

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 22/11/2023

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	
Derivatives														
AL37	On 01/02/2024		Index Future	0.00	936.67100	936.67100	0.00000	941.99600	941.99600	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	957.36200	957.36200	0.00000	962.80500	962.80500	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	978.42100	978.42100	0.00000	983.98200	983.98200	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,001.96900	1,001.96900	0.00000	1,007.66200	1,007.66200	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,023.14200	1,023.14200	0.00000	1,028.95000	1,028.95000	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,075.31400	1,075.31400	0.00000	1,084.62400	1,084.62400	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,099.06800	1,099.06800	0.00000	1,108.58300	1,108.58300	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,123.24500	1,123.24500	0.00000	1,132.96600	1,132.96600	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,150.27800	1,150.27800	0.00000	1,160.23100	1,160.23100	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,174.58400	1,174.58400	0.00000	1,184.74300	1,184.74300	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	938.32800	938.32800	0.00000	946.19400	946.19400	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	959.05700	959.05700	0.00000	967.09600	967.09600	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	980.15300	980.15300	0.00000	988.36700	988.36700	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,003.74200	1,003.74200	0.00000	1,012.15200	1,012.15200	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,024.95200	1,024.95200	0.00000	1,033.53500	1,033.53500	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 01/02/2024		Bond Future	0.00	12.50007	75.43066	0.00000	12.35473	76.07866	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.63860	73.31630	0.00000	12.48700	73.97860	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.78533	74.94489	0.00000	12.62717	75.62135	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.95265	72.96054	0.00000	12.78687	73.65304	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.14619	74.51021	0.00000	12.97282	75.21636	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 01/02/2024		Bond Future	0.00	12.97524	71.38446	0.00000	12.83516	72.11034	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.10638	68.71604	0.00000	12.96072	69.45800	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.24181	70.24182	0.00000	13.09051	70.99971	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.39292	67.67841	0.00000	13.23504	68.45428	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.55793	69.11269	0.00000	13.39367	69.90408	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 01/02/2024		GOVI	0.00	924.78600	924.78600	0.00000	932.53700	932.53700	0.00	0.00	0.00	0	714.00
GOVI	On 02/05/2024		GOVI	0.00	945.21500	945.21500	0.00000	953.13700	953.13700	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	966.00700	966.00700	0.00000	974.10100	974.10100	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	989.25600	989.25600	0.00000	997.54300	997.54300	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,010.16000	1,010.16000	0.00000	1,018.61700	1,018.61700	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 01/02/2024		Bond Future	0.00	175.17697	175.17697	0.00000	175.18156	175.18156	0.00	0.00	87,588,485.00	500	12,060.00
I2025	On 02/05/2024		Bond Future	0.00	179.08885	179.08885	0.00000	179.09327	179.09327	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.21909	181.21909	0.00000	181.23093	181.23093	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.62231	185.62231	0.00000	185.63345	185.63345	0.00	0.00	0.00	0	75.00
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 01/02/2024		Bond Future	0.00	127.69842	127.69842	0.00000	127.83603	127.83603	0.00	0.00	1,660,079.46	13	7,360.00

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 02/05/2024	Bond Future	0.00	129.17514	129.17514	0.00000	129.32244	129.32244		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.04593	132.04593	0.00000	132.19555	132.19555		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.84319	133.84319	0.00000	134.00262	134.00262		0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	136.69662	136.69662	0.00000	136.85758	136.85758		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 01/02/2024	Bond Future	0.00	122.70321	122.70321	0.00000	123.06296	123.06296		0.00	0.00	0.00	0	8,207.00
I2033	On 02/05/2024	Bond Future	0.00	123.97193	123.97193	0.00000	124.34714	124.34714		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	126.72717	126.72717	0.00000	127.10975	127.10975		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	128.29702	128.29702	0.00000	128.69536	128.69536		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	131.03230	131.03230	0.00000	131.43736	131.43736		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 01/02/2024	Bond Future	0.00	132.00693	132.00693	0.00000	132.56114	132.56114		0.00	0.00	0.00	0	3,583.00
I2038	On 02/05/2024	Bond Future	0.00	134.95469	134.95469	0.00000	135.52110	135.52110		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	135.87274	135.87274	0.00000	136.46037	136.46037		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	139.17362	139.17362	0.00000	139.77490	139.77490		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	140.00821	140.00821	0.00000	140.63136	140.63136		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 01/02/2024	Bond Future	0.00	116.04677	116.04677	0.00000	117.13467	117.13467		0.00	0.00	45,374,287.07	391	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	116.47761	116.47761	0.00000	117.60049	117.60049		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	119.06607	119.06607	0.00000	120.21283	120.21283		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	119.74106	119.74106	0.00000	120.92590	120.92590		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	122.29196	122.29196	0.00000	123.50029	123.50029		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 01/02/2024	Bond Future	0.00	115.93541	115.93541	0.00000	116.95390	116.95390		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	118.52432	118.52432	0.00000	119.56530	119.56530		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	118.83998	118.83998	0.00000	119.91405	119.91405		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	121.72733	121.72733	0.00000	122.82653	122.82653		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	121.94501	121.94501	0.00000	123.07833	123.07833		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 01/02/2024	Index Future	0.00	346.80000	346.80000	0.00000	348.40300	348.40300		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	354.54400	354.54400	0.00000	356.18300	356.18300		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	362.42500	362.42500	0.00000	364.09900	364.09900		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	371.23300	371.23300	0.00000	372.94800	372.94800		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	379.15600	379.15600	0.00000	380.90500	380.90500		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

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	
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
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
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.35800	91.64200	0.00000	8.35800	8.35800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.33800	91.66200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.31800	91.68200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.26800	91.73200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.23800	91.76200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.26000	91.74000	0.00000	8.17800	91.82200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.23000	91.77000	0.00000	8.15800	91.84200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.11000	91.89000	0.00000	8.04700	91.95300		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.94000	92.06000	0.00000	7.86700	92.13300		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.67000	92.33000	0.00000	7.56700	92.43300		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.53000	92.47000	0.00000	7.46800	92.53200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.33000	92.67000	0.00000	7.37800	92.62200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.39000	92.61000	0.00000	7.35800	92.64200		0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.88313	105.34694	0.00000	8.70511	105.80241		3.67	0.00	43,613,633.16	414	80,781.00
R186	On 02/05/2024		Bond Future	0.00	8.87217	107.67404	0.00000	8.67484	108.13942		3.48	0.00	0.00	0	10,568.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,408.82000	2.40882	0.00000	2,776.08000	2.77608	2,408.820	4.05	0.76	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	201.37000	0.20137	0.00000	151.00000	0.15100	201.370	4.41	(0.13)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.86421	104.73284	0.00000	8.64380	105.20766		3.39	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.83424	107.25127	0.00000	8.58271	107.73694		3.05	0.00	949,173,739.50	8,850	40,888.00
R186	On 06/02/2025		Bond Future	0.00	8.88114	104.19332	0.00000	8.59307	104.68768		2.77	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
R197	On 07/12/2023		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 01/02/2024		Bond Future	0.00	261.20388	261.20388	0.00000	261.65278	261.65278		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	267.03691	267.03691	0.00000	267.49543	267.49543		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	267.84743	267.84743	0.00000	268.33721	268.33721		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	274.35531	274.35531	0.00000	274.85535	274.85535		0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	274.94646	274.94646	0.00000	275.48034	275.48034		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 01/02/2024		Bond Future	0.00	10.09905	90.87118	0.00000	9.92895	91.58063		8.42	0.00	0.00	0	66,244.00
R2030	On 01/02/2024		Bond Future	9.57 Call	477.71000	0.47771	0.00000	691.12000	0.69112	477.710	8.03	0.25	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	944.32000	0.94432	0.00000	1,270.09000	1.27009	944.320	8.31	0.40	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	1,017.52000	1.01752	0.00000	1,357.52000	1.35752	1,017.520	8.35	0.42	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,153.11000	1.15311	0.00000	1,517.73000	1.51773	1,153.110	8.42	0.46	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,300.08000	1.30008	0.00000	1,688.84000	1.68884	1,300.080	8.50	0.49	0.00	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,502.85000	1.50285	0.00000	1,921.63000	1.92163	1,502.850	8.60	0.54	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,086.64000	2.08664	0.00000	2,575.14000	2.57514	2,086.640	8.86	0.64	0.00	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	332.34000	0.33234	0.00000	238.54000	0.23854	332.340	9.58	(0.16)	0.00	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	195.26000	0.19526	0.00000	137.67000	0.13767	195.260	9.95	(0.10)	0.00	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	89.89000	0.08989	0.00000	62.15000	0.06215	89.890	10.47	(0.05)	0.00	0	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	75.21000	0.07521	0.00000	51.82000	0.05182	75.210	10.58	(0.04)	0.00	0	500.00

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
R2048	On 01/08/2024	Bond Future	0.00	12.40974	76.00471	0.00000	12.26421	76.84766		15.80	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.52368	73.37826	0.00000	12.37234	74.24114		15.94	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	12.65477	74.92104	0.00000	12.49756	75.80102		14.96	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 01/02/2024	Bond Future	0.00	12.22973	99.27198	0.00000	12.09921	100.27003		15.91	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.33127	95.60021	0.00000	12.19582	96.62009		16.51	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.43757	97.70133	0.00000	12.29702	98.74301		16.06	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.55382	94.17638	0.00000	12.40745	95.24260		16.21	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	12.68453	96.15432	0.00000	12.53239	97.24167		15.21	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 01/02/2024	Bond Future	0.00	11.76436	67.00182	0.00000	11.61834	67.69796		14.07	0.00	0.00	0	12,777.00
R209	On 02/05/2024	Bond Future	0.00	11.85893	65.32882	0.00000	11.70760	66.04025		14.41	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	11.95896	66.76494	0.00000	11.80217	67.49149		14.03	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.06854	65.21247	0.00000	11.90549	65.95613		14.18	0.00	0.00	0	5,128.00
R209	On 06/02/2025	Bond Future	0.00	12.19530	66.58397	0.00000	12.02615	67.34240		13.13	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 01/02/2024	Bond Future	0.00	231.81922	231.81922	0.00000	232.02544	232.02544		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	233.72081	233.72081	0.00000	233.94764	233.94764		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.91477	238.91477	0.00000	239.14491	239.14491		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	241.35811	241.35811	0.00000	241.60877	241.60877		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025	Bond Future	0.00	246.50198	246.50198	0.00000	246.75464	246.75464		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 01/02/2024	Bond Future	0.00	10.65318	85.25150	0.00000	10.49507	85.93644		9.57	0.00	0.00	0	29,384.00
R213	On 02/05/2024	Bond Future	0.00	10.72991	83.57605	0.00000	10.56422	84.27597		9.98	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	10.81249	85.41368	0.00000	10.63870	86.12837		9.45	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	10.91049	83.90482	0.00000	10.72711	84.63629		8.79	0.00	0.00	0	15,875.00
R213	On 06/02/2025	Bond Future	0.00	11.04128	85.67157	0.00000	10.84816	86.41727		8.41	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 01/02/2024	Bond Future	0.00	12.10420	62.77984	0.00000	11.96360	63.46681		15.51	0.00	0.00	0	12,860.00
R214	On 02/05/2024	Bond Future	0.00	12.19701	60.86216	0.00000	12.05162	61.56423		16.02	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,382.62000	2.38262	0.00000	2,755.47000	2.75547	2,382.620	15.81	0.50	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,432.27000	2.43227	0.00000	2,809.32000	2.80932	2,432.270	15.84	0.50	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,427.97000	1.42797	0.00000	1,234.10000	1.23410	1,427.970	17.11	(0.30)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	801.49000	0.80149	0.00000	684.83000	0.68483	801.490	18.26	(0.19)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.29384	62.20022	0.00000	12.14348	62.91726		15.61	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.40344	60.38727	0.00000	12.24742	61.12126		15.66	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.52993	61.65751	0.00000	12.36826	62.40611		14.72	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 :												1,216,634,738.34	28,974	1,549,514.00
Grand Total:												1,216,634,738.34	28,974	1,549,514.00