

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/10/2023

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		896.99300	896.99300	0.00000	892.64100	892.64100		0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	0.00		916.83900	916.83900	0.00000	912.39100	912.39100		0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	0.00		937.48000	937.48000	0.00000	932.93100	932.93100		0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		958.91900	958.91900	0.00000	954.26600	954.26600		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		981.92100	981.92100	0.00000	977.15300	977.15300		0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	0.00		1,006.65400	1,006.65400	0.00000	998.97600	998.97600		0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	0.00		1,028.92600	1,028.92600	0.00000	1,021.07900	1,021.07900		0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,052.09000	1,052.09000	0.00000	1,044.06500	1,044.06500		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,076.15100	1,076.15100	0.00000	1,067.94200	1,067.94200		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,101.96400	1,101.96400	0.00000	1,093.55500	1,093.55500		0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	0.00		882.48100	882.48100	0.00000	876.27100	876.27100		0.00	0.00	0	107.00
ALBI	On 01/02/2024	Index Future	0.00		902.00600	902.00600	0.00000	895.65900	895.65900		0.00	0.00	0	17.00
ALBI	On 02/05/2024	Index Future	0.00		922.31300	922.31300	0.00000	915.82300	915.82300		0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		943.40600	943.40600	0.00000	936.76600	936.76600		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		966.03500	966.03500	0.00000	959.23300	959.23300		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		13.12000	70.47705	0.00000	13.24328	69.95632		0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	0.00		13.28689	72.05379	0.00000	13.41569	71.52143		0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		13.45308	69.89299	0.00000	13.58768	69.34845		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		13.62114	71.50649	0.00000	13.76188	70.94932		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		13.83237	69.42952	0.00000	13.98033	68.85860		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		13.57725	66.20439	0.00000	13.70043	65.62050		0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	0.00		13.72875	67.68555	0.00000	13.85705	67.08859		0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		13.88527	64.96241	0.00000	14.01912	64.35180		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		14.04011	66.46179	0.00000	14.17961	65.83706		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		14.22990	63.79798	0.00000	14.37618	63.15786		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		869.69200	869.69200	0.00000	863.54300	863.54300		0.00	0.00	144	677.00
GOVI	On 01/02/2024	GOVI	0.00		888.93400	888.93400	0.00000	882.65000	882.65000		0.00	0.00	144	144.00
GOVI	On 02/05/2024	GOVI	0.00		908.94600	908.94600	0.00000	902.52000	902.52000		0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	0.00		929.73300	929.73300	0.00000	923.15900	923.15900		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		952.03500	952.03500	0.00000	945.30000	945.30000		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		172.74250	172.74250	0.00000	172.66925	172.66925		0.00	0.00	0	4,757.00
I2025	On 01/02/2024	Bond Future	0.00		174.81445	174.81445	0.00000	174.73966	174.73966		0.00	308,372,689.80	1,764	9,802.00
I2025	On 02/05/2024	Bond Future	0.00		178.79089	178.79089	0.00000	178.71428	178.71428		0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00		181.08140	181.08140	0.00000	181.00311	181.00311		0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.46299	185.46299	0.00000	185.38217	185.38217		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	124.83039	124.83039	0.00000	124.77714	124.77714		0.00	0.00	0	1,782.00
I2029	On 01/02/2024		Bond Future	0.00	127.62314	127.62314	0.00000	127.56871	127.56871		0.00	0.00	0	2,664.00
I2029	On 02/05/2024		Bond Future	0.00	129.16063	129.16063	0.00000	129.10494	129.10494		0.00	0.00	0	0.00
I2029	On 01/08/2024		Bond Future	0.00	132.14305	132.14305	0.00000	132.08598	132.08598		0.00	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	133.94013	133.94013	0.00000	133.88147	133.88147		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	117.35856	117.35856	0.00000	117.04500	117.04500		0.00	0.00	0	1,771.00
I2033	On 01/02/2024		Bond Future	0.00	119.98408	119.98408	0.00000	119.66362	119.66362		0.00	0.00	0	6,284.00
I2033	On 02/05/2024		Bond Future	0.00	121.25253	121.25253	0.00000	120.92474	120.92474		0.00	0.00	0	0.00
I2033	On 01/08/2024		Bond Future	0.00	124.05239	124.05239	0.00000	123.71690	123.71690		0.00	0.00	0	0.00
I2033	On 07/11/2024		Bond Future	0.00	125.55508	125.55508	0.00000	125.21120	125.21120		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	126.69309	126.69309	0.00000	126.52353	126.52353		0.00	0.00	0	2,726.00
I2038	On 01/02/2024		Bond Future	0.00	127.51062	127.51062	0.00000	127.33747	127.33747		0.00	0.00	0	1,961.00
I2038	On 02/05/2024		Bond Future	0.00	130.41105	130.41105	0.00000	130.23387	130.23387		0.00	0.00	0	0.00
I2038	On 01/08/2024		Bond Future	0.00	131.35456	131.35456	0.00000	131.17344	131.17344		0.00	0.00	0	0.00
I2038	On 07/11/2024		Bond Future	0.00	134.53187	134.53187	0.00000	134.34595	134.34595		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	108.31849	108.31849	0.00000	108.04804	108.04804		0.00	0.00	0	10,546.00
I2046	On 01/02/2024		Bond Future	0.00	110.74176	110.74176	0.00000	110.46529	110.46529		0.00	0.00	0	10,593.00
I2046	On 02/05/2024		Bond Future	0.00	111.11502	111.11502	0.00000	110.83248	110.83248		0.00	0.00	0	0.00
I2046	On 01/08/2024		Bond Future	0.00	113.68073	113.68073	0.00000	113.39140	113.39140		0.00	0.00	0	0.00
I2046	On 07/11/2024		Bond Future	0.00	114.22954	114.22954	0.00000	113.93325	113.93325		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	109.74994	109.74994	0.00000	109.91401	109.91401		0.00	0.00	0	9,770.00
I2050	On 01/02/2024		Bond Future	0.00	109.95785	109.95785	0.00000	110.12562	110.12562		0.00	0.00	0	9,695.00
I2050	On 02/05/2024		Bond Future	0.00	112.45903	112.45903	0.00000	112.63043	112.63043		0.00	0.00	0	0.00
I2050	On 01/08/2024		Bond Future	0.00	112.75156	112.75156	0.00000	112.92716	112.92716		0.00	0.00	0	0.00
I2050	On 07/11/2024		Bond Future	0.00	115.47870	115.47870	0.00000	115.65805	115.65805		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	328.74300	328.74300	0.00000	328.38700	328.38700		0.00	0.00	0	475.00
IGOV	On 01/02/2024		Index Future	0.00	336.09700	336.09700	0.00000	335.73400	335.73400		0.00	0.00	0	0.00
IGOV	On 02/05/2024		Index Future	0.00	343.74300	343.74300	0.00000	343.37100	343.37100		0.00	0.00	0	0.00
IGOV	On 01/08/2024		Index Future	0.00	351.68100	351.68100	0.00000	351.30100	351.30100		0.00	0.00	0	0.00
IGOV	On 07/11/2024		Index Future	0.00	360.19800	360.19800	0.00000	359.80800	359.80800		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	8.34500	91.65500	0.00000	8.36500	91.63500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.50500	91.49500	0.00000	8.54500	91.45500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.49000	91.51000	0.00000	8.55000	91.45000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.50000	91.50000	0.00000	8.60000	91.40000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.49500	91.50500	0.00000	8.59500	91.40500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.41000	91.59000	0.00000	8.55000	91.45000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.28000	91.72000	0.00000	8.42000	91.58000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	8.17000	91.83000	0.00000	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	8.08500	91.91500	0.00000	8.25500	91.74500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	8.05000	91.95000	0.00000	8.21000	91.79000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	8.09000	91.91000	0.00000	8.26000	91.74000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.32688	107.07957	0.00000	9.46602	106.70360	3.95	0.00	1,750,001,412.51	16,343	56,342.00	
R186	On 02/11/2023		Bond Future	9.15 Call	171.90000	0.17190	0.00000	89.06000	0.08906	171.900	3.37	0.30	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	7.97000	0.00797	0.00000	18.67000	0.01867	7.970	5.14	(0.02)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.36012	104.13884	0.00000	9.51332	103.75458	4.05	0.00	1,750,782,178.08	16,812	87,119.00	
R186	On 02/05/2024		Bond Future	0.00	9.38235	106.48301	0.00000	9.55233	106.09005		3.73	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,623.10000	1.62310	0.00000	1,395.45000	1.39545	1,623.100	3.72	0.61	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	455.52000	0.45552	0.00000	557.17000	0.55717	455.520	4.13	(0.23)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.39219	103.60670	0.00000	9.58249	103.20467		3.59	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.44447	106.08525	0.00000	9.66228	105.67321		3.16	0.00	0.00	0	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	342.29002	342.29002	0.00000	342.24819	342.24819		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	253.39476	253.39476	0.00000	252.51622	252.51622		0.00	0.00	0.00	0	4,558.00
R202	On 01/02/2024		Bond Future	0.00	254.09175	254.09175	0.00000	253.19369	253.19369		0.00	0.00	41,925,138.75	165	5,070.00
R202	On 02/05/2024		Bond Future	0.00	259.87149	259.87149	0.00000	258.95277	258.95277		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	260.77760	260.77760	0.00000	259.83804	259.83804		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	267.08616	267.08616	0.00000	266.12299	266.12299		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	10.79136	89.69705	0.00000	10.93454	89.11279		8.64	0.00	745,830,970.75	8,315	42,866.00
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	0.25000	0.00025	0.00000	0.05000	0.00005	0.250	5.21	0.00	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	3.22000	0.00322	0.00000	0.86000	0.00086	3.220	5.46	0.01	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	104.23000	0.10423	0.00000	49.73000	0.04973	104.230	6.67	0.14	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	379.10000	0.37910	0.00000	225.66000	0.22566	379.100	7.47	0.34	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	11.12	Call	1,637.52000		1.63752	0.00000	1,243.48000	1.24348	1,637.520	8.97	0.75	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	126.07000		0.12607	0.00000	222.93000	0.22293	126.070	9.78	(0.12)	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	83.30000		0.08330	0.00000	152.68000	0.15268	83.300	10.12	(0.08)	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	9.45000		0.00945	0.00000	20.41000	0.02041	9.450	11.62	(0.01)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	0.00		10.88630		87.67584	0.00000	11.03741	87.07869		9.40	0.00	721,747,514.88	8,232	54,684.00
R2030	On 01/02/2024	Bond Future	9.57	Call	331.52000		0.33152	0.00000	259.85000	0.25985	331.520	9.70	0.14	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	512.30000		0.51230	0.00000	406.92000	0.40692	512.300	9.45	0.20	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	540.10000		0.54010	0.00000	429.75000	0.42975	540.100	9.42	0.21	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	591.89000		0.59189	0.00000	472.43000	0.47243	591.890	9.36	0.23	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	647.90000		0.64790	0.00000	518.77000	0.51877	647.900	9.30	0.25	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	726.49000		0.72649	0.00000	584.14000	0.58414	726.490	9.23	0.27	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	984.46000		0.98446	0.00000	802.87000	0.80287	984.460	9.16	0.34	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,589.28000		1.58928	0.00000	1,881.62000	1.88162	1,589.280	9.26	(0.45)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,116.79000		1.11679	0.00000	1,347.29000	1.34729	1,116.790	9.45	(0.35)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	661.08000		0.66108	0.00000	817.19000	0.81719	661.080	9.80	(0.23)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	586.10000		0.58610	0.00000	728.09000	0.72809	586.100	9.90	(0.21)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	579.10000		0.57910	0.00000	719.75000	0.71975	579.100	9.91	(0.21)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	431.65000		0.43165	0.00000	542.67000	0.54267	431.650	10.14	(0.16)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.98523		89.64937	0.00000	11.14491	89.03872		8.92	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	664.52000		0.66452	0.00000	552.05000	0.55205	664.520	8.89	0.20	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,077.17000		1.07717	0.00000	908.22000	0.90822	1,077.170	8.62	0.30	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	1,690.41000		1.69041	0.00000	1,453.72000	1.45372	1,690.410	8.63	0.42	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,029.72000		2.02972	0.00000	1,761.22000	1.76122	2,029.720	8.68	0.47	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	2,628.18000		2.62818	0.00000	2,311.88000	2.31188	2,628.180	8.84	0.55	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,098.16000		1.09816	0.00000	1,279.20000	1.27920	1,098.160	9.47	(0.27)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	772.29000		0.77229	0.00000	908.01000	0.90801	772.290	9.87	(0.20)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	419.60000		0.41960	0.00000	499.79000	0.49979	419.600	10.60	(0.12)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		11.08656		87.69306	0.00000	11.25579	87.06840		8.68	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		11.21495		89.79027	0.00000	11.39529	89.15031		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		11.67244		82.82785	0.00000	11.81047	82.19365		10.82	0.00	1,703,437,563.10	20,566	119,944.00
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	0.04000		0.00004	0.00000	0.01000	0.00001	0.040	6.61	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	0.04000		0.00004	0.00000	0.01000	0.00001	0.040	6.61	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	0.19000		0.00019	0.00000	0.04000	0.00004	0.190	6.57	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	0.98000		0.00098	0.00000	0.24000	0.00024	0.980	6.52	0.00	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	3,188.97000		3.18897	0.00000	3,819.78000	3.81978	3,188.970	6.47	(0.99)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	16.72000		0.01672	0.00000	5.75000	0.00575	16.720	6.90	0.03	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,946.93000		1.94693	0.00000	2,524.20000	2.52420	1,946.930	7.80	(0.87)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,206.75000		1.20675	0.00000	1,677.07000	1.67707	1,206.750	8.85	(0.66)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	949.12000		0.94912	0.00000	1,361.79000	1.36179	949.120	9.26	(0.56)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	602.31000		0.60231	0.00000	912.32000	0.91232	602.310	9.99	(0.40)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	161.75000		0.16175	0.00000	278.40000	0.27840	161.750	11.71	(0.13)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.79094		84.66049	0.00000	11.93537	84.01230		11.46	0.00	1,726,481,372.57	20,393	76,644.00
R2032	On 01/02/2024	Bond Future	10.01	Call	149.53000		0.14953	0.00000	114.05000	0.11405	149.530	11.23	0.07	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	399.22000		0.39922	0.00000	314.32000	0.31432	399.220	10.95	0.15	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	10.76	Call	518.59000	0.51859	0.00000	412.27000	0.41227	518.590	10.87	0.19	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	534.43000	0.53443	0.00000	425.35000	0.42535	534.430	10.86	0.19	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	846.20000	0.84620	0.00000	687.10000	0.68710	846.200	10.80	0.28	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	2,211.68000	2.21168	0.00000	2,561.61000	2.56161	2,211.680	11.21	(0.50)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,010.72000	1.01072	0.00000	1,211.91000	1.21191	1,010.720	12.05	(0.28)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	887.71000	0.88771	0.00000	1,069.66000	1.06966	887.710	12.20	(0.25)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	787.45000	0.78745	0.00000	953.01000	0.95301	787.450	12.34	(0.23)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.91081	82.40352	0.00000	12.06213	81.74067		11.64	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	615.50000	0.61550	0.00000	513.69000	0.51369	615.500	11.30	0.17	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	789.26000	0.78926	0.00000	663.63000	0.66363	789.260	11.21	0.21	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	840.51000	0.84051	0.00000	708.11000	0.70811	840.510	11.19	0.22	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,041.31000	1.04131	0.00000	883.30000	0.88330	1,041.310	11.11	0.26	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,302.48000	1.30248	0.00000	1,113.19000	1.11319	1,302.480	11.02	0.31	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,674.37000	1.67437	0.00000	1,445.21000	1.44521	1,674.370	11.01	0.37	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,325.80000	1.32580	0.00000	1,521.09000	1.52109	1,325.800	12.37	(0.27)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,073.47000	1.07347	0.00000	1,237.83000	1.23783	1,073.470	12.70	(0.23)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	944.31000	0.94431	0.00000	1,092.02000	1.09202	944.310	12.90	(0.20)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		12.03154	84.28736	0.00000	12.19017	83.60932		10.74	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		12.18743	82.13581	0.00000	12.35471	81.44122		10.21	0.00	0.00	0	243.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	2,289.27000	2.28927	0.00000	2,020.22000	2.02022	2,289.270	9.63	0.41	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	1,763.20000	1.76320	0.00000	1,973.07000	1.97307	1,763.200	11.03	(0.28)	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		12.31660	80.92234	0.00000	12.43949	80.29793		12.85	0.00	1,050,533,817.88	12,982	121,200.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	0.05000	0.00005	0.00000	0.02000	0.00002	0.050	11.56	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	2.96000	0.00296	0.00000	1.52000	0.00152	2.960	11.52	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70	Call	102.64000	0.10264	0.00000	62.44000	0.06244	102.640	11.72	0.09	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	125.09000	0.12509	0.00000	77.18000	0.07718	125.090	11.77	0.11	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	825.87000	0.82587	0.00000	598.36000	0.59836	825.870	12.44	0.44	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	227.73000	0.22773	0.00000	361.47000	0.36147	227.730	13.44	(0.16)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	16.57000	0.01657	0.00000	33.10000	0.03310	16.570	14.69	(0.02)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00		12.45114	82.71287	0.00000	12.57934	82.07465		13.05	0.00	1,208,848,595.05	14,615	50,842.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	99.86000	0.09986	0.00000	76.04000	0.07604	99.860	11.82	0.05	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	292.27000	0.29227	0.00000	230.84000	0.23084	292.270	11.83	0.11	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	814.45000	0.81445	0.00000	967.56000	0.96756	814.450	14.13	(0.21)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.57671	80.06143	0.00000	12.71031	79.40882		13.30	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future	0.00		12.70212	81.89179	0.00000	12.84147	81.22420		12.57	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.86448	79.33318	0.00000	13.01055	78.64927		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		12.61541	76.09709	0.00000	12.73819	75.47609		13.73	0.00	715,388,743.09	9,401	36,565.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	118.69000	0.11869	0.00000	73.47000	0.07347	118.690	12.60	0.10	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	793.22000	0.79322	0.00000	574.87000	0.57487	793.220	13.33	0.43	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	18.56000	0.01856	0.00000	36.42000	0.03642	18.560	15.79	(0.02)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00		12.74517	73.52461	0.00000	12.87297	72.88990		14.78	0.00	792,962,918.85	10,785	121,091.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	962.62000	0.96262	0.00000	799.51000	0.79951	962.620	13.51	0.29	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	1,958.51000	1.95851	0.00000	2,250.69000	2.25069	1,958.510	14.67	(0.42)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	696.66000	0.69666	0.00000	828.70000	0.82870	696.660	16.40	(0.18)	0.00	0	2,500.00	

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
R2037	On 02/05/2024	Bond Future	0.00	12.87694	75.17959	0.00000	13.00994	74.53053			14.27	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00	13.01284	72.64197	0.00000	13.15146	71.97803			14.46	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11 Call	1,806.51000	1.80651	0.00000	1,601.05000	1.60105	1,806.510	13.53	0.33	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17 Put	3,363.41000	3.36341	0.00000	3,672.65000	3.67265	3,363.410	14.37	(0.44)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82 Put	2,275.65000	2.27565	0.00000	2,505.40000	2.50540	2,275.650	15.21	(0.32)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00	13.16910	74.37791	0.00000	13.31397	73.69777			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
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	12.82578	76.52356	0.00000	12.94351	75.89779			14.39	0.00	1,342,529,336.64	17,544	20,105.00
R2040	On 02/11/2023	Bond Future	11.50 Call	1.17000	0.00117	0.00000	0.61000	0.00061	1.170	12.88	0.00	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	11.80 Call	10.15000	0.01015	0.00000	5.66000	0.00566	10.150	12.86	0.01	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10 Call	61.92000	0.06192	0.00000	37.52000	0.03752	61.920	12.98	0.06	0.00	0	225.00	
R2040	On 02/11/2023	Bond Future	12.60 Call	555.39000	0.55539	0.00000	393.77000	0.39377	555.390	13.68	0.33	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.97 Put	752.66000	0.75266	0.00000	1,043.49000	1.04349	752.660	14.34	(0.38)	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	13.10 Put	531.26000	0.53126	0.00000	763.62000	0.76362	531.260	14.58	(0.30)	0.00	0	1,100.00	
R2040	On 02/11/2023	Bond Future	13.64 Put	100.95000	0.10095	0.00000	169.54000	0.16954	100.950	15.62	(0.07)	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	13.90 Put	41.26000	0.04126	0.00000	74.68000	0.07468	41.260	16.12	(0.03)	0.00	0	1,100.00	
R2040	On 01/02/2024	Bond Future	0.00	12.95697	73.71020	0.00000	13.07949	73.07058			15.54	0.00	1,303,859,727.80	17,689	136,177.00
R2040	On 02/05/2024	Bond Future	0.00	13.08969	75.36930	0.00000	13.21714	74.71526			15.01	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00	13.22655	72.58562	0.00000	13.35934	71.91655			15.39	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00	13.38272	74.31985	0.00000	13.52143	73.63447			14.44	0.00	0.00	0	953.00
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	12.90989	72.66175	0.00000	13.02758	72.04010			15.07	0.00	1,187,220,333.25	16,339	35,281.00
R2044	On 02/11/2023	Bond Future	12.00 Call	20.42000	0.02042	0.00000	11.71000	0.01171	20.420	13.48	0.02	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	12.75 Put	1,521.78000	1.52178	0.00000	1,955.65000	1.95565	1,521.780	14.15	(0.62)	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	13.00 Put	836.84000	0.83684	0.00000	1,150.29000	1.15029	836.840	14.59	(0.42)	0.00	0	6,375.00	
R2044	On 01/02/2024	Bond Future	0.00	13.03778	69.88806	0.00000	13.16022	69.25268			16.31	0.00	1,142,739,669.06	16,351	70,121.00
R2044	On 01/02/2024	Bond Future	13.25 Put	2,010.81000	2.01081	0.00000	2,296.88000	2.29688	2,010.810	16.31	(0.41)	0.00	0	5,000.00	
R2044	On 02/05/2024	Bond Future	0.00	13.16677	71.46113	0.00000	13.29409	70.81146			15.77	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00	13.29960	68.71331	0.00000	13.43221	68.04872			16.22	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	13.45054	70.35487	0.00000	13.58903	69.67402			15.24	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	12.81469	71.44114	0.00000	12.93238	70.80793			15.67	0.00	2,286,116.48	32	63,006.00
R2048	On 02/11/2023	Bond Future	11.80 Call	10.69000	0.01069	0.00000	5.99000	0.00599	10.690	14.01	0.01	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	12.50 Call	412.42000	0.41242	0.00000	285.02000	0.28502	412.420	14.71	0.26	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	13.60 Put	115.39000	0.11539	0.00000	191.44000	0.19144	115.390	16.92	(0.08)	0.00	0	207.00	
R2048	On 01/02/2024	Bond Future	0.00	12.94217	73.02181	0.00000	13.06468	72.37461			15.94	0.00	2,628,785.16	36	171,547.00
R2048	On 01/02/2024	Bond Future	11.50 Call	243.86000	0.24386	0.00000	193.58000	0.19358	243.860	14.42	0.09	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	12.30 Call	1,039.77000	1.03977	0.00000	871.34000	0.87134	1,039.770	14.51	0.29	0.00	0	100.00	
R2048	On 01/02/2024	Bond Future	13.10 Put	2,142.54000	2.14254	0.00000	2,445.31000	2.44531	2,142.540	15.68	(0.43)	0.00	0	1,100.00	
R2048	On 01/02/2024	Bond Future	13.37 Put	1,632.25000	1.63225	0.00000	1,881.48000	1.88148	1,632.250	16.16	(0.35)	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	13.90 Put	955.30000	0.95530	0.00000	1,120.01000	1.12001	955.300	17.16	(0.23)	0.00	0	1,100.00	
R2048	On 02/05/2024	Bond Future	0.00	13.06084	70.21584	0.00000	13.18819	69.55400			16.40	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00	13.17895	71.82108	0.00000	13.31140	71.14409			15.84	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	13.32740	69.08460	0.00000	13.46583	68.39113			15.85	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
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	12.81361	92.14216	12.89081	91.60740		15.81	0.00	0.00	0	5,189.00
R2053	On 01/02/2024		Bond Future	0.00	12.93693	94.18088	13.01728	93.63432		16.09	0.00	0.00	0	0.00
R2053	On 02/05/2024		Bond Future	0.00	13.06098	90.43525	13.14467	89.87632		16.56	0.00	0.00	0	0.00
R2053	On 01/08/2024		Bond Future	0.00	13.18457	92.50261	13.27173	91.93083		15.99	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	13.33561	88.84099	13.42687	88.25520		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	12.37658	62.30379	12.49909	61.76021		14.52	0.00	0.00	0	18,110.00
R209	On 01/02/2024		Bond Future	0.00	12.49180	63.68235	12.61892	63.12672		14.79	0.00	0.00	0	10,212.00
R209	On 02/05/2024		Bond Future	0.00	12.60753	61.96229	12.73951	61.39412		15.05	0.00	0.00	0	0.00
R209	On 01/08/2024		Bond Future	0.00	12.72305	63.37880	12.86008	62.79763		14.38	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	12.86607	61.73744	13.00899	61.14210		13.81	0.00	0.00	0	101.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	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	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/11/2023		Bond Future	0.00	226.17649	226.17649	226.32464	226.32464		0.00	0.00	0.00	0	246.00
R210	On 01/02/2024		Bond Future	0.00	231.23657	231.23657	231.38812	231.38812		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024		Bond Future	0.00	233.24367	233.24367	233.39878	233.39878		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	238.62941	238.62941	238.78787	238.78787		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	241.06667	241.06667	241.22871	241.22871		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 02/11/2023		Bond Future	0.00	11.34204	80.09656	11.48523	79.49847		10.16	0.00	1,085,708,870.80	13,555	16,084.00
R213	On 02/11/2023		Bond Future	10.94 Call	125.07000	0.12507	63.00000	0.06300	125.070	8.06	0.15	0.00	0	731.00
R213	On 02/11/2023		Bond Future	11.44 Call	1,017.51000	1.01751	719.29000	0.71929	1,017.510	9.95	0.59	0.00	0	731.00
R213	On 02/11/2023		Bond Future	12.70 Put	18.10000	0.01810	36.56000	0.03656	18.100	13.51	(0.02)	0.00	0	731.00
R213	On 01/02/2024		Bond Future	0.00	11.45905	81.86879	11.60933	81.25749		10.60	0.00	1,108,339,679.02	13,538	24,967.00
R213	On 02/05/2024		Bond Future	0.00	11.56671	80.15188	11.72438	79.52683		10.55	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	11.67336	81.98443	11.83905	81.34502		9.98	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.82248	80.38346	11.99771	79.72844		9.56	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/11/2023		Bond Future	0.00	12.71832	58.08831	12.84092	57.54248		15.73	0.00	0.00	0	19,961.00
R214	On 01/02/2024		Bond Future	0.00	12.84038	59.37358	12.96763	58.81570		16.04	0.00	0.00	0	6,375.00
R214	On 02/05/2024		Bond Future	0.00	12.95385	57.40459	13.08577	56.83410		16.44	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	13.06641	58.71696	13.20323	58.13342		15.90	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	13.20835	56.81279	13.35086	56.21508		15.84	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											22,224,046,873.52	235,745	1,611,002.00	
Grand Total:											22,224,046,873.52	235,745	1,611,002.00	