

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/10/2023

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 02/11/2023		Index Future	0.00	900.16800	900.16800	0.00000	899.06600	899.06600	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	920.08400	920.08400	0.00000	918.95800	918.95800	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	940.79900	940.79900	0.00000	939.64700	939.64700	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	962.31500	962.31500	0.00000	961.13600	961.13600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	985.40500	985.40500	0.00000	984.19400	984.19400	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,012.11700	1,012.11700	0.00000	1,009.71900	1,009.71900	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,034.50900	1,034.50900	0.00000	1,032.05900	1,032.05900	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,057.80000	1,057.80000	0.00000	1,055.29400	1,055.29400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,081.99300	1,081.99300	0.00000	1,079.42900	1,079.42900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,107.95300	1,107.95300	0.00000	1,105.32400	1,105.32400	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	886.55600	886.55600	0.00000	885.04900	885.04900	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	906.17000	906.17000	0.00000	904.63100	904.63100	0.00	0.00	0.00	0	17.00
ALBI	On 02/05/2024		Index Future	0.00	926.57200	926.57200	0.00000	924.99700	924.99700	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	947.76300	947.76300	0.00000	946.15200	946.15200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	970.50300	970.50300	0.00000	968.85000	968.85000	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 02/11/2023		Bond Future	0.00	13.05216	70.76590	0.00000	13.07920	70.65057	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.21605	72.34899	0.00000	13.24428	72.23115	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.37903	70.19508	0.00000	13.40854	70.07448	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.54367	71.81580	0.00000	13.57453	71.69236	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.75072	69.74734	0.00000	13.78321	69.62064	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 02/11/2023		Bond Future	0.00	13.50379	66.55678	0.00000	13.52560	66.45183	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.65228	68.04575	0.00000	13.67498	67.93848	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.80549	65.33100	0.00000	13.82917	65.22123	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.95694	66.83915	0.00000	13.98162	66.72678	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.14251	64.18560	0.00000	14.16841	64.07031	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 02/11/2023		GOVI	0.00	873.79000	873.79000	0.00000	872.26900	872.26900	0.00	0.00	0.00	0	677.00
GOVI	On 01/02/2024		GOVI	0.00	893.12300	893.12300	0.00000	891.56800	891.56800	0.00	0.00	0.00	0	144.00
GOVI	On 02/05/2024		GOVI	0.00	913.23000	913.23000	0.00000	911.64000	911.64000	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	934.11600	934.11600	0.00000	932.48900	932.48900	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	956.52900	956.52900	0.00000	954.86000	954.86000	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 02/11/2023		Bond Future	0.00	172.79683	172.79683	0.00000	172.79933	172.79933	0.00	0.00	0.00	0	4,757.00
I2025	On 01/02/2024		Bond Future	0.00	174.86992	174.86992	0.00000	174.87246	174.87246	0.00	0.00	0.00	0	9,802.00
I2025	On 02/05/2024		Bond Future	0.00	178.84803	178.84803	0.00000	178.85055	178.85055	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.14079	181.14079	0.00000	181.14305	181.14305	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.52636	185.52636	0.00000	185.52802	185.52802	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

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
I2029	On 02/11/2023	Bond Future	0.00	124.66313	124.66313	0.00000	124.89489	124.89489		0.00	0.00	0.00	0	1,782.00
I2029	On 01/02/2024	Bond Future	0.00	127.45201	127.45201	0.00000	127.68900	127.68900		0.00	0.00	0.00	0	2,664.00
I2029	On 02/05/2024	Bond Future	0.00	128.98606	128.98606	0.00000	129.22824	129.22824		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.96489	131.96489	0.00000	132.21252	132.21252		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.75984	133.75984	0.00000	134.01287	134.01287		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 02/11/2023	Bond Future	0.00	117.20397	117.20397	0.00000	117.23037	117.23037		0.00	0.00	0.00	0	1,771.00
I2033	On 01/02/2024	Bond Future	0.00	119.82591	119.82591	0.00000	119.85298	119.85298		0.00	0.00	0.00	0	6,284.00
I2033	On 02/05/2024	Bond Future	0.00	121.09118	121.09118	0.00000	121.11872	121.11872		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.88766	123.88766	0.00000	123.91573	123.91573		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	125.38834	125.38834	0.00000	125.41655	125.41655		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 02/11/2023	Bond Future	0.00	126.79024	126.79024	0.00000	126.76597	126.76597		0.00	0.00	0.00	0	2,726.00
I2038	On 01/02/2024	Bond Future	0.00	127.61001	127.61001	0.00000	127.58522	127.58522		0.00	0.00	0.00	0	1,961.00
I2038	On 02/05/2024	Bond Future	0.00	130.51300	130.51300	0.00000	130.48741	130.48741		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	131.45963	131.45963	0.00000	131.43320	131.43320		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	134.64135	134.64135	0.00000	134.61385	134.61385		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 02/11/2023	Bond Future	0.00	108.56903	108.56903	0.00000	108.96645	108.96645		0.00	0.00	0.00	0	10,546.00
I2046	On 01/02/2024	Bond Future	0.00	110.99792	110.99792	0.00000	111.40421	111.40421		0.00	0.00	0.00	0	10,593.00
I2046	On 02/05/2024	Bond Future	0.00	111.37738	111.37738	0.00000	111.79272	111.79272		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	113.94954	113.94954	0.00000	114.37434	114.37434		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	114.50705	114.50705	0.00000	114.94144	114.94144		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 02/11/2023	Bond Future	0.00	109.83443	109.83443	0.00000	109.81343	109.81343		0.00	0.00	0.00	0	9,770.00
I2050	On 01/02/2024	Bond Future	0.00	110.04417	110.04417	0.00000	110.02261	110.02261		0.00	0.00	0.00	0	9,695.00
I2050	On 02/05/2024	Bond Future	0.00	112.54746	112.54746	0.00000	112.52543	112.52543		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	112.84292	112.84292	0.00000	112.82004	112.82004		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	115.57377	115.57377	0.00000	115.54990	115.54990		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 02/11/2023	Index Future	0.00	328.78700	328.78700	0.00000	329.04000	329.04000		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	336.14200	336.14200	0.00000	336.40200	336.40200		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	343.78900	343.78900	0.00000	344.05400	344.05400		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	351.72900	351.72900	0.00000	352.00000	352.00000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	360.25000	360.25000	0.00000	360.52600	360.52600		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

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 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
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 18/10/2023	Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.51000	91.49000	0.00000	8.49000	91.51000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.51000	91.49000	0.00000	8.49000	91.51000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.53000	91.47000	0.00000	8.52000	91.48000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.52000	91.48000	0.00000	8.49000	91.51000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.42000	91.58000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.28000	91.72000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	8.21000	91.79000	0.00000	8.13000	91.87000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	8.14000	91.86000	0.00000	8.07000	91.93000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	8.06000	91.94000	0.00000	7.99000	92.01000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	8.08000	91.92000	0.00000	8.02000	91.98000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.25336	107.27893	0.00000	9.25890	107.26389		3.95	0.00	0.00	0	55,238.00
R186	On 02/11/2023	Bond Future	9.15 Call	224.24000	0.22424	0.00000	226.37000	0.22637	224.240	3.37	0.37	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42 Put	3.69000	0.00369	0.00000	4.60000	0.00460	3.690	5.14	(0.01)	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future	0.00	9.27923	104.34246	0.00000	9.28532	104.32711		4.05	0.00	738,014,219.58	7,073	81,271.00
R186	On 02/05/2024	Bond Future	0.00	9.29253	106.69143	0.00000	9.29930	106.67570		3.73	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,748.04000	1.74804	0.00000	1,740.73000	1.74073	1,748.040	3.72	0.64	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	404.20000	0.40420	0.00000	409.93000	0.40993	404.200	4.13	(0.21)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	9.29153	103.82018	0.00000	9.29914	103.80402		3.59	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.32858	106.30537	0.00000	9.33748	106.28844		3.16	0.00	106,305.37	1	3,801.00
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 02/11/2023	Bond Future	0.00	342.45465	342.45465	0.00000	342.41292	342.41292		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 02/11/2023	Bond Future	0.00	253.79228	253.79228	0.00000	253.74496	253.74496		0.00	0.00	0.00	0	4,558.00
R202	On 01/02/2024	Bond Future	0.00	254.49790	254.49790	0.00000	254.44968	254.44968		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	260.28758	260.28758	0.00000	260.23794	260.23794		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	261.20491	261.20491	0.00000	261.15360	261.15360		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	267.52741	267.52741	0.00000	267.47405	267.47405		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 02/11/2023	Bond Future	0.00	10.66564	90.21412	0.00000	10.72233	89.98048		8.64	0.00	24,808,883.00	275	40,531.00
R2030	On 02/11/2023	Bond Future	9.57 Call	0.01000	0.00001	0.00000	0.01000	0.00001	0.010	5.26	0.00	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89 Call	0.72000	0.00072	0.00000	0.46000	0.00046	0.720	5.21	0.00	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07 Call	7.93000	0.00793	0.00000	5.38000	0.00538	7.930	5.46	0.02	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39 Call	177.51000	0.17751	0.00000	140.86000	0.14086	177.510	6.67	0.22	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62 Call	555.93000	0.55593	0.00000	470.45000	0.47045	555.930	7.47	0.46	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12 Call	2,022.45000	2.02245	0.00000	1,843.73000	1.84373	2,022.450	8.97	0.84	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43 Put	63.35000	0.06335	0.00000	88.67000	0.08867	63.350	9.78	(0.07)	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57 Put	39.71000	0.03971	0.00000	57.07000	0.05707	39.710	10.12	(0.04)	0.00	0	800.00

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	
R2030	On 02/11/2023	Bond Future	12.27	Put	3.48000	0.00348	0.00000	5.70000	0.00570	3.480	11.62	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	0.00		10.75366	88.20424	0.00000	10.81348	87.96544		9.40	0.00	9,437,853.68	107	56,912.00
R2030	On 01/02/2024	Bond Future	9.57	Call	401.87000	0.40187	0.00000	369.14000	0.36914	401.870	9.70	0.16	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	615.47000	0.61547	0.00000	567.51000	0.56751	615.470	9.45	0.23	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	648.06000	0.64806	0.00000	597.88000	0.59788	648.060	9.42	0.24	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	708.65000	0.70865	0.00000	654.40000	0.65440	708.650	9.36	0.26	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	773.95000	0.77395	0.00000	715.40000	0.71540	773.950	9.30	0.28	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	865.24000	0.86524	0.00000	800.83000	0.80083	865.240	9.23	0.31	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,160.08000	1.16008	0.00000	1,078.73000	1.07873	1,160.080	9.16	0.38	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,347.92000	1.34792	0.00000	1,454.72000	1.45472	1,347.920	9.26	(0.40)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	929.09000	0.92909	0.00000	1,011.78000	1.01178	929.090	9.45	(0.31)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	536.11000	0.53611	0.00000	590.84000	0.59084	536.110	9.80	(0.20)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	472.80000	0.47280	0.00000	522.36000	0.52236	472.800	9.90	(0.18)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	466.92000	0.46692	0.00000	515.98000	0.51598	466.920	9.91	(0.17)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	343.75000	0.34375	0.00000	382.09000	0.38209	343.750	10.14	(0.13)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.84506	90.18983	0.00000	10.90826	89.94563		8.92	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	773.19000	0.77319	0.00000	722.89000	0.72289	773.190	8.89	0.23	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,239.10000	1.23910	0.00000	1,164.33000	1.16433	1,239.100	8.62	0.33	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	1,914.23000	1.91423	0.00000	1,811.25000	1.81125	1,914.230	8.63	0.45	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,282.02000	2.28202	0.00000	2,166.13000	2.16613	2,282.020	8.68	0.51	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	2,922.55000	2.92255	0.00000	2,787.68000	2.78768	2,922.550	8.84	0.58	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	949.12000	0.94912	0.00000	1,014.99000	1.01499	949.120	9.47	(0.24)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	661.17000	0.66117	0.00000	710.19000	0.71019	661.170	9.87	(0.18)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	354.30000	0.35430	0.00000	383.03000	0.38303	354.300	10.60	(0.10)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.93797	88.24615	0.00000	11.00495	87.99629		8.68	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		11.05636	90.35788	0.00000	11.12777	90.10173		7.96	0.00	0.00	0	221.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 02/11/2023	Bond Future	0.00		11.54093	83.43816	0.00000	11.60282	83.15020		10.82	0.00	0.00	0	114,450.00
R2032	On 02/11/2023	Bond Future	10.35	Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.68	0.00	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	0.11000	0.00011	0.00000	0.07000	0.00007	0.110	6.61	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	0.13000	0.00013	0.00000	0.08000	0.00008	0.130	6.61	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	0.57000	0.00057	0.00000	0.34000	0.00034	0.570	6.57	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	2.79000	0.00279	0.00000	1.73000	0.00173	2.790	6.52	0.01	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,586.45000	2.58645	0.00000	2,869.91000	2.86991	2,586.450	6.47	(0.97)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	38.27000	0.03827	0.00000	26.20000	0.02620	38.270	6.90	0.06	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,424.19000	1.42419	0.00000	1,665.59000	1.66559	1,424.190	7.80	(0.78)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	807.26000	0.80726	0.00000	987.66000	0.98766	807.260	8.85	(0.54)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	608.97000	0.60897	0.00000	760.91000	0.76091	608.970	9.26	(0.44)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	359.44000	0.35944	0.00000	465.84000	0.46584	359.440	9.99	(0.28)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	80.42000	0.08042	0.00000	114.32000	0.11432	80.420	11.71	(0.08)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.65338	85.28417	0.00000	11.71812	84.98988		11.46	0.00	0.00	0	82,308.00
R2032	On 01/02/2024	Bond Future	10.01	Call	188.51000	0.18851	0.00000	169.32000	0.16932	188.510	11.23	0.08	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	491.24000	0.49124	0.00000	446.16000	0.44616	491.240	10.95	0.18	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	633.27000	0.63327	0.00000	577.19000	0.57719	633.270	10.87	0.22	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	652.01000	0.65201	0.00000	594.53000	0.59453	652.010	10.86	0.23	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,015.61000	1.01561	0.00000	933.12000	0.93312	1,015.610	10.80	0.32	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,894.87000	1.89487	0.00000	2,041.27000	2.04127	1,894.870	11.21	(0.45)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	833.17000	0.83317	0.00000	914.41000	0.91441	833.170	12.05	(0.24)	0.00	0	200.00

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						
R2032	On 01/02/2024	Bond Future	12.62	Put	727.68000	0.72768	0.00000	800.80000	0.80080	727.680	12.20	(0.21)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	642.25000	0.64225	0.00000	708.51000	0.70851	642.250	12.34	(0.19)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		11.76670	83.04139	0.00000	11.83451	82.74043		11.64	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	722.84000	0.72284	0.00000	670.73000	0.67073	722.840	11.30	0.19	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	921.13000	0.92113	0.00000	857.21000	0.85721	921.130	11.21	0.24	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	979.34000	0.97934	0.00000	912.08000	0.91208	979.340	11.19	0.25	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,206.26000	1.20626	0.00000	1,126.46000	1.12646	1,206.260	11.11	0.29	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,499.09000	1.49909	0.00000	1,404.13000	1.40413	1,499.090	11.02	0.34	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	1,910.71000	1.91071	0.00000	1,796.82000	1.79682	1,910.710	11.01	0.41	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,150.25000	1.15025	0.00000	1,231.15000	1.23115	1,150.250	12.37	(0.24)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	926.16000	0.92616	0.00000	993.95000	0.99395	926.160	12.70	(0.20)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	812.14000	0.81214	0.00000	872.91000	0.87291	812.140	12.90	(0.18)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.88044	84.94010	0.00000	11.95152	84.63220		10.74	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		12.02792	82.80537	0.00000	12.10289	82.48979		10.21	0.00	0.00	0	243.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,565.67000	2.56567	0.00000	2,433.03000	2.43303	2,565.670	9.63	0.44	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	1,573.53000	1.57353	0.00000	1,661.13000	1.66113	1,573.530	11.03	(0.26)	0.00	0	1,615.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	0.00		12.26023	81.21112	0.00000	12.27683	81.12592		12.85	0.00	0.00	0	114,835.00
R2035	On 02/11/2023	Bond Future	10.62	Call	0.04000	0.00004	0.00000	0.05000	0.00005	0.040	11.56	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2.88000	0.00288	0.00000	3.19000	0.00319	2.880	11.52	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.70	Call	112.72000	0.11272	0.00000	113.56000	0.11356	112.720	11.72	0.10	0.00	0	6,500.00
R2035	On 02/11/2023	Bond Future	11.74	Call	137.82000	0.13782	0.00000	138.34000	0.13834	137.820	11.77	0.12	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	915.83000	0.91583	0.00000	897.45000	0.89745	915.830	12.44	0.49	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	160.52000	0.16052	0.00000	184.38000	0.18438	160.520	13.44	(0.12)	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	8.90000	0.00890	0.00000	11.60000	0.01160	8.900	14.69	(0.01)	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00		12.39237	83.00792	0.00000	12.40968	82.92085		13.05	0.00	0.00	0	57,207.00
R2035	On 01/02/2024	Bond Future	10.62	Call	109.08000	0.10908	0.00000	107.27000	0.10727	109.080	11.82	0.05	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	317.39000	0.31739	0.00000	311.75000	0.31175	317.390	11.83	0.12	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	737.89000	0.73789	0.00000	763.31000	0.76331	737.890	14.13	(0.20)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.51544	80.36331	0.00000	12.53348	80.27425		13.30	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.63818	82.20081	0.00000	12.65700	82.10968		12.57	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.79726	79.65076	0.00000	12.81704	79.55712		11.91	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future	0.00		12.54411	76.46130	0.00000	12.57580	76.29910		13.73	0.00	0.00	0	33,917.00
R2037	On 02/11/2023	Bond Future	12.02	Call	139.44000	0.13944	0.00000	130.92000	0.13092	139.440	12.60	0.12	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	915.07000	0.91507	0.00000	861.13000	0.86113	915.070	13.33	0.49	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	9.38000	0.00938	0.00000	13.13000	0.01313	9.380	15.79	(0.01)	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		12.67099	73.89677	0.00000	12.70396	73.73102		14.78	0.00	0.00	0	123,739.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,056.82000	1.05682	0.00000	1,014.91000	1.01491	1,056.820	13.51	0.31	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,784.90000	1.78490	0.00000	1,862.23000	1.86223	1,784.900	14.67	(0.40)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	616.68000	0.61668	0.00000	652.30000	0.65230	616.680	16.40	(0.17)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.79975	75.56022	0.00000	12.83405	75.39072		14.27	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.93237	73.03153	0.00000	12.96811	72.85814		14.46	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,927.36000	1.92736	0.00000	1,873.47000	1.87347	1,927.360	13.53	0.35	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	3,181.74000	3.18174	0.00000	3,262.50000	3.26250	3,181.740	14.37	(0.43)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	2,139.97000	2.13997	0.00000	2,200.31000	2.20031	2,139.970	15.21	(0.31)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		13.08483	74.77790	0.00000	13.12222	74.60003		13.32	0.00	0.00	0	469.00
R2037	On 31/01/2037	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
R2040	On 06/10/2015		Price Contribution	0.00	100.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 02/11/2023		Bond Future	0.00	12.76452	76.85253	12.77603	76.79055		14.39	0.00	0.00	0	20,105.00
R2040	On 02/11/2023		Bond Future	11.50 Call	1.12000	0.00112	1.33000	0.00133	1.120	12.88	0.00	0.00	0	875.00
R2040	On 02/11/2023		Bond Future	11.80 Call	10.70000	0.01070	11.79000	0.01179	10.700	12.86	0.01	0.00	0	128.00
R2040	On 02/11/2023		Bond Future	12.10 Call	68.80000	0.06880	71.95000	0.07195	68.800	12.98	0.07	0.00	0	225.00
R2040	On 02/11/2023		Bond Future	12.60 Call	626.55000	0.62655	626.21000	0.62621	626.550	13.68	0.37	0.00	0	128.00
R2040	On 02/11/2023		Bond Future	12.97 Put	589.21000	0.58921	632.88000	0.63288	589.210	14.34	(0.33)	0.00	0	875.00
R2040	On 02/11/2023		Bond Future	13.10 Put	400.88000	0.40088	436.75000	0.43675	400.880	14.58	(0.25)	0.00	0	1,100.00
R2040	On 02/11/2023		Bond Future	13.64 Put	63.85000	0.06385	74.82000	0.07482	63.850	15.62	(0.05)	0.00	0	128.00
R2040	On 02/11/2023		Bond Future	13.90 Put	23.75000	0.02375	29.00000	0.02900	23.750	16.12	(0.02)	0.00	0	1,100.00
R2040	On 01/02/2024		Bond Future	0.00	12.89326	74.04632	12.90523	73.98298		15.54	0.00	0.00	0	137,365.00
R2040	On 02/05/2024		Bond Future	0.00	13.02341	75.71314	13.03586	75.64836		15.01	0.00	0.00	0	0.00
R2040	On 01/08/2024		Bond Future	0.00	13.15748	72.93753	13.17045	72.87124		15.39	0.00	0.00	0	0.00
R2040	On 07/11/2024		Bond Future	0.00	13.31041	74.68126	13.32400	74.61312		14.44	0.00	74,681.26	1	954.00
R2040	On 31/01/2040		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/11/2023		Bond Future	0.00	12.82860	73.09665	12.85521	72.95379		15.07	0.00	1,461,933,000.00	20,000	35,281.00
R2044	On 02/11/2023		Bond Future	12.00 Call	24.90000	0.02490	24.50000	0.02450	24.900	13.48	0.03	0.00	0	5,860.00
R2044	On 02/11/2023		Bond Future	12.75 Put	1,219.39000	1.21939	1,323.91000	1.32391	1,219.390	14.15	(0.56)	0.00	0	5,860.00
R2044	On 02/11/2023		Bond Future	13.00 Put	622.85000	0.62285	697.63000	0.69763	622.850	14.59	(0.35)	0.00	0	6,375.00
R2044	On 01/02/2024		Bond Future	0.00	12.95326	70.33247	12.98092	70.18650		16.31	0.00	1,406,649,400.00	20,000	91,371.00
R2044	On 01/02/2024		Bond Future	13.25 Put	1,811.48000	1.81148	1,879.32000	1.87932	1,811.480	16.31	(0.39)	0.00	0	5,000.00
R2044	On 02/05/2024		Bond Future	0.00	13.07888	71.91573	13.10764	71.76641		15.77	0.00	0.00	0	0.00
R2044	On 01/08/2024		Bond Future	0.00	13.20807	69.17848	13.23801	69.02574		16.22	0.00	0.00	0	0.00
R2044	On 07/11/2024		Bond Future	0.00	13.35484	70.83220	13.38613	70.67551		15.24	0.00	0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/11/2023		Bond Future	0.00	12.73848	71.85674	12.76003	71.73877		15.67	0.00	0.00	0	62,730.00
R2048	On 02/11/2023		Bond Future	11.80 Call	12.43000	0.01243	12.81000	0.01281	12.430	14.01	0.01	0.00	0	207.00
R2048	On 02/11/2023		Bond Future	12.50 Call	490.84000	0.49084	476.00000	0.47600	490.840	14.71	0.31	0.00	0	207.00
R2048	On 02/11/2023		Bond Future	13.60 Put	69.32000	0.06932	84.46000	0.08446	69.320	16.92	(0.06)	0.00	0	207.00
R2048	On 01/02/2024		Bond Future	0.00	12.86288	73.44655	12.88530	73.32598		15.94	0.00	0.00	0	171,859.00
R2048	On 01/02/2024		Bond Future	11.50 Call	276.15000	0.27615	268.59000	0.26859	276.150	14.42	0.10	0.00	0	1,000.00
R2048	On 01/02/2024		Bond Future	12.30 Call	1,150.16000	1.15016	1,121.90000	1.12190	1,150.160	14.51	0.31	0.00	0	100.00
R2048	On 01/02/2024		Bond Future	13.10 Put	1,943.14000	1.94314	2,003.37000	2.00337	1,943.140	15.68	(0.40)	0.00	0	1,100.00
R2048	On 01/02/2024		Bond Future	13.37 Put	1,467.66000	1.46766	1,517.87000	1.51787	1,467.660	16.16	(0.33)	0.00	0	1,000.00
R2048	On 01/02/2024		Bond Future	13.90 Put	845.73000	0.84573	879.80000	0.87980	845.730	17.16	(0.21)	0.00	0	1,100.00
R2048	On 02/05/2024		Bond Future	0.00	12.97844	70.65025	13.00174	70.52691		16.40	0.00	0.00	0	0.00
R2048	On 01/08/2024		Bond Future	0.00	13.09325	72.26564	13.11748	72.13942		15.84	0.00	0.00	0	13,000.00
R2048	On 07/11/2024		Bond Future	0.00	13.23771	69.54084	13.26305	69.41138		15.85	0.00	0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 02/11/2023		Bond Future	0.00	12.74766	92.60369	12.75908	92.52346		15.81	0.00	0.00	0	5,189.00
R2053	On 01/02/2024		Bond Future	0.00	12.86832	94.65251	12.88019	94.57059		16.09	0.00	0.00	0	0.00
R2053	On 02/05/2024		Bond Future	0.00	12.98953	90.91766	13.00190	90.83379		16.56	0.00	0.00	0	0.00
R2053	On 01/08/2024		Bond Future	0.00	13.11015	92.99633	13.12304	92.91045		15.99	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	13.25756	89.34785	13.27109	89.25959		16.00	0.00	0.00	0	0.00
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/11/2023		Bond Future	0.00	12.31099	62.59761	12.33745	62.47884		14.52	0.00	0.00	0	17,722.00

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 01/02/2024		Bond Future	0.00	12.42378	63.98256	0.00000	12.45123	63.86116		14.79	0.00	0.00	0	10,589.00
R209	On 02/05/2024		Bond Future	0.00	12.53690	62.26940	0.00000	12.56540	62.14522		15.05	0.00	0.00	0	0.00
R209	On 01/08/2024		Bond Future	0.00	12.64968	63.69315	0.00000	12.67927	63.56611		14.38	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	12.78939	62.06020	0.00000	12.82029	61.92985		13.81	0.00	0.00	0	101.00
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 02/11/2023		Bond Future	0.00	226.05292	226.05292	0.00000	226.48091	226.48091		0.00	0.00	0.00	0	246.00
R210	On 01/02/2024		Bond Future	0.00	231.11004	231.11004	0.00000	231.54761	231.54761		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024		Bond Future	0.00	233.11512	233.11512	0.00000	233.56243	233.56243		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	238.49863	238.49863	0.00000	238.95609	238.95609		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	240.93689	240.93689	0.00000	241.40417	241.40417		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 02/11/2023		Bond Future	0.00	11.22062	80.60825	0.00000	11.27242	80.38944		10.16	0.00	4,352,845.50	54	15,385.00
R213	On 02/11/2023		Bond Future	10.94 Call	200.85000	0.20085	0.00000	165.86000	0.16586	200.850	8.06	0.23	0.00	0	731.00
R213	On 02/11/2023		Bond Future	11.44 Call	1,310.56000	1.31056	0.00000	1,181.00000	1.18100	1,310.560	9.95	0.69	0.00	0	731.00
R213	On 02/11/2023		Bond Future	12.70 Put	7.49000	0.00749	0.00000	11.42000	0.01142	7.490	13.51	(0.01)	0.00	0	731.00
R213	On 01/02/2024		Bond Future	0.00	11.33167	82.39167	0.00000	11.38602	82.16804		10.60	0.00	0.00	0	25,612.00
R213	On 02/05/2024		Bond Future	0.00	11.43303	80.68675	0.00000	11.49006	80.45801		10.55	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	11.53287	82.53172	0.00000	11.59279	82.29772		9.98	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.67368	80.94504	0.00000	11.73709	80.70512		9.56	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 02/11/2023		Bond Future	0.00	12.64741	58.40784	0.00000	12.66890	58.31070		15.73	0.00	0.00	0	19,961.00
R214	On 01/02/2024		Bond Future	0.00	12.76682	59.70010	0.00000	12.78911	59.60085		16.04	0.00	0.00	0	6,579.00
R214	On 02/05/2024		Bond Future	0.00	12.87760	57.73854	0.00000	12.90070	57.63704		16.44	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	12.98731	59.05875	0.00000	13.01127	58.95487		15.90	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	13.12582	57.16360	0.00000	13.15081	57.05701		15.84	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 :											3,645,377,188.39	47,511	1,625,694.00		
Grand Total:											3,645,377,188.39	47,511	1,625,694.00		