

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/10/2023

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										Option				
AL37	On 02/11/2023	Index Future	0.00		895.25100	895.25100	0.00000	895.99100	895.99100		0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	0.00		915.01400	915.01400	0.00000	915.77900	915.77900		0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	0.00		935.42600	935.42600	0.00000	936.20500	936.20500		0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		956.71500	956.71500	0.00000	957.51000	957.51000		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		979.84400	979.84400	0.00000	980.65100	980.65100		0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	0.00		1,001.74500	1,001.74500	0.00000	1,003.02300	1,003.02300		0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	0.00		1,023.85800	1,023.85800	0.00000	1,025.17400	1,025.17400		0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,046.69800	1,046.69800	0.00000	1,048.04000	1,048.04000		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,070.52000	1,070.52000	0.00000	1,071.89100	1,071.89100		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,096.40000	1,096.40000	0.00000	1,097.79500	1,097.79500		0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	0.00		877.30900	877.30900	0.00000	878.51600	878.51600		0.00	0.00	1	86.00
ALBI	On 01/02/2024	Index Future	0.00		896.67600	896.67600	0.00000	897.91800	897.91800		0.00	8,966,760.00	1	21.00
ALBI	On 02/05/2024	Index Future	0.00		916.67900	916.67900	0.00000	917.94500	917.94500		0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		937.54200	937.54200	0.00000	938.83500	938.83500		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		960.20700	960.20700	0.00000	961.52400	961.52400		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	0.00
ES33	On 02/11/2023	Bond Future	0.00		13.20281	70.12667	0.00000	13.16951	70.26728		0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	0.00		13.37415	71.69251	0.00000	13.33930	71.83649		0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		13.54781	69.50914	0.00000	13.51141	69.65629		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		13.72206	71.10634	0.00000	13.68401	71.25684		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		13.93470	69.03398	0.00000	13.89478	69.18792		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	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	0.00
ES42	On 02/11/2023	Bond Future	0.00		13.65068	65.85527	0.00000	13.63733	65.91851		0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	0.00		13.80585	67.32572	0.00000	13.79189	67.39063		0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		13.96869	64.58072	0.00000	13.95415	64.64698		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		14.12856	66.06450	0.00000	14.11342	66.13221		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		14.31948	63.40469	0.00000	14.30365	63.47389		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	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	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	0.00
GOVI	On 02/11/2023	GOVI	0.00		864.50500	864.50500	0.00000	865.74000	865.74000		0.00	1,046,051,050.00	121	18.00
GOVI	On 01/02/2024	GOVI	0.00		883.58900	883.58900	0.00000	884.85900	884.85900		0.00	512,481,620.00	58	694.00
GOVI	On 02/05/2024	GOVI	0.00		903.30000	903.30000	0.00000	904.59500	904.59500		0.00	361,320,000.00	40	0.00
GOVI	On 01/08/2024	GOVI	0.00		923.85900	923.85900	0.00000	925.18100	925.18100		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		946.19300	946.19300	0.00000	947.54000	947.54000		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	0.00
I2025	On 02/11/2023	Bond Future	0.00		172.16186	172.16186	0.00000	172.76226	172.76226		0.00	0.00	0	1,456.00
I2025	On 01/02/2024	Bond Future	0.00		174.20918	174.20918	0.00000	174.82327	174.82327		0.00	0.00	0	9,802.00
I2025	On 02/05/2024	Bond Future	0.00		178.13613	178.13613	0.00000	178.76383	178.76383		0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00		180.39327	180.39327	0.00000	181.03237	181.03237		0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		184.79330	184.79330	0.00000	185.44752	185.44752		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
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0	0.00
I2029	On 02/11/2023		Bond Future	0.00	124.47377	124.47377	0.00000	124.64043	124.64043		0.00	0.00	131	936.00
I2029	On 01/02/2024		Bond Future	0.00	127.25319	127.25319	0.00000	127.42391	127.42391		0.00	0.00	131	2,795.00
I2029	On 02/05/2024		Bond Future	0.00	128.75424	128.75424	0.00000	128.92829	128.92829		0.00	0.00	0	0.00
I2029	On 01/08/2024		Bond Future	0.00	131.71343	131.71343	0.00000	131.89132	131.89132		0.00	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	133.52589	133.52589	0.00000	133.70541	133.70541		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	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	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	0.00
I2033	On 02/11/2023		Bond Future	0.00	116.28870	116.28870	0.00000	116.07471	116.07471		0.00	5,814,435.00	50	988.00
I2033	On 01/02/2024		Bond Future	0.00	118.88536	118.88536	0.00000	118.66685	118.66685		0.00	5,944,268.00	50	7,091.00
I2033	On 02/05/2024		Bond Future	0.00	120.10161	120.10161	0.00000	119.87781	119.87781		0.00	0.00	0	0.00
I2033	On 01/08/2024		Bond Future	0.00	122.86195	122.86195	0.00000	122.63298	122.63298		0.00	0.00	0	0.00
I2033	On 07/11/2024		Bond Future	0.00	124.36028	124.36028	0.00000	124.12296	124.12296		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	0.00
I2038	On 02/11/2023		Bond Future	0.00	124.42146	124.42146	0.00000	124.96493	124.96493		0.00	0.00	0	1,922.00
I2038	On 01/02/2024		Bond Future	0.00	125.17815	125.17815	0.00000	125.73394	125.73394		0.00	0.00	0	2,741.00
I2038	On 02/05/2024		Bond Future	0.00	127.99974	127.99974	0.00000	128.56800	128.56800		0.00	0.00	0	1,706.00
I2038	On 01/08/2024		Bond Future	0.00	128.87493	128.87493	0.00000	129.45272	129.45272		0.00	0.00	0	0.00
I2038	On 07/11/2024		Bond Future	0.00	132.01746	132.01746	0.00000	132.60921	132.60921		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	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	0.00
I2046	On 02/11/2023		Bond Future	0.00	106.20398	106.20398	0.00000	106.50738	106.50738		0.00	0.00	0	10,338.00
I2046	On 01/02/2024		Bond Future	0.00	108.57540	108.57540	0.00000	108.88585	108.88585		0.00	0.00	0	10,593.00
I2046	On 02/05/2024		Bond Future	0.00	108.87409	108.87409	0.00000	109.19073	109.19073		0.00	0.00	0	4,626.00
I2046	On 01/08/2024		Bond Future	0.00	111.37622	111.37622	0.00000	111.70011	111.70011		0.00	0.00	0	0.00
I2046	On 07/11/2024		Bond Future	0.00	111.89173	111.89173	0.00000	112.21946	112.21946		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	0.00
I2050	On 02/11/2023		Bond Future	0.00	107.29131	107.29131	0.00000	107.26991	107.26991		0.00	0.00	0	7,974.00
I2050	On 01/02/2024		Bond Future	0.00	107.43336	107.43336	0.00000	107.41187	107.41187		0.00	0.00	0	10,613.00
I2050	On 02/05/2024		Bond Future	0.00	109.85495	109.85495	0.00000	109.83287	109.83287		0.00	0.00	0	3,316.00
I2050	On 01/08/2024		Bond Future	0.00	110.07638	110.07638	0.00000	110.05041	110.05041		0.00	0.00	0	0.00
I2050	On 07/11/2024		Bond Future	0.00	112.76030	112.76030	0.00000	112.73348	112.73348		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	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	0.00
IGOV	On 02/11/2023		Index Future	0.00	324.68100	324.68100	0.00000	325.24000	325.24000		0.00	454,553,400.00	140	198.00
IGOV	On 01/02/2024		Index Future	0.00	331.92900	331.92900	0.00000	332.50300	332.50300		0.00	0.00	0	417.00
IGOV	On 02/05/2024		Index Future	0.00	339.41200	339.41200	0.00000	339.99800	339.99800		0.00	0.00	0	0.00
IGOV	On 01/08/2024		Index Future	0.00	347.21400	347.21400	0.00000	347.81300	347.81300		0.00	0.00	0	0.00
IGOV	On 07/11/2024		Index Future	0.00	355.68800	355.68800	0.00000	356.29900	356.29900		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	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	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	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	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	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	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	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	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 20/12/2027	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
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	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	0.00	8.34200	91.65800	0.00000	8.34200	8.34200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	0.00	8.35100	91.64900	0.00000	8.34200	91.65800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.37100	91.62900	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.49800	91.50200	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	8.50300	91.49700	0.00000	8.50000	91.50000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.54100	91.45900	0.00000	8.54000	91.46000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.53300	91.46700	0.00000	8.53000	91.47000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.47200	91.52800	0.00000	8.47000	91.53000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.41400	91.58600	0.00000	8.41000	91.59000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	8.30300	91.69700	0.00000	8.30000	91.70000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	8.25400	91.74600	0.00000	8.25000	91.75000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	8.18000	91.82000	0.00000	8.17000	91.83000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	8.16800	91.83200	0.00000	8.16000	91.84000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.41839	106.83211	0.00000	9.40389	106.87127		3.92	0.00	8,012,408.25	75	41,400.00
R186	On 02/11/2023	Bond Future	9.15 Call	31.83000	0.03183	0.00000	54.96000	0.05496	31.830	3.35	0.11	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42 Put	0.36000	0.00036	0.00000	1.25000	0.00125	0.360	5.11	0.00	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future	0.00	9.46271	103.88132	0.00000	9.44662	103.92166		4.00	0.00	536,962,543.08	5,169	69,247.00
R186	On 02/05/2024	Bond Future	0.00	9.50550	106.19812	0.00000	9.48770	106.23923		3.74	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,464.89000	1.46489	0.00000	1,497.71000	1.49771	1,464.890	3.88	0.57	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	533.42000	0.53342	0.00000	531.07000	0.53107	533.420	4.30	(0.26)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	9.53535	103.30407	0.00000	9.51545	103.34607		3.57	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.59694	105.79659	0.00000	9.57434	105.83931		3.14	0.00	0.00	0	3,495.00
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	342.58006	342.58006	0.00000	342.89418	342.89418		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	251.10900	251.10900	0.00000	251.06063	251.06063		0.00	0.00	0.00	0	4,558.00
R202	On 01/02/2024	Bond Future	0.00	251.74148	251.74148	0.00000	251.69292	251.69292		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	257.41614	257.41614	0.00000	257.36623	257.36623		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	258.23798	258.23798	0.00000	258.18058	258.18058		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	264.53588	264.53588	0.00000	264.47622	264.47622		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	10.82380	89.56424	0.00000	10.78969	89.70389		8.55	0.00	39,766,522.56	444	16,979.00
R2030	On 02/11/2023	Bond Future	9.57 Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.31	0.00	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89 Call	0.00000	0.00000	0.00000	0.01000	0.00001		5.42	0.00	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07 Call	0.01000	0.00001	0.00000	0.14000	0.00014	0.010	5.38	0.00	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39 Call	13.39000	0.01339	0.00000	35.23000	0.03523	13.390	6.59	0.03	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62 Call	141.62000	0.14162	0.00000	227.47000	0.22747	141.620	7.39	0.23	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12 Call	1,327.60000	1.32760	0.00000	1,490.52000	1.49052	1,327.600	8.87	0.82	0.00	0	500.00

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				
R2030	On 02/11/2023	Bond Future	11.43	Put	24.41000	0.02441	0.00000	37.76000	0.03776	24.410	9.67	(0.04)	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	10.83000	0.01083	0.00000	19.36000	0.01936	10.830	10.00	(0.02)	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	0.12000	0.00012	0.00000	0.52000	0.00052	0.120	11.49	0.00	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	0.00		10.92154	87.53612	0.00000	10.88547	87.67913		9.22	0.00	73,355,268.56	838	53,041.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	224.62000	0.22462	0.00000	253.43000	0.25343	224.620	9.37	0.11	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	370.70000	0.37070	0.00000	411.77000	0.41177	370.700	9.10	0.17	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	393.95000	0.39395	0.00000	436.77000	0.43677	393.950	9.07	0.18	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	437.70000	0.43770	0.00000	483.69000	0.48369	437.700	9.01	0.19	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	492.99000	0.49299	0.00000	542.69000	0.54269	492.990	9.01	0.21	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	571.93000	0.57193	0.00000	626.54000	0.62654	571.930	9.00	0.24	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	816.26000	0.81626	0.00000	884.03000	0.88403	816.260	8.99	0.31	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,540.04000	1.54004	0.00000	1,499.84000	1.49984	1,540.040	9.22	(0.46)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,067.49000	1.06749	0.00000	1,041.50000	1.04150	1,067.490	9.46	(0.35)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	616.06000	0.61606	0.00000	603.99000	0.60399	616.060	9.86	(0.23)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	541.61000	0.54161	0.00000	531.75000	0.53175	541.610	9.96	(0.21)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	534.68000	0.53468	0.00000	525.03000	0.52503	534.680	9.97	(0.20)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	390.71000	0.39071	0.00000	385.17000	0.38517	390.710	10.20	(0.16)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		11.02723	89.48823	0.00000	10.98915	89.63432		8.63	0.00	0.00	0	18,698.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	513.05000	0.51305	0.00000	550.91000	0.55091	513.050	8.50	0.18	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	900.44000	0.90044	0.00000	956.12000	0.95612	900.440	8.32	0.28	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,500.22000	1.50022	0.00000	1,575.85000	1.57585	1,500.220	8.42	0.40	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	1,839.60000	1.83960	0.00000	1,923.99000	1.92399	1,839.600	8.52	0.46	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,433.97000	2.43397	0.00000	2,530.73000	2.53073	2,433.970	8.72	0.54	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,059.98000	1.05998	0.00000	1,036.30000	1.03630	1,059.980	9.41	(0.27)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	734.17000	0.73417	0.00000	719.12000	0.71912	734.170	9.81	(0.20)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	368.20000	0.36820	0.00000	362.14000	0.36214	368.200	10.39	(0.11)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		11.13369	87.51853	0.00000	11.09336	87.66785		8.60	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		11.26006	89.62964	0.00000	11.21718	89.78232		7.86	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		11.74175	82.50859	0.00000	11.71799	82.61785		10.70	0.00	356,107,074.44	4,316	68,825.00	
R2032	On 02/11/2023	Bond Future	10.35	Call	0.00000	0.00000	0.00000	0.00000	0.00000		7.82	0.00	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58	Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.96	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.93	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.48	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.85	Call	0.00000	0.00000	0.00000	0.02000	0.00002		6.81	0.00	0.00	0	10,000.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	3,503.65000	3.50365	0.00000	3,395.10000	3.39510	3,503.650	7.54	(1.00)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	0.95000	0.00095	0.00000	4.15000	0.00415	0.950	7.98	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	2,177.74000	2.17774	0.00000	2,093.68000	2.09368	2,177.740	8.88	(0.96)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	1,272.72000	1.27272	0.00000	1,245.74000	1.24574	1,272.720	9.77	(0.80)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	942.53000	0.94253	0.00000	942.76000	0.94276	942.530	10.14	(0.68)	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	504.31000	0.50431	0.00000	537.96000	0.53796	504.310	10.80	(0.45)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	60.63000	0.06063	0.00000	88.83000	0.08883	60.630	12.37	(0.08)	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00		11.86429	84.33046	0.00000	11.83937	84.44239		11.30	0.00	368,186,788.36	4,366	88,486.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	89.58000	0.08958	0.00000	102.10000	0.10210	89.580	11.09	0.05	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	273.64000	0.27364	0.00000	301.84000	0.30184	273.640	10.80	0.12	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	368.29000	0.36829	0.00000	402.78000	0.40278	368.290	10.72	0.15	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	381.01000	0.38101	0.00000	416.29000	0.41629	381.010	10.71	0.16	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	641.62000	0.64162	0.00000	690.65000	0.69065	641.620	10.64	0.24	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
R2032	On 01/02/2024	Bond Future	11.75	Put	2,229.50000	2.22950	0.00000	2,199.50000	2.19950	2,229.500	11.05	(0.53)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	966.76000	0.96676	0.00000	961.45000	0.96145	966.760	11.89	(0.28)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	840.44000	0.84044	0.00000	837.38000	0.83738	840.440	12.04	(0.25)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	738.28000	0.73828	0.00000	736.93000	0.73693	738.280	12.18	(0.23)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.99156	82.04892	0.00000	11.96548	82.16322		11.57	0.00	0.00	0	61,107.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	482.93000	0.48293	0.00000	512.03000	0.51203	482.930	11.15	0.15	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	632.09000	0.63209	0.00000	667.12000	0.66712	632.090	11.05	0.18	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	676.69000	0.67669	0.00000	713.37000	0.71337	676.690	11.03	0.19	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	853.37000	0.85337	0.00000	896.10000	0.89610	853.370	10.95	0.23	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,103.08000	1.10308	0.00000	1,153.22000	1.15322	1,103.080	10.93	0.28	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,475.72000	1.47572	0.00000	1,535.03000	1.53503	1,475.720	11.06	0.35	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,386.27000	1.38627	0.00000	1,373.78000	1.37378	1,386.270	12.59	(0.28)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,120.09000	1.12009	0.00000	1,111.61000	1.11161	1,120.090	12.93	(0.24)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	983.85000	0.98385	0.00000	977.35000	0.97735	983.850	13.13	(0.21)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		12.11826	83.91578	0.00000	12.09093	84.03264		10.82	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		12.27481	81.77202	0.00000	12.24606	81.89148		10.21	0.00	0.00	0	243.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	2,133.54000	2.13354	0.00000	2,193.05000	2.19305	2,133.540	9.77	0.39	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	1,886.76000	1.88676	0.00000	1,864.25000	1.86425	1,886.760	11.28	(0.30)	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		12.42385	80.37701	0.00000	12.39524	80.52196		12.74	0.00	28,614,215.56	356	103,511.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	0.00000	0.00000	0.00000	0.00000	0.00000		12.23	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	0.00000	0.00000	0.00000	0.05000	0.00005		11.75	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70	Call	4.39000	0.00439	0.00000	14.66000	0.01466	4.390	11.62	0.01	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	6.70000	0.00670	0.00000	20.42000	0.02042	6.700	11.67	0.01	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	292.56000	0.29256	0.00000	419.99000	0.41999	292.560	12.33	0.29	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	96.52000	0.09652	0.00000	128.76000	0.12876	96.520	13.33	(0.11)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	0.74000	0.00074	0.00000	2.35000	0.00235	0.740	14.58	0.00	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00		12.56376	82.15182	0.00000	12.53386	82.30023		13.00	0.00	31,299,843.42	381	57,905.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	51.80000	0.05180	0.00000	61.11000	0.06111	51.800	11.74	0.03	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	178.45000	0.17845	0.00000	202.31000	0.20231	178.450	11.75	0.08	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	870.33000	0.87033	0.00000	864.41000	0.86441	870.330	14.49	(0.23)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.69744	79.47135	0.00000	12.66631	79.62290		13.17	0.00	0.00	0	100,132.00	
R2035	On 01/08/2024	Bond Future	0.00		12.82984	81.27961	0.00000	12.79737	81.43460		12.65	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.99481	78.72256	0.00000	12.96084	78.88107		11.85	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		12.75337	75.39985	0.00000	12.71971	75.56906		13.64	0.00	376,999.25	5	28,893.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	4.56000	0.00456	0.00000	15.65000	0.01565	4.560	12.52	0.01	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	233.41000	0.23341	0.00000	356.35000	0.35635	233.410	13.24	0.24	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	1.20000	0.00120	0.00000	3.38000	0.00338	1.200	15.70	0.00	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00		12.88946	72.80860	0.00000	12.85436	72.98182		14.75	0.00	364,043.00	5	129,010.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	664.96000	0.66496	0.00000	729.43000	0.72943	664.960	13.45	0.23	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	2,133.84000	2.13384	0.00000	2,086.26000	2.08626	2,133.840	14.63	(0.47)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	724.62000	0.72462	0.00000	716.24000	0.71624	724.620	16.39	(0.20)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		13.03025	74.43216	0.00000	12.99374	74.60913		14.15	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		13.17431	71.86945	0.00000	13.13627	72.05035		14.48	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	1,495.58000	1.49558	0.00000	1,565.34000	1.56534	1,495.580	13.53	0.29	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17	Put	3,639.80000	3.63980	0.00000	3,573.65000	3.57365	3,639.800	14.38	(0.48)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82	Put	2,463.75000	2.46375	0.00000	2,419.64000	2.41964	2,463.750	15.24	(0.35)	0.00	0	1,383.00	

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
R2037	On 07/11/2024	Bond Future	0.00		13.33452		73.60205	0.00000	13.29482	73.78713		13.28	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
R2040	On 06/10/2015	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future	0.00		12.96854		75.76583	0.00000	12.93992	75.91675		14.34	0.00	45,989,858.81	607	20,105.00
R2040	On 02/11/2023	Bond Future	11.50	Call	0.00000		0.00000	0.00000	0.01000	0.00001		13.32	0.00	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	0.02000		0.00002	0.00000	0.23000	0.00023	0.020	13.01	0.00	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	0.99000		0.00099	0.00000	4.60000	0.00460	0.990	12.93	0.00	0.00	0	225.00
R2040	On 02/11/2023	Bond Future	12.60	Call	108.52000		0.10852	0.00000	188.74000	0.18874	108.520	13.62	0.13	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	710.80000		0.71080	0.00000	738.76000	0.73876	710.800	14.29	(0.49)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.10	Put	431.36000		0.43136	0.00000	473.59000	0.47359	431.360	14.53	(0.35)	0.00	0	1,100.00
R2040	On 02/11/2023	Bond Future	13.64	Put	28.38000		0.02838	0.00000	46.90000	0.04690	28.380	15.57	(0.04)	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.90	Put	5.58000		0.00558	0.00000	12.33000	0.01233	5.580	16.07	(0.01)	0.00	0	1,100.00
R2040	On 01/02/2024	Bond Future	0.00		13.10620		72.93231	0.00000	13.07637	73.08676		15.55	0.00	46,530,813.78	638	138,390.00
R2040	On 01/02/2024	Bond Future	12.30	Call	691.63000		0.69163	0.00000	752.34000	0.75234	691.630	14.12	0.23	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	12.90	Call	1,804.69000		1.80469	0.00000	1,907.25000	1.90725	1,804.690	14.95	0.44	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	13.90	Put	1,009.03000		1.00903	0.00000	1,000.72000	1.00072	1,009.030	16.77	(0.25)	0.00	0	1,000.00
R2040	On 02/05/2024	Bond Future	0.00		13.24794		74.55859	0.00000	13.21691	74.71643		14.93	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		13.39304		71.74830	0.00000	13.36071	71.90970		15.39	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.55345		73.47772	0.00000	13.51973	73.64281		14.47	0.00	26,305,023.76	358	1,312.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future	0.00		13.05308		71.90664	0.00000	13.02443	72.05662		15.01	0.00	719,569,746.48	10,007	35,274.00
R2044	On 02/11/2023	Bond Future	12.00	Call	0.08000		0.00008	0.00000	0.64000	0.00064	0.080	13.39	0.00	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,783.05000		1.78305	0.00000	1,733.98000	1.73398	1,783.050	14.53	(0.82)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	861.83000		0.86183	0.00000	880.78000	0.88078	861.830	15.01	(0.56)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		13.18739		69.11303	0.00000	13.15752	69.26659		16.31	0.00	691,614,091.21	10,007	102,105.00
R2044	On 01/02/2024	Bond Future	13.25	Put	2,202.83000		2.20283	0.00000	2,167.46000	2.16746	2,202.830	16.31	(0.46)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		13.32523		70.65414	0.00000	13.29417	70.81105		15.67	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		13.46618		67.88024	0.00000	13.43384	68.04062		16.21	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.62145		69.51631	0.00000	13.58773	69.68036		15.26	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future	0.00		12.96803		70.61815	0.00000	12.93434	70.79747		15.60	0.00	2,123,840,861.25	30,075	27,404.00
R2048	On 02/11/2023	Bond Future	11.80	Call	0.02000		0.00002	0.00000	0.24000	0.00024	0.020	14.16	0.00	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	54.16000		0.05416	0.00000	111.35000	0.11135	54.160	14.64	0.07	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	37.77000		0.03777	0.00000	58.02000	0.05802	37.770	16.85	(0.05)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		13.10241		72.17747	0.00000	13.06728	72.36099		15.95	0.00	2,170,737,410.25	30,075	216,737.00
R2048	On 01/02/2024	Bond Future	11.50	Call	131.60000		0.13160	0.00000	152.62000	0.15262	131.600	14.40	0.06	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	742.02000		0.74202	0.00000	812.16000	0.81216	742.020	14.81	0.23	0.00	0	100.00
R2048	On 01/02/2024	Bond Future	13.10	Put	2,450.19000		2.45019	0.00000	2,398.52000	2.39852	2,450.190	16.14	(0.48)	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,872.01000		1.87201	0.00000	1,836.01000	1.83601	1,872.010	16.65	(0.40)	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90	Put	1,092.51000		1.09251	0.00000	1,077.55000	1.07755	1,092.510	17.67	(0.26)	0.00	0	1,100.00
R2048	On 02/05/2024	Bond Future	0.00		13.23023		69.33803	0.00000	13.19371	69.52557		16.30	0.00	0.00	0	12,631.00
R2048	On 01/08/2024	Bond Future	0.00		13.35662		70.91572	0.00000	13.31864	71.10743		15.84	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		13.51014		68.17185	0.00000	13.47049	68.36801		15.87	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future	0.00		12.97757		91.01337	0.00000	12.93881	91.27785		15.77	0.00	0.00	0	3,320.00
R2053	On 01/02/2024	Bond Future	0.00		13.10823		93.02308	0.00000	13.06782	93.29370		16.12	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	
R2053	On 02/05/2024		Bond Future	0.00	13.24230	89.23249	0.00000	13.20020	89.50905		16.48	0.00	0.00	0	5,189.00
R2053	On 01/08/2024		Bond Future	0.00	13.37493	91.26269	0.00000	13.33107	91.54549		16.00	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	13.53194	87.58979	0.00000	13.48607	87.87911		16.04	0.00	0.00	0	0.00
R2053	On 31/03/2053		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/11/2023		Bond Future	0.00	12.49633	61.77238	0.00000	12.46251	61.92181		14.40	0.00	296,878,058.28	4,806	18,738.00
R209	On 01/02/2024		Bond Future	0.00	12.61669	63.13641	0.00000	12.58156	63.28929		14.73	0.00	303,433,586.46	4,806	14,234.00
R209	On 02/05/2024		Bond Future	0.00	12.74019	61.39121	0.00000	12.70373	61.54743		14.88	0.00	0.00	0	0.00
R209	On 01/08/2024		Bond Future	0.00	12.86236	62.78803	0.00000	12.82450	62.94780		14.40	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	13.00829	61.14500	0.00000	12.96886	61.30845		13.74	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	224.17850	224.17850	0.00000	225.79855	225.79855		0.00	0.00	0.00	0	136.00
R210	On 01/02/2024		Bond Future	0.00	229.18418	229.18418	0.00000	230.84112	230.84112		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024		Bond Future	0.00	231.09310	231.09310	0.00000	232.78608	232.78608		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	236.40425	236.40425	0.00000	238.13593	238.13593		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	238.83436	238.83436	0.00000	240.60204	240.60204		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	11.40157	79.84721	0.00000	11.38282	79.92564		10.04	0.00	16,927,608.52	212	15,173.00
R213	On 02/11/2023		Bond Future	10.94 Call	13.72000	0.01372	0.00000	31.82000	0.03182	13.720	7.96	0.03	0.00	0	731.00
R213	On 02/11/2023		Bond Future	11.44 Call	602.10000	0.60210	0.00000	717.92000	0.71792	602.100	9.83	0.55	0.00	0	731.00
R213	On 02/11/2023		Bond Future	12.70 Put	0.55000	0.00055	0.00000	1.99000	0.00199	0.550	13.35	0.00	0.00	0	731.00
R213	On 01/02/2024		Bond Future	0.00	11.52241	81.61033	0.00000	11.50267	81.69074		10.54	0.00	17,301,389.96	212	25,883.00
R213	On 02/05/2024		Bond Future	0.00	11.63732	79.87119	0.00000	11.61664	79.95327		10.56	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	11.74981	81.68860	0.00000	11.72808	81.77254		9.95	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.89897	80.09670	0.00000	11.87607	80.18241		9.53	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	12.79694	57.73733	0.00000	12.78328	57.79806		15.65	0.00	416,228,411.97	7,209	13,174.00
R214	On 01/02/2024		Bond Future	0.00	12.92257	59.01225	0.00000	12.90835	59.07451		16.02	0.00	425,419,310.25	7,209	13,804.00
R214	On 02/05/2024		Bond Future	0.00	13.04179	57.02327	0.00000	13.02706	57.08686		16.32	0.00	0.00	0	2,002.00
R214	On 01/08/2024		Bond Future	0.00	13.15906	58.32075	0.00000	13.14379	58.38575		15.88	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	13.30202	56.41878	0.00000	13.28615	56.48523		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 :											11,180,702,732.22		122,899	1,765,005.00	
Grand Total:											11,180,702,732.22		122,899	1,765,005.00	