

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/04/2024

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 02/05/2024		Index Future	0.00	938.78500	938.78500	0.00000	934.86700	934.86700	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	959.36000	959.36000	0.00000	955.35600	955.35600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	981.89400	981.89400	0.00000	977.79300	977.79300	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,003.26000	1,003.26000	0.00000	999.06800	999.06800	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,024.62500	1,024.62500	0.00000	1,020.33900	1,020.33900	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,083.38400	1,083.38400	0.00000	1,077.18400	1,077.18400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,107.12800	1,107.12800	0.00000	1,100.79200	1,100.79200	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,133.13300	1,133.13300	0.00000	1,126.64400	1,126.64400	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,157.79100	1,157.79100	0.00000	1,151.15700	1,151.15700	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,182.44600	1,182.44600	0.00000	1,175.66700	1,175.66700	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	943.06900	943.06900	0.00000	938.19800	938.19800	0.00	0.00	0.00	0	91.00
ALBI	On 01/08/2024		Index Future	0.00	963.73900	963.73900	0.00000	958.76000	958.76000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	986.37500	986.37500	0.00000	981.27700	981.27700	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,007.83900	1,007.83900	0.00000	1,002.62800	1,002.62800	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,029.30100	1,029.30100	0.00000	1,023.97500	1,023.97500	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 02/05/2024		Bond Future	0.00	12.87737	72.28945	0.00000	12.98044	71.85224	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.03559	73.89159	0.00000	13.14329	73.44464	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.22487	71.84239	0.00000	13.33799	71.38456	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.41835	73.42003	0.00000	13.53693	72.95194	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	13.62632	71.19158	0.00000	13.75067	70.71315	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 02/05/2024		Bond Future	0.00	13.18335	68.32924	0.00000	13.27611	67.86785	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.32243	69.84357	0.00000	13.41892	69.37194	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.48496	67.23276	0.00000	13.58587	66.74970	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.64314	68.70812	0.00000	13.74833	68.21421	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.81859	65.91322	0.00000	13.92846	65.40843	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 02/05/2024		GOVI	0.00	929.06600	929.06600	0.00000	924.26600	924.26600	0.00	0.00	0.00	0	730.00
GOVI	On 01/08/2024		GOVI	0.00	949.42800	949.42800	0.00000	944.52300	944.52300	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	971.72900	971.72900	0.00000	966.70500	966.70500	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	992.87400	992.87400	0.00000	987.73800	987.73800	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,014.01700	1,014.01700	0.00000	1,008.76900	1,008.76900	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 02/05/2024		Bond Future	0.00	178.94582	178.94582	0.00000	178.88306	178.88306	0.00	0.00	0.00	0	9,075.00
I2025	On 01/08/2024		Bond Future	0.00	181.07883	181.07883	0.00000	181.01461	181.01461	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.37734	185.37734	0.00000	185.31103	185.31103	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	0.00000	0.00	0.00	0.00	0	0.00
I2029	On 02/05/2024		Bond Future	0.00	129.13370	129.13370	0.00000	129.13443	129.13443	0.00	0.00	0.00	0	7,295.00
I2029	On 01/08/2024		Bond Future	0.00	131.99572	131.99572	0.00000	131.99634	131.99634	0.00	0.00	0.00	0	728.00

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 07/11/2024	Bond Future	0.00	133.73059	133.73059	0.00000	133.73090	133.73090		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	136.66992	136.66992	0.00000	136.66983	136.66983		0.00	0.00	0.00	0	0.00
I2029	On 08/05/2025	Bond Future	0.00	138.17783	138.17783	0.00000	138.17728	138.17728		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 02/05/2024	Bond Future	0.00	121.28468	121.28468	0.00000	121.28371	121.28371		0.00	0.00	0.00	0	2,064.00
I2033	On 01/08/2024	Bond Future	0.00	123.97266	123.97266	0.00000	123.97169	123.97169		0.00	0.00	0.00	0	5,754.00
I2033	On 07/11/2024	Bond Future	0.00	125.42038	125.42038	0.00000	125.41892	125.41892		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.17710	128.17710	0.00000	128.17527	128.17527		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.40190	129.40190	0.00000	129.39962	129.39962		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 02/05/2024	Bond Future	0.00	131.71450	131.71450	0.00000	131.71270	131.71270		0.00	0.00	0.00	0	5,122.00
I2038	On 01/08/2024	Bond Future	0.00	132.57169	132.57169	0.00000	132.56974	132.56974		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	135.71840	135.71840	0.00000	135.71604	135.71604		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.58661	136.58661	0.00000	136.58389	136.58389		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	139.52105	139.52105	0.00000	139.51778	139.51778		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 02/05/2024	Bond Future	0.00	113.51320	113.51320	0.00000	113.25244	113.25244		0.00	0.00	0.00	0	16,295.00
I2046	On 01/08/2024	Bond Future	0.00	116.02901	116.02901	0.00000	115.76241	115.76241		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.58554	116.58554	0.00000	116.31224	116.31224		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	119.14754	119.14754	0.00000	118.86789	118.86789		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	119.46054	119.46054	0.00000	119.17453	119.17453		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 02/05/2024	Bond Future	0.00	114.69004	114.69004	0.00000	114.68852	114.68852		0.00	0.00	0.00	0	14,725.00
I2050	On 01/08/2024	Bond Future	0.00	114.93523	114.93523	0.00000	114.93368	114.93368		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.66332	117.66332	0.00000	117.66132	117.66132		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.89230	117.89230	0.00000	117.89000	117.89000		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	120.42486	120.42486	0.00000	120.42215	120.42215		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 02/05/2024	Index Future	0.00	346.76600	346.76600	0.00000	346.77700	346.77700		0.00	0.00	0.00	0	593.00
IGOV	On 01/08/2024	Index Future	0.00	354.45100	354.45100	0.00000	354.46200	354.46200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	362.86600	362.86600	0.00000	362.87700	362.87700		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	370.84400	370.84400	0.00000	370.85300	370.85300		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	378.82100	378.82100	0.00000	378.82900	378.82900		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





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
R2040	On 08/05/2025	Bond Future	0.00	13.28547	75.10108	0.00000	13.39481	74.55711		10.32	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 02/05/2024	Bond Future	0.00	12.76434	73.58479	0.00000	12.86700	73.03268		12.60	0.00	1,766,034.96	24	81,770.00
R2044	On 02/05/2024	Bond Future	12.50 Put	1,889.68000	1.88968	0.00000	2,316.73000	2.31673	1,889.680	12.15	(0.71)	0.00	0	4,200.00
R2044	On 02/05/2024	Bond Future	12.75 Put	1,064.29000	1.06429	0.00000	1,384.32000	1.38432	1,064.290	12.60	(0.51)	0.00	0	10,030.00
R2044	On 02/05/2024	Bond Future	13.00 Put	542.26000	0.54226	0.00000	752.60000	0.75260	542.260	13.07	(0.31)	0.00	0	10,030.00
R2044	On 01/08/2024	Bond Future	0.00	12.89394	70.81626	0.00000	13.00077	70.25199		12.85	0.00	0.00	0	43,502.00
R2044	On 07/11/2024	Bond Future	0.00	13.03332	72.47807	0.00000	13.14472	71.90033		12.53	0.00	0.00	0	200.00
R2044	On 06/02/2025	Bond Future	0.00	13.17308	69.66693	0.00000	13.28911	69.07642		12.94	0.00	0.00	0	0.00
R2044	On 08/05/2025	Bond Future	0.00	13.32952	71.14351	0.00000	13.45046	70.54015		12.38	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 02/05/2024	Bond Future	0.00	12.66998	72.32089	0.00000	12.76232	71.81328		13.01	0.00	0.00	0	245,808.00
R2048	On 01/08/2024	Bond Future	0.00	12.78544	73.90595	0.00000	12.88139	73.38719		12.50	0.00	0.00	0	13,090.00
R2048	On 07/11/2024	Bond Future	0.00	12.92245	71.18911	0.00000	13.02258	70.65794		12.94	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.06034	72.73640	0.00000	13.16469	72.19349		12.67	0.00	0.00	0	0.00
R2048	On 08/05/2025	Bond Future	0.00	13.20285	69.82779	0.00000	13.31154	69.27305		13.09	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 02/05/2024	Bond Future	0.00	12.65119	93.26936	0.00000	12.74361	92.61571		13.05	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.77089	95.31349	0.00000	12.86703	94.64556		12.53	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.90911	91.67895	0.00000	13.00960	90.99501		12.97	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.04476	93.67101	0.00000	13.14954	92.97188		12.62	0.00	0.00	0	0.00
R2053	On 08/05/2025	Bond Future	0.00	13.19258	89.78749	0.00000	13.30196	89.07312		12.94	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 02/05/2024	Bond Future	0.00	12.16411	63.92624	0.00000	12.26650	63.46508		11.83	0.00	0.00	0	13,217.00
R209	On 01/08/2024	Bond Future	0.00	12.27646	65.32729	0.00000	12.38271	64.85604		11.37	0.00	0.00	0	1,690.00
R209	On 07/11/2024	Bond Future	0.00	12.40730	63.70404	0.00000	12.51803	63.22148		11.63	0.00	0.00	0	5,237.00
R209	On 06/02/2025	Bond Future	0.00	12.53688	65.08871	0.00000	12.65200	64.59547		10.82	0.00	0.00	0	0.00
R209	On 08/05/2025	Bond Future	0.00	12.67968	63.31441	0.00000	12.79947	62.81043		10.52	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 02/05/2024	Bond Future	0.00	233.44789	233.44789	0.00000	233.40584	233.40584		0.00	0.00	0.00	0	198.00
R210	On 01/08/2024	Bond Future	0.00	238.62182	238.62182	0.00000	238.57860	238.57860		0.00	0.00	0.00	0	300.00
R210	On 07/11/2024	Bond Future	0.00	240.95488	240.95488	0.00000	240.90997	240.90997		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	246.25050	246.25050	0.00000	246.20395	246.20395		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025	Bond Future	0.00	248.13667	248.13667	0.00000	248.08829	248.08829		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 02/05/2024	Bond Future	0.00	10.96421	82.59885	0.00000	11.05664	82.21734		7.41	0.00	0.00	0	25,660.00
R213	On 01/08/2024	Bond Future	0.00	11.05996	84.40917	0.00000	11.15705	84.01924		7.68	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.18374	82.82962	0.00000	11.28637	82.43029		7.88	0.00	0.00	0	10,002.00
R213	On 06/02/2025	Bond Future	0.00	11.31453	84.63054	0.00000	11.42287	84.22230		7.34	0.00	0.00	0	0.00
R213	On 08/05/2025	Bond Future	0.00	11.45823	82.86675	0.00000	11.57266	82.44951		7.04	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 02/05/2024	Bond Future	0.00	12.49290	59.47189	0.00000	12.58509	59.04901		13.07	0.00	4,281,976.08	72	22,240.00
R214	On 02/05/2024	Bond Future	12.12 Call	248.17000	0.24817	0.00000	179.61000	0.17961	248.170	12.83	0.21	0.00	0	8,000.00

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	
R214	On 02/05/2024	Bond Future	12.14	Call	269.97000	0.26997	0.00000	196.49000	0.19649	269.970	12.86	0.22	0.00	0	5,110.00
R214	On 02/05/2024	Bond Future	12.87	Put	313.12000	0.31312	0.00000	434.59000	0.43459	313.120	14.28	(0.23)	0.00	0	13,110.00
R214	On 02/05/2024	Bond Future	13.52	Put	34.24000	0.03424	0.00000	55.89000	0.05589	34.240	15.52	(0.03)	0.00	0	13,110.00
R214	On 01/08/2024	Bond Future	0.00		12.60114	60.77529	0.00000	12.69667	60.34312		12.57	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00		12.73003	58.89506	0.00000	12.82940	58.45258		12.96	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00		12.85958	60.17529	0.00000	12.96281	59.72299		11.97	0.00	0.00	0	0.00
R214	On 08/05/2025	Bond Future	0.00		12.99372	58.14544	0.00000	13.10090	57.68326		11.54	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 :											1,466,146,770.98	18,182	1,570,905.00		
Grand Total:											1,466,146,770.98	18,182	1,570,905.00		