

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/10/2023

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		892.64100	892.64100	0.00000	892.26500	892.26500		0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	0.00		912.39100	912.39100	0.00000	912.00800	912.00800		0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	0.00		932.93100	932.93100	0.00000	932.53800	932.53800		0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		954.26600	954.26600	0.00000	953.86200	953.86200		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		977.15300	977.15300	0.00000	976.72900	976.72900		0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	0.00		998.97600	998.97600	0.00000	998.93300	998.93300		0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	0.00		1,021.07900	1,021.07900	0.00000	1,021.03600	1,021.03600		0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,044.06500	1,044.06500	0.00000	1,044.02100	1,044.02100		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,067.94200	1,067.94200	0.00000	1,067.89400	1,067.89400		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,093.55500	1,093.55500	0.00000	1,093.49500	1,093.49500		0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	0.00		876.27100	876.27100	0.00000	876.22500	876.22500		0.00	0.00	0	107.00
ALBI	On 01/02/2024	Index Future	0.00		895.65900	895.65900	0.00000	895.61300	895.61300		0.00	0.00	0	17.00
ALBI	On 02/05/2024	Index Future	0.00		915.82300	915.82300	0.00000	915.77400	915.77400		0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		936.76600	936.76600	0.00000	936.71400	936.71400		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		959.23300	959.23300	0.00000	959.17100	959.17100		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		13.24328	69.95632	0.00000	13.22996	70.01232		0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	0.00		13.41569	71.52143	0.00000	13.40177	71.57869		0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		13.58768	69.34845	0.00000	13.57314	69.40699		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		13.76188	70.94932	0.00000	13.74669	71.00916		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		13.98033	68.85860	0.00000	13.96443	68.91964		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		13.70043	65.62050	0.00000	13.69718	65.63579		0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	0.00		13.85705	67.08859	0.00000	13.85366	67.10425		0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		14.01912	64.35180	0.00000	14.01559	64.36778		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		14.17961	65.83706	0.00000	14.17595	65.85332		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		14.37618	63.15786	0.00000	14.37240	63.17427		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		863.54300	863.54300	0.00000	863.49700	863.49700		0.00	0.00	0	821.00
GOVI	On 01/02/2024	GOVI	0.00		882.65000	882.65000	0.00000	882.60300	882.60300		0.00	0.00	0	0.00
GOVI	On 02/05/2024	GOVI	0.00		902.52000	902.52000	0.00000	902.47100	902.47100		0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	0.00		923.15900	923.15900	0.00000	923.10700	923.10700		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		945.30000	945.30000	0.00000	945.23800	945.23800		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		172.66925	172.66925	0.00000	172.67207	172.67207		0.00	0.00	0	4,757.00
I2025	On 01/02/2024	Bond Future	0.00		174.73966	174.73966	0.00000	174.74261	174.74261		0.00	32,152,097.44	184	8,038.00
I2025	On 02/05/2024	Bond Future	0.00		178.71428	178.71428	0.00000	178.71719	178.71719		0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00		181.00311	181.00311	0.00000	181.00597	181.00597		0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.38217	185.38217	0.00000	185.38448	185.38448		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	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/11/2023	Bond Future	0.00	124.77714	124.77714	0.00000	124.72384	124.72384		0.00	0.00	0.00	0	1,782.00
I2029	On 01/02/2024	Bond Future	0.00	127.56871	127.56871	0.00000	127.51428	127.51428		0.00	0.00	0.00	0	2,664.00
I2029	On 02/05/2024	Bond Future	0.00	129.10494	129.10494	0.00000	129.04906	129.04906		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.08598	132.08598	0.00000	132.02874	132.02874		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.88147	133.88147	0.00000	133.82204	133.82204		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	117.04500	117.04500	0.00000	116.92593	116.92593		0.00	0.00	0.00	0	1,771.00
I2033	On 01/02/2024	Bond Future	0.00	119.66362	119.66362	0.00000	119.54187	119.54187		0.00	0.00	0.00	0	6,284.00
I2033	On 02/05/2024	Bond Future	0.00	120.92474	120.92474	0.00000	120.80014	120.80014		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.71690	123.71690	0.00000	123.58931	123.58931		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	125.21120	125.21120	0.00000	125.08018	125.08018		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	126.52353	126.52353	0.00000	126.35423	126.35423		0.00	0.00	0.00	0	2,726.00
I2038	On 01/02/2024	Bond Future	0.00	127.33747	127.33747	0.00000	127.16447	127.16447		0.00	0.00	0.00	0	1,961.00
I2038	On 02/05/2024	Bond Future	0.00	130.23387	130.23387	0.00000	130.05690	130.05690		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	131.17344	131.17344	0.00000	130.99228	130.99228		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	134.34595	134.34595	0.00000	134.15995	134.15995		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	108.04804	108.04804	0.00000	108.02708	108.02708		0.00	0.00	595,992,988.64	5,516	10,546.00
I2046	On 01/02/2024	Bond Future	0.00	110.46529	110.46529	0.00000	110.44394	110.44394		0.00	0.00	609,326,539.64	5,516	10,593.00
I2046	On 02/05/2024	Bond Future	0.00	110.83248	110.83248	0.00000	110.81016	110.81016		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	113.39140	113.39140	0.00000	113.36865	113.36865		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	113.93325	113.93325	0.00000	113.90908	113.90908		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	109.91401	109.91401	0.00000	109.33870	109.33870		0.00	0.00	657,065,951.78	5,978	9,770.00
I2050	On 01/02/2024	Bond Future	0.00	110.12562	110.12562	0.00000	109.53730	109.53730		0.00	0.00	658,330,956.36	5,978	9,695.00
I2050	On 02/05/2024	Bond Future	0.00	112.63043	112.63043	0.00000	112.02891	112.02891		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	112.92716	112.92716	0.00000	112.31122	112.31122		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	115.65805	115.65805	0.00000	115.02677	115.02677		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	328.38700	328.38700	0.00000	328.01500	328.01500		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	335.73400	335.73400	0.00000	335.35400	335.35400		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	343.37100	343.37100	0.00000	342.98200	342.98200		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	351.30100	351.30100	0.00000	350.90100	350.90100		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	359.80800	359.80800	0.00000	359.39500	359.39500		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	8.36500	91.63500	0.00000	8.36000	91.64000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.39000	91.61000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.54500	91.45500	0.00000	8.57000	91.43000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.55000	91.45000	0.00000	8.57000	91.43000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.60000	91.40000	0.00000	8.64000	91.36000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.59500	91.40500	0.00000	8.64000	91.36000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.55000	91.45000	0.00000	8.59000	91.41000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.42000	91.58000	0.00000	8.50000	91.50000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.43000	91.57000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	8.25500	91.74500	0.00000	8.35000	91.65000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	8.21000	91.79000	0.00000	8.31000	91.69000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	8.26000	91.74000	0.00000	8.40000	91.60000			0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.46602	106.70360	0.00000	9.48208	106.66031			3.95	0.00	4,439,189,870.80	41,603	64,513.00
R186	On 02/11/2023	Bond Future	9.15 Call	89.06000	0.08906	0.00000	95.96000	0.09596	89.060	3.37	0.18	0.00	0	1,715.00	
R186	On 02/11/2023	Bond Future	10.42 Put	18.67000	0.01867	0.00000	27.56000	0.02756	18.670	5.14	(0.03)	0.00	0	1,715.00	
R186	On 01/02/2024	Bond Future	0.00	9.51332	103.75458	0.00000	9.53100	103.71036			4.05	0.00	4,464,455,822.82	43,029	72,761.00
R186	On 02/05/2024	Bond Future	0.00	9.55233	106.09005	0.00000	9.57196	106.04479			3.73	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,395.45000	1.39545	0.00000	1,378.71000	1.37871	1,395.450	3.72	0.56	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	557.17000	0.55717	0.00000	577.56000	0.57756	557.170	4.13	(0.27)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	9.58249	103.20467	0.00000	9.60450	103.15830			3.59	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.66228	105.67321	0.00000	9.68766	105.62534			3.16	0.00	105,673.21	1	4,834.00
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	342.24819	342.24819	0.00000	342.20625	342.20625			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	252.51622	252.51622	0.00000	253.29987	253.29987			0.00	0.00	1,040,871,858.84	4,122	4,558.00
R202	On 01/02/2024	Bond Future	0.00	253.19369	253.19369	0.00000	253.99500	253.99500			0.00	0.00	1,043,664,390.18	4,122	5,070.00
R202	On 02/05/2024	Bond Future	0.00	258.95277	258.95277	0.00000	259.77205	259.77205			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	259.83804	259.83804	0.00000	260.67490	260.67490			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	266.12299	266.12299	0.00000	266.97891	266.97891			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	10.93454	89.11279	0.00000	10.94077	89.08748			8.64	0.00	2,121,864,642.69	23,811	50,906.00
R2030	On 02/11/2023	Bond Future	9.57 Call	0.00000	0.00000	0.00000	0.00000	0.00000			5.26	0.00	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89 Call	0.05000	0.00005	0.00000	0.11000	0.00011	0.050	5.21	0.00	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.07 Call	0.86000	0.00086	0.00000	1.47000	0.00147	0.860	5.46	0.00	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.39 Call	49.73000	0.04973	0.00000	61.29000	0.06129	49.730	6.67	0.07	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	
R2030	On 02/11/2023	Bond Future	10.62	Call	225.66000	0.22566	0.00000	251.50000	0.25150	225.660	7.47	0.23	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	1,243.48000	1.24348	0.00000	1,273.70000	1.27370	1,243.480	8.97	0.65	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	222.93000	0.22293	0.00000	264.49000	0.26449	222.930	9.78	(0.18)	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	152.68000	0.15268	0.00000	187.15000	0.18715	152.680	10.12	(0.13)	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	20.41000	0.02041	0.00000	30.13000	0.03013	20.410	11.62	(0.02)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	0.00		11.03741	87.07869	0.00000	11.04398	87.05285		9.40	0.00	2,122,978,462.20	24,380	46,452.00
R2030	On 01/02/2024	Bond Future	9.57	Call	259.85000	0.25985	0.00000	268.86000	0.26886	259.850	9.70	0.12	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	406.92000	0.40692	0.00000	417.67000	0.41767	406.920	9.45	0.17	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	429.75000	0.42975	0.00000	440.69000	0.44069	429.750	9.42	0.18	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	472.43000	0.47243	0.00000	483.67000	0.48367	472.430	9.36	0.19	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	518.77000	0.51877	0.00000	530.29000	0.53029	518.770	9.30	0.21	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	584.14000	0.58414	0.00000	595.94000	0.59594	584.140	9.23	0.23	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	802.87000	0.80287	0.00000	815.25000	0.81525	802.870	9.16	0.29	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,881.62000	1.88162	0.00000	1,918.03000	1.91803	1,881.620	9.26	(0.50)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,347.29000	1.34729	0.00000	1,380.72000	1.38072	1,347.290	9.45	(0.40)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	817.19000	0.81719	0.00000	844.87000	0.84487	817.190	9.80	(0.27)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	728.09000	0.72809	0.00000	754.37000	0.75437	728.090	9.90	(0.25)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	719.75000	0.71975	0.00000	745.89000	0.74589	719.750	9.91	(0.24)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	542.67000	0.54267	0.00000	565.41000	0.56541	542.670	10.14	(0.19)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		11.14491	89.03872	0.00000	11.15186	89.01226		8.92	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	552.05000	0.55205	0.00000	558.57000	0.55857	552.050	8.89	0.18	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	908.22000	0.90822	0.00000	914.90000	0.91490	908.220	8.62	0.27	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	1,453.72000	1.45372	0.00000	1,459.66000	1.45966	1,453.720	8.63	0.38	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	1,761.22000	1.76122	0.00000	1,766.43000	1.76643	1,761.220	8.68	0.43	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	2,311.88000	2.31188	0.00000	2,315.60000	2.31560	2,311.880	8.84	0.51	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,279.20000	1.27920	0.00000	1,303.42000	1.30342	1,279.200	9.47	(0.30)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	908.01000	0.90801	0.00000	928.62000	0.92862	908.010	9.87	(0.23)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	499.79000	0.49979	0.00000	514.61000	0.51461	499.790	10.60	(0.13)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		11.25579	87.06840	0.00000	11.26318	87.04125		8.68	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		11.39529	89.15031	0.00000	11.40325	89.12219		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		11.81047	82.19365	0.00000	11.81691	82.16422		10.82	0.00	1,683,408,145.65	20,481	127,934.00
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	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	6.61	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	6.61	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	0.04000	0.00004	0.00000	0.09000	0.00009	0.040	6.57	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	0.24000	0.00024	0.00000	0.46000	0.00046	0.240	6.52	0.00	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	3,819.78000	3.81978	0.00000	3,850.06000	3.85006	3,819.780	6.47	(1.00)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	5.75000	0.00575	0.00000	8.39000	0.00839	5.750	6.90	0.01	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	2,524.20000	2.52420	0.00000	2,565.59000	2.56559	2,524.200	7.80	(0.93)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,677.07000	1.67707	0.00000	1,734.13000	1.73413	1,677.070	8.85	(0.77)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	1,361.79000	1.36179	0.00000	1,424.08000	1.42408	1,361.790	9.26	(0.69)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	912.32000	0.91232	0.00000	978.58000	0.97858	912.320	9.99	(0.52)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	278.40000	0.27840	0.00000	327.38000	0.32738	278.400	11.71	(0.20)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.93537	84.01230	0.00000	11.94211	83.98222		11.46	0.00	1,680,666,061.50	20,005	56,269.00

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	10.01	Call	114.05	0000	0.11405	0.00000	119.88	0000	0.11988	114.050	11.23	0.05	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	314.32	0000	0.31432	0.00000	324.41	0000	0.32441	314.320	10.95	0.13	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	412.27	0000	0.41227	0.00000	423.57	0000	0.42357	412.270	10.87	0.16	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	425.35	0000	0.42535	0.00000	436.79	0000	0.43679	425.350	10.86	0.16	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	687.10	0000	0.68710	0.00000	700.36	0000	0.70036	687.100	10.80	0.24	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	2,561.61	0000	2.56161	0.00000	2,605.27	0000	2.60527	2,561.610	11.21	(0.55)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,211.91	0000	1.21191	0.00000	1,247.81	0000	1.24781	1,211.910	12.05	(0.32)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,069.66	0000	1.06966	0.00000	1,103.83	0000	1.10383	1,069.660	12.20	(0.29)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	953.01	0000	0.95301	0.00000	985.54	0000	0.98554	953.010	12.34	(0.26)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		12.06	213	81.74	067	0.00000	12.06	920	81.70	987	11.64	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	513.69	0000	0.51369	0.00000	520.79	0000	0.52079	513.690	11.30	0.15	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	663.63	0000	0.66363	0.00000	671.25	0000	0.67125	663.630	11.21	0.18	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	708.11	0000	0.70811	0.00000	715.83	0000	0.71583	708.110	11.19	0.19	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	883.30	0000	0.88330	0.00000	891.25	0000	0.89125	883.300	11.11	0.23	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,113.19	0000	1.11319	0.00000	1,121.10	0000	1.12110	1,113.190	11.02	0.28	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,445.21	0000	1.44521	0.00000	1,452.74	0000	1.45274	1,445.210	11.01	0.34	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,521.09	0000	1.52109	0.00000	1,549.57	0000	1.54957	1,521.090	12.37	(0.30)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,237.83	0000	1.23783	0.00000	1,263.77	0000	1.26377	1,237.830	12.70	(0.25)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,092.02	0000	1.09202	0.00000	1,116.42	0000	1.11642	1,092.020	12.90	(0.23)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		12.19	017	83.60	932	0.00000	12.19	759	83.57	779	10.74	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		12.35	471	81.44	122	0.00000	12.36	260	81.40	865	10.21	0.00	0.00	0	243.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,020.22	0000	2.02022	0.00000	2,019.70	0000	2.01970	2,020.220	9.63	0.38	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	1,973.07	0000	1.97307	0.00000	1,995.66	0000	1.99566	1,973.070	11.03	(0.31)	0.00	0	1,615.00	
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000	0.00000	0.00	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future	0.00		12.43	949	80.29	793	0.00000	12.42	584	80.36	695	12.85	0.00	1,711,710,973.81	21,317	132,406.00
R2035	On 02/11/2023	Bond Future	10.62	Call	0.02	000	0.00002	0.00000	0.07	000	0.00007	0.020	11.56	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	1.52	000	0.00152	0.00000	3.05	000	0.00305	1.520	11.52	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70	Call	62.44	000	0.06244	0.00000	86.43	000	0.08643	62.440	11.72	0.06	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	77.18	000	0.07718	0.00000	104.75	000	0.10475	77.180	11.77	0.07	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	598.36	000	0.59836	0.00000	681.54	000	0.68154	598.360	12.44	0.35	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	361.47	000	0.36147	0.00000	396.35	000	0.39635	361.470	13.44	(0.22)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	33.10	000	0.03310	0.00000	43.82	000	0.04382	33.100	14.69	(0.03)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00		12.57	934	82.07	465	0.00000	12.56	509	82.14	523	13.05	0.00	1,719,053,544.25	20,945	32,016.00
R2035	On 01/02/2024	Bond Future	10.62	Call	76.04	000	0.07604	0.00000	84.45	000	0.08445	76.040	11.82	0.04	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	230.84	000	0.23084	0.00000	249.62	000	0.24962	230.840	11.83	0.09	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	967.56	000	0.96756	0.00000	976.85	000	0.97685	967.560	14.13	(0.24)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.71	1031	79.40	882	0.00000	12.69	547	79.48	093	13.30	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.84	147	81.22	420	0.00000	12.82	260	81.29	792	12.57	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		13.01	1055	78.64	927	0.00000	12.99	440	78.72	447	11.91	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000	0.00000	0.00	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future	0.00		12.73	819	75.47	609	0.00000	12.72	449	75.54	500	13.73	0.00	1,377,363,166.41	18,249	45,966.00
R2037	On 02/11/2023	Bond Future	12.02	Call	73.47	000	0.07347	0.00000	100.21	000	0.10021	73.470	12.60	0.07	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	574.87	000	0.57487	0.00000	657.02	000	0.65702	574.870	13.33	0.34	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	36.42	000	0.03642	0.00000	47.90	000	0.04790	36.420	15.79	(0.03)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00		12.87	297	72.88	990	0.00000	12.85	871	72.96	032	14.78	0.00	1,378,348,009.00	18,910	111,306.00

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 01/02/2024	Bond Future	12.09	Call	799.51	0.000	0.79951	0.00000	840.46	0.84046	799.510	13.51	0.25	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,250.69	0.000	2.25069	0.00000	2,249.01	2.24901	2,250.690	14.67	(0.46)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	828.70	0.000	0.82870	0.00000	838.99	0.83899	828.700	16.40	(0.21)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		13.00	9.94	74.53053	0.00000	12.99511	74.60248		14.27	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		13.15	146	71.97803	0.00000	13.13601	72.05159		14.46	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,601.05	0.000	1.60105	0.00000	1,639.12	1.63912	1,601.050	13.53	0.30	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	3,672.65	0.000	3.67265	0.00000	3,656.87	3.65687	3,672.650	14.37	(0.47)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	2,505.40	0.000	2.50540	0.00000	2,498.19	2.49819	2,505.400	15.21	(0.35)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		13.31	397	73.69777	0.00000	13.29788	73.77284		13.32	0.00	0.00	0	469.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.000	0.00000	0.00000	100.00	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future	0.00		12.94	351	75.89779	0.00000	12.93994	75.91664		14.39	0.00	733,476,242.56	9,664	33,063.00
R2040	On 02/11/2023	Bond Future	11.50	Call	0.61	0.000	0.00061	0.00000	1.26000	0.00126	0.610	12.88	0.00	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	5.66	0.000	0.00566	0.00000	9.39000	0.00939	5.660	12.86	0.01	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	37.52	0.000	0.03752	0.00000	52.19000	0.05219	37.520	12.98	0.04	0.00	0	225.00
R2040	On 02/11/2023	Bond Future	12.60	Call	393.77	0.000	0.39377	0.00000	450.99	0.45099	393.770	13.68	0.25	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,043.49	0.000	1.04349	0.00000	1,101.95	1.10195	1,043.490	14.34	(0.47)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.10	Put	763.62	0.000	0.76362	0.00000	822.03	0.82203	763.620	14.58	(0.38)	0.00	0	1,100.00
R2040	On 02/11/2023	Bond Future	13.64	Put	169.54	0.000	0.16954	0.00000	203.97	0.20397	169.540	15.62	(0.11)	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.90	Put	74.68	0.000	0.07468	0.00000	96.25000	0.09625	74.680	16.12	(0.06)	0.00	0	1,100.00
R2040	On 01/02/2024	Bond Future	0.00		13.07	949	73.07058	0.00000	13.07577	73.08987		15.54	0.00	1,705,248,125.46	23,337	118,488.00
R2040	On 02/05/2024	Bond Future	0.00		13.21	714	74.71526	0.00000	13.21328	74.73493		15.01	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		13.35	934	71.91655	0.00000	13.35533	71.93661		15.39	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.52	143	73.63447	0.00000	13.51730	73.65473		14.44	0.00	0.00	0	953.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0.000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future	0.00		13.02	758	72.04010	0.00000	13.02398	72.05898		15.07	0.00	383,973,733.00	5,330	49,026.00
R2044	On 02/11/2023	Bond Future	12.00	Call	11.71	0.000	0.01171	0.00000	18.13000	0.01813	11.710	13.48	0.01	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,955.65	0.000	1.95565	0.00000	1,997.63	1.99763	1,955.650	14.15	(0.71)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,150.29	0.000	1.15029	0.00000	1,205.83	1.20583	1,150.290	14.59	(0.51)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		13.16	022	69.25268	0.00000	13.15646	69.27205		16.31	0.00	1,038,790.20	15	53,788.00
R2044	On 01/02/2024	Bond Future	13.25	Put	2,296.88	0.000	2.29688	0.00000	2,320.66	2.32066	2,296.880	16.31	(0.45)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		13.29	409	70.81146	0.00000	13.29020	70.83115		15.77	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		13.43	221	68.04872	0.00000	13.42817	68.06880		16.22	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.58	903	69.67402	0.00000	13.58485	69.69440		15.24	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0.000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future	0.00		12.93	238	70.80793	0.00000	12.92877	70.82720		15.67	0.00	1,002,994,328.45	14,165	63,022.00
R2048	On 02/11/2023	Bond Future	11.80	Call	5.99	0.000	0.00599	0.00000	9.91000	0.00991	5.990	14.01	0.01	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	285.02	0.000	0.28502	0.00000	334.86	0.33486	285.020	14.71	0.20	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	191.44	0.000	0.19144	0.00000	228.28	0.22828	191.440	16.92	(0.12)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		13.06	468	72.37461	0.00000	13.06091	72.39436		15.94	0.00	1,004,704,336.02	13,882	171,511.00
R2048	On 01/02/2024	Bond Future	11.50	Call	193.58	0.000	0.19358	0.00000	206.15	0.20615	193.580	14.42	0.08	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	871.34	0.000	0.87134	0.00000	901.13	0.90113	871.340	14.51	0.26	0.00	0	100.00
R2048	On 01/02/2024	Bond Future	13.10	Put	2,445.31	0.000	2.44531	0.00000	2,468.86	2.46886	2,445.310	15.68	(0.47)	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,881.48	0.000	1.88148	0.00000	1,906.41	1.90641	1,881.480	16.16	(0.39)	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90	Put	1,120.01	0.000	1.12001	0.00000	1,144.00	1.14400	1,120.010	17.16	(0.25)	0.00	0	1,100.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2048	On 02/05/2024	Bond Future	0.00	13.18819	69.55400	0.00000	13.18428	69.57415		16.40	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00	13.31140	71.14409	0.00000	13.30735	71.16461		15.84	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	13.46583	68.39113	0.00000	13.46164	68.41193		15.85	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	12.89081	91.60740	0.00000	12.88714	91.63269		15.81	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00	13.01728	93.63432	0.00000	13.01345	93.66023		16.09	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	13.14467	89.87632	0.00000	13.14069	89.90275		16.56	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00	13.27173	91.93083	0.00000	13.26760	91.95777		15.99	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.42687	88.25520	0.00000	13.42260	88.28245		16.00	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	12.49909	61.76021	0.00000	12.48525	61.82128		14.52	0.00	652,990,700.33	10,573	18,110.00
R209	On 01/02/2024	Bond Future	0.00	12.61892	63.12672	0.00000	12.60455	63.18918		14.79	0.00	615,864,280.32	9,756	10,212.00
R209	On 02/05/2024	Bond Future	0.00	12.73951	61.39412	0.00000	12.72460	61.45794		15.05	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.86008	62.79763	0.00000	12.84461	62.86286		14.38	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	13.00899	61.14210	0.00000	12.99291	61.20868		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	226.32464	226.32464	0.00000	226.28558	226.28558		0.00	0.00	0.00	0	246.00
R210	On 01/02/2024	Bond Future	0.00	231.38812	231.38812	0.00000	231.34826	231.34826		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	233.39878	233.39878	0.00000	233.35758	233.35758		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.78787	238.78787	0.00000	238.74547	238.74547		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	241.22871	241.22871	0.00000	241.18376	241.18376		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	11.48523	79.49847	0.00000	11.49167	79.47170		10.16	0.00	778,846,510.59	9,797	16,030.00
R213	On 02/11/2023	Bond Future	10.94 Call	63.00000	0.06300	0.00000	76.73000	0.07673	63.000	8.06	0.08	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	719.29000	0.71929	0.00000	755.69000	0.75569	719.290	9.95	0.47	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	36.56000	0.03656	0.00000	51.34000	0.05134	36.560	13.51	(0.03)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.60933	81.25749	0.00000	11.61608	81.23017		10.60	0.00	777,796,694.28	9,572	11,429.00
R213	On 02/05/2024	Bond Future	0.00	11.72438	79.52683	0.00000	11.73148	79.49883		10.55	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.83905	81.34502	0.00000	11.84653	81.31631		9.98	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.99771	79.72844	0.00000	12.00569	79.69877		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	12.84092	57.54248	0.00000	12.83725	57.55870		15.73	0.00	0.00	0	19,961.00
R214	On 01/02/2024	Bond Future	0.00	12.96763	58.81570	0.00000	12.96382	58.83228		16.04	0.00	646,972.70	11	6,375.00
R214	On 02/05/2024	Bond Future	0.00	13.08577	56.83410	0.00000	13.08183	56.85101		16.44	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	13.20323	58.13342	0.00000	13.19915	58.15068		15.90	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.35086	56.21508	0.00000	13.34666	56.23255		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 :										34,994,129,869.13		390,249 1,561,539.00		
Grand Total:										34,994,129,869.13		390,249 1,561,539.00		