

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/12/2023

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 01/02/2024		Index Future	0.00	939.44000	939.44000	0.00000	939.85400	939.85400	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	960.18200	960.18200	0.00000	960.61600	960.61600	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	981.23600	981.23600	0.00000	981.70200	981.70200	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	1,004.15400	1,004.15400	0.00000	1,004.83800	1,004.83800	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,025.22200	1,025.22200	0.00000	1,025.96300	1,025.96300	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,078.25900	1,078.25900	0.00000	1,079.36100	1,079.36100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,102.06600	1,102.06600	0.00000	1,103.20600	1,103.20600	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,126.23100	1,126.23100	0.00000	1,127.42100	1,127.42100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,152.53500	1,152.53500	0.00000	1,153.99200	1,153.99200	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,176.71600	1,176.71600	0.00000	1,178.25200	1,178.25200	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	939.59700	939.59700	0.00000	940.97100	940.97100	0.00	0.00	0.00	0	100.00
ALBI	On 02/05/2024		Index Future	0.00	960.34200	960.34200	0.00000	961.75800	961.75800	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	981.39900	981.39900	0.00000	982.86900	982.86900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	1,004.32100	1,004.32100	0.00000	1,006.03300	1,006.03300	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,025.39200	1,025.39200	0.00000	1,027.18200	1,027.18200	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	12.46644	75.57991	0.00000	12.44784	75.66263	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.60368	73.46814	0.00000	12.58405	73.55368	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	12.75005	75.09506	0.00000	12.72914	75.18425	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	12.92845	73.06108	0.00000	12.90269	73.16831	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.12337	74.60263	0.00000	13.09567	74.71503	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	12.99407	71.28784	0.00000	12.95992	71.46324	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.12611	68.61655	0.00000	13.09041	68.79675	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.26328	70.13539	0.00000	13.22583	70.32122	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.42577	67.51879	0.00000	13.38352	67.72420	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.59413	68.94032	0.00000	13.54954	69.15274	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	926.11600	926.11600	0.00000	927.46200	927.46200	0.00	0.00	0.00	0	711.00
GOVI	On 02/05/2024		GOVI	0.00	946.56400	946.56400	0.00000	947.95100	947.95100	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	967.31900	967.31900	0.00000	968.75900	968.75900	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	989.91200	989.91200	0.00000	991.59000	991.59000	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	1,010.68100	1,010.68100	0.00000	1,012.43600	1,012.43600	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	175.32649	175.32649	0.00000	175.26802	175.26802	0.00	0.00	0.00	0	12,060.00
I2025	On 02/05/2024		Bond Future	0.00	179.23989	179.23989	0.00000	179.18228	179.18228	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.36081	181.36081	0.00000	181.30625	181.30625	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.63790	185.63790	0.00000	185.62071	185.62071	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	128.04510	128.04510	0.00000	128.09453	128.09453	0.00	0.00	0.00	0	7,360.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
									Option				
I2029	On 02/05/2024	Bond Future	0.00	129.52819	129.52819	0.00000	129.58034	129.58034	0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.39792	132.39792	0.00000	132.45425	132.45425	0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.10952	134.10952	0.00000	134.19540	134.19540	0.00	0.00	0.00	0	66.00
I2029	On 06/02/2025	Bond Future	0.00	136.94892	136.94892	0.00000	137.04211	137.04211	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	121.84397	121.84397	0.00000	121.82932	121.82932	0.00	0.00	0.00	0	8,079.00
I2033	On 02/05/2024	Bond Future	0.00	123.09222	123.09222	0.00000	123.07875	123.07875	0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	125.81944	125.81944	0.00000	125.80847	125.80847	0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	127.27777	127.27777	0.00000	127.29327	127.29327	0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	129.97261	129.97261	0.00000	129.99372	129.99372	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	130.38621	130.38621	0.00000	130.36989	130.36989	0.00	0.00	0.00	0	3,549.00
I2038	On 02/05/2024	Bond Future	0.00	133.29663	133.29663	0.00000	133.28143	133.28143	0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	134.16817	134.16817	0.00000	134.15593	134.15593	0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	137.33146	137.33146	0.00000	137.34777	137.34777	0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	138.10654	138.10654	0.00000	138.12916	138.12916	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	114.49072	114.49072	0.00000	114.91734	114.91734	0.00	0.00	0.00	0	11,904.00
I2046	On 02/05/2024	Bond Future	0.00	114.88577	114.88577	0.00000	115.32338	115.32338	0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	117.43089	117.43089	0.00000	117.88088	117.88088	0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	117.98239	117.98239	0.00000	118.46839	118.46839	0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	120.47842	120.47842	0.00000	120.97954	120.97954	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	113.40116	113.40116	0.00000	113.75837	113.75837	0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	115.93233	115.93233	0.00000	116.29892	116.29892	0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	116.18226	116.18226	0.00000	116.55990	116.55990	0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	118.92157	118.92157	0.00000	119.33308	119.33308	0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	119.06215	119.06215	0.00000	119.48764	119.48764	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	343.12000	343.12000	0.00000	343.52600	343.52600	0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	350.77900	350.77900	0.00000	351.19800	351.19800	0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	358.55200	358.55200	0.00000	358.98800	358.98800	0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	367.01200	367.01200	0.00000	367.53400	367.53400	0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025	Index Future	0.00	374.79000	374.79000	0.00000	375.33800	375.33800	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	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
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		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 20/12/2023		Jibar Tradeable Future	0.00	8.34500	91.65500	0.00000	8.34900	91.65100	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.33600	91.66400	0.00000	8.33900	91.66100	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.29800	91.70200	0.00000	8.29900	91.70100	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.27900	91.72100	0.00000	8.27900	91.72100	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.18600	91.81400	0.00000	8.18900	91.81100	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/05/2024		Jibar Tradeable Future	0.00	8.16500	91.83500	0.00000	8.16900	91.83100	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.04800	91.95200	0.00000	8.04900	91.95100	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.82600	92.17400	0.00000	7.82900	92.17100	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.50700	92.49300	0.00000	7.50900	92.49100	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.37700	92.62300	0.00000	7.37900	92.62100	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.28600	92.71400	0.00000	7.28900	92.71100	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.23500	92.76500	0.00000	7.23900	92.76100	0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.77291	105.62864	0.00000	8.76860	105.63968	3.51	0.00	0.00	0	76,973.00
R186	On 02/05/2024		Bond Future	0.00	8.75044	107.96081	0.00000	8.74510	107.97342	3.43	0.00	0.00	0	10,568.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,595.76000	2.59576	0.00000	2,596.67000	2.59667	2,595.760	3.99	0.80	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	144.08000	0.14408	0.00000	139.59000	0.13959	144.080	4.35	(0.10)	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.73139	105.01863	0.00000	8.72426	105.03400	3.33	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.72211	107.46741	0.00000	8.70212	107.50600	3.00	0.00	0.00	0	44,507.00
R186	On 06/02/2025		Bond Future	0.00	8.76089	104.39930	0.00000	8.73548	104.44290	2.75	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	259.13244	259.13244	0.00000	259.10178	259.10178	0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	264.91644	264.91644	0.00000	264.88827	264.88827	0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	265.66111	265.66111	0.00000	265.63888	265.63888	0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	271.92569	271.92569	0.00000	271.95975	271.95975	0.00	0.00	0.00	0	6.00
R202	On 06/02/2025		Bond Future	0.00	272.42540	272.42540	0.00000	272.47187	272.47187	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	10.02152	91.19369	0.00000	10.00202	91.27503	8.06	0.00	299,206,496.89	3,281	72,787.00
R2030	On 01/02/2024		Bond Future	9.57 Call	427.15000	0.42715	0.00000	472.71000	0.47271	427.150	7.49	0.26	0	400.00
R2030	On 01/02/2024		Bond Future	9.89 Call	934.59000	0.93459	0.00000	976.11000	0.97611	934.590	7.91	0.43	0	500.00
R2030	On 01/02/2024		Bond Future	9.93 Call	1,015.19000	1.01519	0.00000	1,056.54000	1.05654	1,015.190	7.97	0.46	0	1,360.00
R2030	On 01/02/2024		Bond Future	10.00 Call	1,164.72000	1.16472	0.00000	1,206.05000	1.20605	1,164.720	8.06	0.49	0	500.00
R2030	On 01/02/2024		Bond Future	10.07 Call	1,325.83000	1.32583	0.00000	1,367.81000	1.36781	1,325.830	8.16	0.53	0	400.00
R2030	On 01/02/2024		Bond Future	10.16 Call	1,547.73000	1.54773	0.00000	1,590.63000	1.59063	1,547.730	8.29	0.58	0	200.00
R2030	On 01/02/2024		Bond Future	10.39 Call	2,183.50000	2.18350	0.00000	2,229.35000	2.22935	2,183.500	8.63	0.69	0	500.00
R2030	On 01/02/2024		Bond Future	11.00 Put	224.52000	0.22452	0.00000	202.67000	0.20267	224.520	9.52	(0.12)	0	700.00
R2030	On 01/02/2024		Bond Future	11.31 Put	125.34000	0.12534	0.00000	111.03000	0.11103	125.340	9.94	(0.07)	0	1,360.00
R2030	On 01/02/2024		Bond Future	11.75 Put	54.22000	0.05422	0.00000	46.12000	0.04612	54.220	10.54	(0.03)	0	200.00
R2030	On 01/02/2024		Bond Future	11.85 Put	44.82000	0.04482	0.00000	37.74000	0.03774	44.820	10.68	(0.03)	0	500.00
R2030	On 01/02/2024		Bond Future	11.86 Put	43.98000	0.04398	0.00000	37.00000	0.03700	43.980	10.69	(0.03)	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	ContractsTraded	Open Interest	
R209	On 01/08/2024		Bond Future	0.00	11.92879	66.90388	0.00000	11.90775	67.00102		13.98	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	12.04768	65.30696	0.00000	12.02264	65.42064		13.77	0.00	0.00	0	5,237.00
R209	On 06/02/2025		Bond Future	0.00	12.17572	66.67114	0.00000	12.14911	66.78988		12.85	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	231.87472	231.87472	0.00000	231.66410	231.66410		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024		Bond Future	0.00	233.77514	233.77514	0.00000	233.56280	233.56280		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	238.95419	238.95419	0.00000	238.74264	238.74264		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	241.22818	241.22818	0.00000	241.06261	241.06261		0.00	0.00	0.00	0	60.00
R210	On 06/02/2025		Bond Future	0.00	246.33392	246.33392	0.00000	246.17469	246.17469		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	10.57331	85.59661	0.00000	10.55925	85.65755		9.09	0.00	941,562.71	11	29,281.00
R213	On 02/05/2024		Bond Future	0.00	10.64641	83.92785	0.00000	10.63141	83.99125		9.76	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	10.72624	85.76741	0.00000	10.71002	85.83414		9.31	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	10.83466	84.20632	0.00000	10.81298	84.29277		8.60	0.00	0.00	0	16,191.00
R213	On 06/02/2025		Bond Future	0.00	10.96442	85.96736	0.00000	10.94067	86.05902		8.16	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	12.12559	62.67639	0.00000	12.09120	62.84285		15.36	0.00	0.00	0	10,900.00
R214	On 02/05/2024		Bond Future	0.00	12.21927	60.75579	0.00000	12.18352	60.92677		16.07	0.00	0.00	0	10,172.00
R214	On 02/05/2024		Bond Future	12.12 Call	2,265.16000	2.26516	0.00000	2,361.98000	2.36198	2,265.160	15.85	0.49	0.00	0	10,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	2,314.00000	2.31400	0.00000	2,411.90000	2.41190	2,314.000	15.89	0.50	0.00	0	7,110.00
R214	On 02/05/2024		Bond Future	12.87 Put	1,400.94000	1.40094	0.00000	1,359.43000	1.35943	1,400.940	17.18	(0.31)	0.00	0	17,110.00
R214	On 02/05/2024		Bond Future	13.52 Put	774.43000	0.77443	0.00000	750.47000	0.75047	774.430	18.34	(0.19)	0.00	0	17,110.00
R214	On 01/08/2024		Bond Future	0.00	12.31778	62.08727	0.00000	12.28047	62.26344		15.63	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	12.43775	60.22772	0.00000	12.39617	60.42116		15.75	0.00	0.00	0	0.00
R214	On 06/02/2025		Bond Future	0.00	12.56740	61.48608	0.00000	12.52373	61.68596		14.83	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 :												538,265,848.21	6,353	1,541,286.00	
Grand Total:												538,265,848.21	6,353	1,541,286.00	