond Future	0.00	12.39612	73.56759	0.00000	12.48764	73.07476	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 08/05/2025		GOVI	0.00	1,110.36800	1,110.36800	0.00000	1,105.50400	1,105.50400	0.00	0.00	22,207,360.00	2	629.00
GOVI	On 07/08/2025		GOVI	0.00	1,131.93500	1,131.93500	0.00000	1,126.97200	1,126.97200	0.00	0.00	0.00	0	0.00
GOVI	On 06/11/2025		GOVI	0.00	1,153.75200	1,153.75200	0.00000	1,148.68500	1,148.68500	0.00	0.00	0.00	0	0.00
GOVI	On 05/02/2026		GOVI	0.00	1,175.64100	1,175.64100	0.00000	1,170.46800	1,170.46800	0.00	0.00	0.00	0	0.00
GOVI	On 07/05/2026		GOVI	0.00	1,197.39700	1,197.39700	0.00000	1,192.11600	1,192.11600	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
I2029	On 08/05/2025		Bond Future	0.00	136.44103	136.44103	0.00000	136.50226	136.50226	0.00	0.00	0.00	0	5,933.00
I2029	On 07/08/2025		Bond Future	0.00	139.12393	139.12393	0.00000	139.18620	139.18620	0.00	0.00	0.00	0	0.00
I2029	On 06/11/2025		Bond Future	0.00	140.40496	140.40496	0.00000	140.46798	140.46798	0.00	0.00	0.00	0	68.00
I2029	On 05/02/2026		Bond Future	0.00	143.09845	143.09845	0.00000	143.16225	143.16225	0.00	0.00	0.00	0	0.00
I2029	On 07/05/2026		Bond Future	0.00	144.31384	144.31384	0.00000	144.37811	144.37811	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



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
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
JBAF	On 17/06/2026	Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.26784	107.40303	0.00000	8.30780	107.34265		1.18	0.00	21,265,799.94	198	157,306.00
R186	On 07/08/2025	Bond Future	0.00	8.34748	104.18036	0.00000	8.39548	104.11868		1.23	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,188.41000	1.18841	0.00000	1,138.31000	1.13831	1,188.410	1.56	0.86	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	15.79000	0.01579	0.00000	18.81000	0.01881	15.790	1.96	(0.03)	0.00	0	1,983.00
R186	On 06/11/2025	Bond Future	0.00	8.47410	106.18651	0.00000	8.53392	106.12336		1.10	0.00	0.00	0	447.00
R186	On 05/02/2026	Bond Future	0.00	8.72296	102.89071	0.00000	8.80156	102.82602		0.99	0.00	0.00	0	0.00
R186	On 07/05/2026	Bond Future	0.00	9.27445	104.78647	0.00000	9.38763	104.72019		0.76	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	272.74598	272.74598	0.00000	272.16414	272.16414		0.00	0.00	0.00	0	2,157.00
R202	On 07/08/2025	Bond Future	0.00	272.88703	272.88703	0.00000	272.29312	272.29312		0.00	0.00	0.00	0	0.00
R202	On 06/11/2025	Bond Future	0.00	278.20778	278.20778	0.00000	277.60172	277.60172		0.00	0.00	0.00	0	0.00
R202	On 05/02/2026	Bond Future	0.00	278.21605	278.21605	0.00000	277.59706	277.59706		0.00	0.00	0.00	0	0.00
R202	On 07/05/2026	Bond Future	0.00	283.41569	283.41569	0.00000	282.78406	282.78406		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 08/05/2025	Bond Future	0.00	9.08489	98.14314	0.00000	9.14849	97.90971		4.44	0.00	24,535,785.00	250	65,359.00
R2030	On 08/05/2025	Bond Future	8.68 Call	224.39000	0.22439	0.00000	190.88000	0.19088	224.390	4.71	0.21	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	8.72 Call	260.78000	0.26078	0.00000	222.65000	0.22265	260.780	4.74	0.24	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	8.95 Call	550.51000	0.55051	0.00000	480.02000	0.48002	550.510	4.90	0.40	0.00	0	1,320.00
R2030	On 08/05/2025	Bond Future	9.18 Call	983.20000	0.98320	0.00000	874.69000	0.87469	983.200	5.07	0.57	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	9.22 Call	1,072.24000	1.07224	0.00000	957.04000	0.95704	1,072.240	5.10	0.60	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.45 Call	1,654.57000	1.65457	0.00000	1,503.28000	1.50328	1,654.570	5.27	0.74	0.00	0	680.00
R2030	On 08/05/2025	Bond Future	9.54 Put	254.37000	0.25437	0.00000	324.12000	0.32412	254.370	5.34	(0.21)	0.00	0	300.00
R2030	On 08/05/2025	Bond Future	9.99 Put	67.63000	0.06763	0.00000	93.95000	0.09395	67.630	5.68	(0.07)	0.00	0	800.00
R2030	On 08/05/2025	Bond Future	10.31 Call	4,399.15000	4.39915	0.00000	4,176.94000	4.17694	4,399.150	5.87	0.97	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	5,687.49000	5.68749	0.00000	5,456.84000	5.45684	5,687.490	5.87	0.99	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	0.00000	0.00000	0.00000	0.01000	0.00001		5.87	0.00	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	0.00000	0.00000	0.00000	0.00000	0.00000		5.87	0.00	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	9.17158	96.03884	0.00000	9.23960	95.80077		4.38	0.00	0.00	0	47,294.00
R2030	On 07/08/2025	Bond Future	8.72 Call	489.67000	0.48967	0.00000	433.49000	0.43349	489.670	4.49	0.29	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.22 Call	1,258.95000	1.25895	0.00000	1,148.47000	1.14847	1,258.950	4.78	0.53	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	9.81 Put	445.18000	0.44518	0.00000	514.32000	0.51432	445.180	5.15	(0.24)	0.00	0	300.00
R2030	On 07/08/2025	Bond Future	10.48 Call	4,599.20000	4.59920	0.00000	4,389.90000	4.38990	4,599.200	5.59	0.91	0.00	0	1,054.00
R2030	On 07/08/2025	Bond Future	12.12 Put	1.43000	0.00143	0.00000	2.03000	0.00203	1.430	5.60	0.00	0.00	0	1,054.00
R2030	On 06/11/2025	Bond Future	0.00	9.26253	97.88804	0.00000	9.33540	97.64512		4.16	0.00	0.00	0	0.00
R2030	On 06/11/2025	Bond Future	8.72 Call	643.25000	0.64325	0.00000	579.78000	0.57978	643.250	4.27	0.30	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	9.22 Call	1,378.64000	1.37864	0.00000	1,271.34000	1.27134	1,378.640	4.56	0.49	0.00	0	300.00
R2030	On 06/11/2025	Bond Future	10.08 Put	596.72000	0.59672	0.00000	666.52000	0.66652	596.720	5.08	(0.24)	0.00	0	300.00
R2030	On 05/02/2026	Bond Future	0.00	9.37745	95.73412	0.00000	9.45591	95.48629		4.10	0.00	0.00	0	0.00
R2030	On 07/05/2026	Bond Future	0.00	9.53350	97.49807	0.00000	9.61834	97.24531		3.86	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
										Option					
R2040	On 08/05/2025	Bond Future	13.43 Call	11,634.7400	11.63474	0.00000	11,091.74000	11.09174	11,634.740	12.79	1.00	0.00	0	7,500.00	
R2040	On 08/05/2025	Bond Future	13.50 Call	11,977.6200	11.97762	0.00000	11,434.00000	11.43400	11,977.620	12.79	1.00	0.00	0	7,500.00	
R2040	On 07/08/2025	Bond Future	0.00	11.44801	83.17413	0.00000	11.53996	82.61783		10.18	0.00	0.00	0	33,389.00	
R2040	On 06/11/2025	Bond Future	0.00	11.56784	84.77527	0.00000	11.66331	84.20803		10.12	0.00	24,754,378.84	292	292.00	
R2040	On 05/02/2026	Bond Future	0.00	11.70097	81.87132	0.00000	11.80027	81.29308		10.55	0.00	0.00	0	0.00	
R2040	On 07/05/2026	Bond Future	0.00	11.85110	83.37799	0.00000	11.95445	82.78875		10.42	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 08/05/2025	Bond Future	0.00	11.47519	81.62841	0.00000	11.56356	81.07087		10.56	0.00	1,877,453.43	23	72,918.00	
R2044	On 08/05/2025	Bond Future	10.85 Call	198.30000	0.19830	0.00000	153.65000	0.15365	198.300	10.31	0.12	0.00	0	9,000.00	
R2044	On 08/05/2025	Bond Future	10.92 Call	267.83000	0.26783	0.00000	209.75000	0.20975	267.830	10.43	0.15	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	11.35 Call	1,102.66000	1.10266	0.00000	917.83000	0.91783	1,102.660	11.16	0.42	0.00	0	9,000.00	
R2044	On 08/05/2025	Bond Future	11.65 Put	1,032.62000	1.03262	0.00000	1,296.45000	1.29645	1,032.620	11.68	(0.38)	0.00	0	2,490.00	
R2044	On 08/05/2025	Bond Future	11.76 Put	809.63000	0.80963	0.00000	1,035.81000	1.03581	809.630	11.87	(0.31)	0.00	0	9,000.00	
R2044	On 08/05/2025	Bond Future	12.40 Put	167.63000	0.16763	0.00000	240.57000	0.24057	167.630	12.94	(0.08)	0.00	0	2,490.00	
R2044	On 07/08/2025	Bond Future	0.00	11.59094	78.82742	0.00000	11.68265	78.25898		11.09	0.00	0.00	0	16.00	
R2044	On 07/08/2025	Bond Future	10.63 Call	343.05000	0.34305	0.00000	284.30000	0.28430	343.050	10.54	0.13	0.00	0	9,000.00	
R2044	On 07/08/2025	Bond Future	11.30 Call	1,549.82000	1.54982	0.00000	1,359.30000	1.35930	1,549.820	11.57	0.39	0.00	0	9,000.00	
R2044	On 07/08/2025	Bond Future	11.85 Put	1,774.53000	1.77453	0.00000	2,027.12000	2.02712	1,774.530	12.47	(0.38)	0.00	0	9,000.00	
R2044	On 06/11/2025	Bond Future	0.00	11.70587	80.34480	0.00000	11.80097	79.76518		11.04	0.00	0.00	0	0.00	
R2044	On 05/02/2026	Bond Future	0.00	11.83286	77.48220	0.00000	11.93164	76.89138		11.54	0.00	0.00	0	0.00	
R2044	On 07/05/2026	Bond Future	0.00	11.97500	78.90788	0.00000	12.07768	78.30581		11.41	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 08/05/2025	Bond Future	0.00	11.40634	80.29896	0.00000	11.48422	79.78841		11.09	0.00	0.00	0	267,991.00	
R2048	On 07/08/2025	Bond Future	0.00	11.50944	81.85843	0.00000	11.59015	81.33787		11.07	0.00	0.00	0	0.00	
R2048	On 06/11/2025	Bond Future	0.00	11.62137	78.99270	0.00000	11.70506	78.46197		11.61	0.00	0.00	0	0.00	
R2048	On 05/02/2026	Bond Future	0.00	11.74480	80.48851	0.00000	11.83175	79.94741		11.51	0.00	0.00	0	0.00	
R2048	On 07/05/2026	Bond Future	0.00	11.87296	77.53032	0.00000	11.96325	76.97889		12.01	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 08/05/2025	Bond Future	0.00	11.37803	103.40839	0.00000	11.45607	102.74539		11.35	0.00	0.00	0	22,700.00	
R2053	On 07/08/2025	Bond Future	0.00	11.48154	105.41656	0.00000	11.56248	104.74049		11.32	0.00	0.00	0	0.00	
R2053	On 06/11/2025	Bond Future	0.00	11.59221	101.58236	0.00000	11.67624	100.89300		11.90	0.00	0.00	0	0.00	
R2053	On 05/02/2026	Bond Future	0.00	11.71212	103.50497	0.00000	11.79944	102.80218		11.79	0.00	0.00	0	0.00	
R2053	On 07/05/2026	Bond Future	0.00	11.84275	99.54932	0.00000	11.93358	98.83318		12.33	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 08/05/2025	Bond Future	0.00	10.78150	72.09425	0.00000	10.85953	71.70184		9.60	0.00	0.00	0	28,385.00	
R209	On 07/08/2025	Bond Future	0.00	10.88325	73.49433	0.00000	10.96424	73.09415		9.55	0.00	0.00	0	0.00	
R209	On 06/11/2025	Bond Future	0.00	10.99385	71.75701	0.00000	11.07799	71.34893		9.90	0.00	0.00	0	0.00	
R209	On 05/02/2026	Bond Future	0.00	11.11616	73.11579	0.00000	11.20365	72.69975		9.79	0.00	0.00	0	0.00	
R209	On 07/05/2026	Bond Future	0.00	11.25201	71.31224	0.00000	11.34307	70.88823		10.07	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 08/05/2025	Bond Future	0.00	246.92053	246.92053	0.00000	246.97427	246.97427		0.00	0.00	0.00	0	3,395.00	
R210	On 07/08/2025	Bond Future	0.00	251.77587	251.77587	0.00000	251.83023	251.83023		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	ContractsTraded	Open Interest
R210	On 06/11/2025	Bond Future	0.00	253.27457	253.27457	0.00000	253.32921	253.32921	0.00	0.00	0.00	0	0.00
R210	On 05/02/2026	Bond Future	0.00	258.13264	258.13264	0.00000	258.18755	258.18755	0.00	0.00	0.00	0	0.00
R210	On 07/05/2026	Bond Future	0.00	259.47946	259.47946	0.00000	259.53401	259.53401	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 08/05/2025	Bond Future	0.00	9.49975	90.43625	0.00000	9.56804	90.15811	5.61	0.00	5,426,175.00	60	101,524.00
R213	On 07/08/2025	Bond Future	0.00	9.58669	92.19258	0.00000	9.65885	91.90894	5.38	0.00	0.00	0	17.00
R213	On 06/11/2025	Bond Future	0.00	9.69201	90.41463	0.00000	9.76846	90.12529	5.33	0.00	0.00	0	0.00
R213	On 05/02/2026	Bond Future	0.00	9.81914	92.12756	0.00000	9.90042	91.83243	5.05	0.00	0.00	0	0.00
R213	On 07/05/2026	Bond Future	0.00	9.96310	90.27406	0.00000	10.04961	89.97316	5.00	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 08/05/2025	Bond Future	0.00	11.23959	66.61062	0.00000	11.31737	66.19618	10.69	0.00	0.00	0	16,369.00
R214	On 07/08/2025	Bond Future	0.00	11.33984	67.90426	0.00000	11.42032	67.48168	10.66	0.00	0.00	0	0.00
R214	On 06/11/2025	Bond Future	0.00	11.44930	65.91219	0.00000	11.53263	65.48129	11.12	0.00	0.00	0	0.00
R214	On 05/02/2026	Bond Future	0.00	11.57026	67.16049	0.00000	11.65665	66.72127	11.02	0.00	0.00	0	0.00
R214	On 07/05/2026	Bond Future	0.00	11.69639	65.09927	0.00000	11.78593	64.65167	11.44	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 :										100,066,952.21		825	1,467,349.00
Grand Total:										100,066,952.21		825	1,467,349.00