

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/06/2024

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	977.64500	977.64500	0.00000	990.95300	990.95300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,000.62800	1,000.62800	0.00000	1,014.24700	1,014.24700	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,022.49100	1,022.49100	0.00000	1,036.40500	1,036.40500	0.00	0.00	0.00	0	0.00
AL37	On 08/05/2025		Index Future	0.00	1,044.75400	1,044.75400	0.00000	1,058.96900	1,058.96900	0.00	0.00	0.00	0	0.00
AL37	On 07/08/2025		Index Future	0.00	1,067.01100	1,067.01100	0.00000	1,081.52500	1,081.52500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,144.93900	1,144.93900	0.00000	1,168.30900	1,168.30900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,171.85400	1,171.85400	0.00000	1,195.77200	1,195.77200	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,197.45800	1,197.45800	0.00000	1,221.89600	1,221.89600	0.00	0.00	0.00	0	0.00
AL7T	On 08/05/2025		Index Future	0.00	1,223.53100	1,223.53100	0.00000	1,248.49800	1,248.49800	0.00	0.00	0.00	0	0.00
AL7T	On 07/08/2025		Index Future	0.00	1,249.59700	1,249.59700	0.00000	1,275.09100	1,275.09100	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	991.89400	991.89400	0.00000	1,011.63200	1,011.63200	0.00	0.00	0.00	0	121.00
ALBI	On 07/11/2024		Index Future	0.00	1,015.21100	1,015.21100	0.00000	1,035.41200	1,035.41200	0.00	0.00	0.00	0	16.00
ALBI	On 06/02/2025		Index Future	0.00	1,037.39200	1,037.39200	0.00000	1,058.03300	1,058.03300	0.00	0.00	0.00	0	0.00
ALBI	On 08/05/2025		Index Future	0.00	1,059.98000	1,059.98000	0.00000	1,081.06700	1,081.06700	0.00	0.00	0.00	0	0.00
ALBI	On 07/08/2025		Index Future	0.00	1,082.56200	1,082.56200	0.00000	1,104.09400	1,104.09400	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	12.37339	76.72458	0.00000	12.00875	78.34905	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.52954	74.74562	0.00000	12.14742	76.40862	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	12.68825	76.39558	0.00000	12.28856	78.09513	0.00	0.00	0.00	0	0.00
ES33	On 08/05/2025		Bond Future	0.00	12.85211	74.27025	0.00000	12.43403	76.00698	0.00	0.00	0.00	0	0.00
ES33	On 07/08/2025		Bond Future	0.00	13.03395	75.86355	0.00000	12.59614	77.63729	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	12.83909	72.29009	0.00000	12.44971	74.36787	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	12.97978	69.74000	0.00000	12.57393	71.86706	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.11565	71.27893	0.00000	12.69394	73.45283	0.00	0.00	0.00	0	0.00
ES42	On 08/05/2025		Bond Future	0.00	13.26102	68.57649	0.00000	12.82225	70.79798	0.00	0.00	0.00	0	0.00
ES42	On 07/08/2025		Bond Future	0.00	13.41577	70.04520	0.00000	12.95936	72.31422	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	977.13900	977.13900	0.00000	996.45800	996.45800	0.00	0.00	254,056,140.00	26	721.00
GOVI	On 07/11/2024		GOVI	0.00	1,000.11000	1,000.11000	0.00000	1,019.88100	1,019.88100	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,021.96100	1,021.96100	0.00000	1,042.16300	1,042.16300	0.00	0.00	0.00	0	0.00
GOVI	On 08/05/2025		GOVI	0.00	1,044.21300	1,044.21300	0.00000	1,064.85200	1,064.85200	0.00	0.00	0.00	0	0.00
GOVI	On 07/08/2025		GOVI	0.00	1,066.45900	1,066.45900	0.00000	1,087.53300	1,087.53300	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	182.13572	182.13572	0.00000	181.95369	181.95369	0.00	0.00	0.00	0	4,600.00
I2025	On 07/11/2024		Bond Future	0.00	186.46533	186.46533	0.00000	186.27878	186.27878	0.00	0.00	0.00	0	4,870.00
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	132.26656	132.26656	0.00000	132.27052	132.27052	0.00	0.00	0.00	0	9,944.00
I2029	On 07/11/2024		Bond Future	0.00	134.00869	134.00869	0.00000	134.01256	134.01256	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025		Bond Future	0.00	136.96777	136.96777	0.00000	136.97134	136.97134	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	138.54543	138.54543	0.00000	138.54796	138.54796		0.00	0.00	0.00	0	0.00
I2029	On 07/08/2025	Bond Future	0.00	141.52461	141.52461	0.00000	141.52674	141.52674		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	124.26232	124.26232	0.00000	124.64682	124.64682		0.00	0.00	0.00	0	7,742.00
I2033	On 07/11/2024	Bond Future	0.00	125.71588	125.71588	0.00000	126.10929	126.10929		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.49191	128.49191	0.00000	128.89370	128.89370		0.00	0.00	0.00	0	0.00
I2033	On 08/05/2025	Bond Future	0.00	129.78255	129.78255	0.00000	130.19216	130.19216		0.00	0.00	0.00	0	0.00
I2033	On 07/08/2025	Bond Future	0.00	132.57340	132.57340	0.00000	132.99138	132.99138		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	133.62409	133.62409	0.00000	133.62601	133.62601		0.00	0.00	0.00	0	3,162.00
I2038	On 07/11/2024	Bond Future	0.00	136.80047	136.80047	0.00000	136.80225	136.80225		0.00	0.00	0.00	0	425.00
I2038	On 06/02/2025	Bond Future	0.00	137.70141	137.70141	0.00000	137.70206	137.70206		0.00	0.00	0.00	0	0.00
I2038	On 08/05/2025	Bond Future	0.00	140.72898	140.72898	0.00000	140.72939	140.72939		0.00	0.00	0.00	0	0.00
I2038	On 07/08/2025	Bond Future	0.00	141.58942	141.58942	0.00000	141.58736	141.58736		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	116.53448	116.53448	0.00000	117.15071	117.15071		0.00	0.00	0.00	0	12,779.00
I2046	On 07/11/2024	Bond Future	0.00	117.10157	117.10157	0.00000	117.73230	117.73230		0.00	0.00	0.00	0	4,922.00
I2046	On 06/02/2025	Bond Future	0.00	119.68711	119.68711	0.00000	120.33149	120.33149		0.00	0.00	0.00	0	0.00
I2046	On 08/05/2025	Bond Future	0.00	120.06462	120.06462	0.00000	120.72171	120.72171		0.00	0.00	0.00	0	0.00
I2046	On 07/08/2025	Bond Future	0.00	122.64498	122.64498	0.00000	123.31572	123.31572		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	116.36469	116.36469	0.00000	116.36666	116.36666		0.00	0.00	0.00	0	11,361.00
I2050	On 07/11/2024	Bond Future	0.00	119.13104	119.13104	0.00000	119.13292	119.13292		0.00	0.00	0.00	0	4,151.00
I2050	On 06/02/2025	Bond Future	0.00	119.40026	119.40026	0.00000	119.40118	119.40118		0.00	0.00	0.00	0	0.00
I2050	On 08/05/2025	Bond Future	0.00	122.02546	122.02546	0.00000	122.02598	122.02598		0.00	0.00	0.00	0	0.00
I2050	On 07/08/2025	Bond Future	0.00	122.23463	122.23463	0.00000	122.23301	122.23301		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	356.18100	356.18100	0.00000	358.09900	358.09900		0.00	0.00	0.00	0	585.00
IGOV	On 07/11/2024	Index Future	0.00	364.64800	364.64800	0.00000	366.61200	366.61200		0.00	0.00	0.00	0	16.00
IGOV	On 06/02/2025	Index Future	0.00	372.70100	372.70100	0.00000	374.70700	374.70700		0.00	0.00	0.00	0	0.00
IGOV	On 08/05/2025	Index Future	0.00	380.89900	380.89900	0.00000	382.94800	382.94800		0.00	0.00	0.00	0	0.00
IGOV	On 07/08/2025	Index Future	0.00	389.09500	389.09500	0.00000	391.18700	391.18700		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	8.35000	91.65000	0.00000	8.35000	8.35000		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
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 01/08/2024	Bond Future	0.00	8.89486	104.66703	0.00000	8.66494	105.16199		2.17	0.00	215,404,747.74	2,058	89,368.00
R186	On 07/11/2024	Bond Future	0.00	8.89857	107.12753	0.00000	8.63589	107.63401		2.28	0.00	0.00	0	37,087.00
R186	On 06/02/2025	Bond Future	0.00	8.90544	104.15177	0.00000	8.60388	104.66907		2.23	0.00	0.00	0	0.00
R186	On 08/05/2025	Bond Future	0.00	8.92436	106.41707	0.00000	8.57152	106.94537		1.97	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	0.00	8.98670	103.36319	0.00000	8.56415	103.90235		1.75	0.00	0.00	0	0.00
R186	On 07/08/2025	Bond Future	9.22 Call	1,029.71000	1.02971	0.00000	1,357.21000	1.35721	1,029.710	2.01	0.56	0.00	0	1,983.00
R186	On 07/08/2025	Bond Future	10.25 Put	387.00000	0.38700	0.00000	267.73000	0.26773	387.000	2.28	(0.26)	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	262.05974	262.05974	0.00000	262.06418	262.06418		0.00	0.00	0.00	0	481.00
R202	On 07/11/2024	Bond Future	0.00	268.28939	268.28939	0.00000	268.29350	268.29350		0.00	0.00	0.00	0	520.00
R202	On 06/02/2025	Bond Future	0.00	268.99177	268.99177	0.00000	268.99407	268.99407		0.00	0.00	0.00	0	0.00
R202	On 08/05/2025	Bond Future	0.00	274.90643	274.90643	0.00000	274.90825	274.90825		0.00	0.00	0.00	0	0.00
R202	On 07/08/2025	Bond Future	0.00	275.47686	275.47686	0.00000	275.47384	275.47384		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	10.14029	91.29070	0.00000	9.83427	92.49330		6.95	0.00	218,276,063.70	2,391	121,734.00
R2030	On 01/08/2024	Bond Future	10.21 Call	1,030.33000	1.03033	0.00000	1,827.81000	1.82781	1,030.330	7.89	0.55	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	10.71 Call	2,418.73000	2.41873	0.00000	3,480.41000	3.48041	2,418.730	8.53	0.82	0.00	0	600.00
R2030	On 01/08/2024	Bond Future	11.31 Put	43.41000	0.04341	0.00000	14.45000	0.01445	43.410	9.27	(0.04)	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	0.00	10.21769	93.43661	0.00000	9.89216	94.66740		6.62	0.00	0.00	0	39,772.00
R2030	On 07/11/2024	Bond Future	10.21 Call	1,536.77000	1.53677	0.00000	2,240.95000	2.24095	1,536.770	6.89	0.51	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	10.71 Call	2,689.84000	2.68984	0.00000	3,595.40000	3.59540	2,689.840	7.26	0.68	0.00	0	600.00
R2030	On 07/11/2024	Bond Future	11.91 Put	170.56000	0.17056	0.00000	94.80000	0.09480	170.560	8.10	(0.08)	0.00	0	600.00
R2030	On 06/02/2025	Bond Future	0.00	10.29886	91.46716	0.00000	9.95293	92.72465		6.56	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	0.00	10.39975	93.45613	0.00000	10.03125	94.74070		6.29	0.00	0.00	0	0.00
R2030	On 08/05/2025	Bond Future	10.31 Call	2,151.90000	2.15190	0.00000	2,842.71000	2.84271	2,151.900	6.64	0.49	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	10.69 Call	2,910.76000	2.91076	0.00000	3,710.56000	3.71056	2,910.760	6.91	0.58	0.00	0	2,280.00
R2030	On 08/05/2025	Bond Future	11.86 Put	838.77000	0.83877	0.00000	600.13000	0.60013	838.770	7.64	(0.21)	0.00	0	1,640.00
R2030	On 08/05/2025	Bond Future	12.28 Put	564.12000	0.56412	0.00000	392.18000	0.39218	564.120	7.64	(0.16)	0.00	0	2,280.00
R2030	On 07/08/2025	Bond Future	0.00	10.52626	91.43151	0.00000	10.13218	92.74310		6.14	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	
R209	On 07/08/2025		Bond Future	0.00	12.13035	67.65028	0.00000	11.70697	69.55995		12.84	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 01/08/2024		Bond Future	0.00	239.88835	239.88835	0.00000	239.81217	239.81217		0.00	0.00	0.00	0	1,448.00
R210	On 07/11/2024		Bond Future	0.00	242.25125	242.25125	0.00000	242.17279	242.17279		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025		Bond Future	0.00	247.60018	247.60018	0.00000	247.51943	247.51943		0.00	0.00	0.00	0	0.00
R210	On 08/05/2025		Bond Future	0.00	249.62797	249.62797	0.00000	249.54293	249.54293		0.00	0.00	0.00	0	0.00
R210	On 07/08/2025		Bond Future	0.00	254.99468	254.99468	0.00000	254.90682	254.90682		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	10.57627	86.38698	0.00000	10.25091	87.75111		7.99	0.00	0.00	0	27,086.00
R213	On 07/11/2024		Bond Future	0.00	10.67232	84.85639	0.00000	10.32892	86.25247		7.98	0.00	0.00	0	63,579.00
R213	On 06/02/2025		Bond Future	0.00	10.77294	86.70998	0.00000	10.41099	88.13638		7.69	0.00	0.00	0	0.00
R213	On 08/05/2025		Bond Future	0.00	10.87536	85.03370	0.00000	10.49377	86.49093		7.92	0.00	0.00	0	0.00
R213	On 07/08/2025		Bond Future	0.00	10.99790	86.84118	0.00000	10.59462	88.32913		7.60	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	12.10740	63.09130	0.00000	11.71826	65.01864		13.37	0.00	0.00	0	13,836.00
R214	On 07/11/2024		Bond Future	0.00	12.21669	61.26748	0.00000	11.81303	63.23999		13.88	0.00	0.00	0	1,770.00
R214	On 06/02/2025		Bond Future	0.00	12.32569	62.60566	0.00000	11.90756	64.62116		13.74	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	11.75 Call	1,570.17000	1.57017	0.00000	2,421.01000	2.42101	1,570.170	13.74	0.36	0.00	0	554.00
R214	On 06/02/2025		Bond Future	12.25 Call	2,666.38000	2.66638	0.00000	3,797.72000	3.79772	2,666.380	14.49	0.50	0.00	0	554.00
R214	On 06/02/2025		Bond Future	13.63 Put	1,048.27000	1.04827	0.00000	690.71000	0.69071	1,048.270	16.58	(0.21)	0.00	0	554.00
R214	On 08/05/2025		Bond Future	0.00	12.43340	60.65914	0.00000	12.00067	62.71836		14.84	0.00	0.00	0	0.00
R214	On 07/08/2025		Bond Future	0.00	12.55256	61.94767	0.00000	12.10420	64.05053		14.76	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 :											5,247,182,851.84	64,585	1,725,096.00		
Grand Total:											5,247,182,851.84	64,585	1,725,096.00		