

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 16/10/2023

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		897.59100	897.59100	0.00000	898.13700	898.13700		0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	0.00		917.37700	917.37700	0.00000	917.93900	917.93900		0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	0.00		937.92900	937.92900	0.00000	938.50100	938.50100		0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		959.27300	959.27300	0.00000	959.85700	959.85700		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		982.37100	982.37100	0.00000	982.96000	982.96000		0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	0.00		1,005.09700	1,005.09700	0.00000	1,007.54100	1,007.54100		0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	0.00		1,027.25400	1,027.25400	0.00000	1,029.75500	1,029.75500		0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,050.26700	1,050.26700	0.00000	1,052.82200	1,052.82200		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,074.16800	1,074.16800	0.00000	1,076.77900	1,076.77900		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,100.03100	1,100.03100	0.00000	1,102.69700	1,102.69700		0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	0.00		880.13700	880.13700	0.00000	882.12900	882.12900		0.00	0.00	0	107.00
ALBI	On 01/02/2024	Index Future	0.00		899.53900	899.53900	0.00000	901.57800	901.57800		0.00	0.00	0	17.00
ALBI	On 02/05/2024	Index Future	0.00		919.69100	919.69100	0.00000	921.77400	921.77400		0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		940.62000	940.62000	0.00000	942.74900	942.74900		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		963.26800	963.26800	0.00000	965.44000	965.44000		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		13.16525	70.28529	0.00000	13.13683	70.40564		0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	0.00		13.33551	71.85218	0.00000	13.30580	71.97528		0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		13.50577	69.67913	0.00000	13.47473	69.80501		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		13.67817	71.27998	0.00000	13.64574	71.40866		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		13.89046	69.20461	0.00000	13.85644	69.33620		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		13.65736	65.82367	0.00000	13.60359	66.07880		0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	0.00		13.81330	67.29113	0.00000	13.75728	67.55201		0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		13.97507	64.55168	0.00000	13.91663	64.81848		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		14.13528	66.03448	0.00000	14.07439	66.30732		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		14.32808	63.36715	0.00000	14.26431	63.64642		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		867.45300	867.45300	0.00000	869.41700	869.41700		0.00	0.00	262	417.00
GOVI	On 01/02/2024	GOVI	0.00		886.57500	886.57500	0.00000	888.58600	888.58600		0.00	0.00	363	398.00
GOVI	On 02/05/2024	GOVI	0.00		906.43600	906.43600	0.00000	908.49100	908.49100		0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	0.00		927.06400	927.06400	0.00000	929.16400	929.16400		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		949.38600	949.38600	0.00000	951.52800	951.52800		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		172.80710	172.80710	0.00000	172.77691	172.77691		0.00	0.00	0	4,757.00
I2025	On 01/02/2024	Bond Future	0.00		174.86694	174.86694	0.00000	174.83636	174.83636		0.00	0.00	0	9,802.00
I2025	On 02/05/2024	Bond Future	0.00		178.82536	178.82536	0.00000	178.79398	178.79398		0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00		181.09809	181.09809	0.00000	181.06515	181.06515		0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		185.49727	185.49727	0.00000	185.46298	185.46298		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	124.70157	124.70157	0.00000	124.67981	124.67981		0.00	0.00	0	1,782.00
I2029	On 01/02/2024		Bond Future	0.00	127.48161	127.48161	0.00000	127.45949	127.45949		0.00	0.00	0	2,664.00
I2029	On 02/05/2024		Bond Future	0.00	129.00219	129.00219	0.00000	128.97944	128.97944		0.00	0.00	0	0.00
I2029	On 01/08/2024		Bond Future	0.00	131.96664	131.96664	0.00000	131.94327	131.94327		0.00	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	133.77228	133.77228	0.00000	133.74809	133.74809		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	116.71167	116.71167	0.00000	117.07597	117.07597		0.00	0.00	20	1,791.00
I2033	On 01/02/2024		Bond Future	0.00	119.31357	119.31357	0.00000	119.68612	119.68612		0.00	0.00	0	6,284.00
I2033	On 02/05/2024		Bond Future	0.00	120.55380	120.55380	0.00000	120.93490	120.93490		0.00	0.00	0	0.00
I2033	On 01/08/2024		Bond Future	0.00	123.32416	123.32416	0.00000	123.71388	123.71388		0.00	0.00	0	0.00
I2033	On 07/11/2024		Bond Future	0.00	124.82175	124.82175	0.00000	125.22010	125.22010		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	126.11042	126.11042	0.00000	125.94177	125.94177		0.00	0.00	0	2,726.00
I2038	On 01/02/2024		Bond Future	0.00	126.90516	126.90516	0.00000	126.73308	126.73308		0.00	0.00	0	1,961.00
I2038	On 02/05/2024		Bond Future	0.00	129.77778	129.77778	0.00000	129.60167	129.60167		0.00	0.00	0	0.00
I2038	On 01/08/2024		Bond Future	0.00	130.69374	130.69374	0.00000	130.51274	130.51274		0.00	0.00	0	0.00
I2038	On 07/11/2024		Bond Future	0.00	133.86767	133.86767	0.00000	133.68187	133.68187		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	107.36419	107.36419	0.00000	108.00347	108.00347		0.00	0.00	0	10,546.00
I2046	On 01/02/2024		Bond Future	0.00	109.75767	109.75767	0.00000	110.41141	110.41141		0.00	0.00	0	10,593.00
I2046	On 02/05/2024		Bond Future	0.00	110.09705	110.09705	0.00000	110.76545	110.76545		0.00	0.00	0	0.00
I2046	On 01/08/2024		Bond Future	0.00	112.62687	112.62687	0.00000	113.31050	113.31050		0.00	0.00	0	0.00
I2046	On 07/11/2024		Bond Future	0.00	113.16175	113.16175	0.00000	113.86182	113.86182		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	108.58798	108.58798	0.00000	108.93178	108.93178		0.00	0.00	0	9,770.00
I2050	On 01/02/2024		Bond Future	0.00	108.76152	108.76152	0.00000	109.11302	109.11302		0.00	0.00	0	9,695.00
I2050	On 02/05/2024		Bond Future	0.00	111.22341	111.22341	0.00000	111.58288	111.58288		0.00	0.00	0	0.00
I2050	On 01/08/2024		Bond Future	0.00	111.47663	111.47663	0.00000	111.84342	111.84342		0.00	0.00	0	0.00
I2050	On 07/11/2024		Bond Future	0.00	114.18360	114.18360	0.00000	114.55901	114.55901		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	327.22900	327.22900	0.00000	327.54800	327.54800		0.00	0.00	0	475.00
IGOV	On 01/02/2024		Index Future	0.00	334.52300	334.52300	0.00000	334.85100	334.85100		0.00	0.00	0	0.00
IGOV	On 02/05/2024		Index Future	0.00	342.09700	342.09700	0.00000	342.43100	342.43100		0.00	0.00	0	0.00
IGOV	On 01/08/2024		Index Future	0.00	349.95900	349.95900	0.00000	350.30000	350.30000		0.00	0.00	0	0.00
IGOV	On 07/11/2024		Index Future	0.00	358.46700	358.46700	0.00000	358.81200	358.81200		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	8.34000	91.66000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.51000	91.49000	0.00000	8.50000	91.50000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.52000	91.48000	0.00000	8.50000	91.50000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.55000	91.45000	0.00000	8.53000	91.47000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.55000	91.45000	0.00000	8.52000	91.48000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.48000	91.52000	0.00000	8.44000	91.56000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	8.26000	91.74000	0.00000	8.21000	91.79000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	8.19000	91.81000	0.00000	8.15000	91.85000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	8.07000	91.93000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	8.13000	91.87000	0.00000	8.10000	91.90000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.34577	107.02842	0.00000	9.32594	107.08211		3.95	0.00	0.00	0	55,238.00
R186	On 02/11/2023		Bond Future	9.15 Call	115.37000	0.11537	0.00000	151.56000	0.15156	115.370	3.37	0.25	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	2.81000	0.00281	0.00000	4.75000	0.00475	2.810	5.14	(0.01)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.38421	104.07829	0.00000	9.36232	104.13331		4.05	0.00	0.00	0	81,271.00
R186	On 02/05/2024		Bond Future	0.00	9.41404	106.40960	0.00000	9.38978	106.46579		3.73	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,561.65000	1.56165	0.00000	1,604.22000	1.60422	1,561.650	3.72	0.60	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	457.84000	0.45784	0.00000	452.13000	0.45213	457.840	4.13	(0.24)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.43314	103.52002	0.00000	9.40603	103.57739		3.59	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.48573	106.00703	0.00000	9.45490	106.06547		3.16	0.00	32,438,151.18	306	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	342.71099	342.71099	0.00000	342.62561	342.62561		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	252.63193	252.63193	0.00000	252.58404	252.58404		0.00	0.00	0.00	0	4,558.00
R202	On 01/02/2024		Bond Future	0.00	253.29230	253.29230	0.00000	253.24380	253.24380		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	259.02597	259.02597	0.00000	258.97624	258.97624		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	259.88667	259.88667	0.00000	259.83426	259.83426		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	266.19851	266.19851	0.00000	266.14405	266.14405		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	10.74534	89.88588	0.00000	10.72619	89.96460		8.64	0.00	0.00	0	40,531.00
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	0.06000	0.00006	0.00000	0.25000	0.00025	0.060	5.21	0.00	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	1.41000	0.00141	0.00000	3.58000	0.00358	1.410	5.46	0.00	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	83.99000	0.08399	0.00000	120.75000	0.12075	83.990	6.67	0.13	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	357.89000	0.35789	0.00000	434.47000	0.43447	357.890	7.47	0.36	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	1,701.59000	1.70159	0.00000	1,805.35000	1.80535	1,701.590	8.97	0.81	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.43 Put	57.86000	0.05786	0.00000	74.54000	0.07454	57.860	9.78	(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	11.57	Put	33.80000	0.03380	0.00000	46.35000	0.04635	33.800	10.12	(0.04)	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	1.95000	0.00195	0.00000	3.82000	0.00382	1.950	11.62	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	0.00		10.83952	87.86174	0.00000	10.81928	87.94233		9.40	0.00	107,191,322.80	1,220	55,700.00
R2030	On 01/02/2024	Bond Future	9.57	Call	329.35000	0.32935	0.00000	355.74000	0.35574	329.350	9.70	0.14	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	515.29000	0.51529	0.00000	550.38000	0.55038	515.290	9.45	0.21	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	544.00000	0.54400	0.00000	580.27000	0.58027	544.000	9.42	0.22	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	597.58000	0.59758	0.00000	635.94000	0.63594	597.580	9.36	0.23	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	655.60000	0.65560	0.00000	696.10000	0.69610	655.600	9.30	0.25	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	737.15000	0.73715	0.00000	780.45000	0.78045	737.150	9.23	0.28	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,004.40000	1.00440	0.00000	1,055.47000	1.05547	1,004.400	9.16	0.35	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,459.40000	1.45940	0.00000	1,448.76000	1.44876	1,459.400	9.26	(0.43)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,008.43000	1.00843	0.00000	1,004.50000	1.00450	1,008.430	9.45	(0.33)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	581.75000	0.58175	0.00000	583.40000	0.58340	581.750	9.80	(0.21)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	512.68000	0.51268	0.00000	515.06000	0.51506	512.680	9.90	(0.19)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	506.26000	0.50626	0.00000	508.70000	0.50870	506.260	9.91	(0.19)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	371.83000	0.37183	0.00000	375.38000	0.37538	371.830	10.14	(0.15)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.93834	89.82970	0.00000	10.91697	89.91204		8.92	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	676.66000	0.67666	0.00000	706.99000	0.70699	676.660	8.89	0.21	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,102.42000	1.10242	0.00000	1,143.47000	1.14347	1,102.420	8.62	0.31	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	1,733.05000	1.73305	0.00000	1,785.41000	1.78541	1,733.050	8.63	0.43	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,081.17000	2.08117	0.00000	2,138.29000	2.13829	2,081.170	8.68	0.48	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	2,693.46000	2.69346	0.00000	2,757.16000	2.75716	2,693.460	8.84	0.56	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,019.52000	1.01952	0.00000	1,013.53000	1.01353	1,019.520	9.47	(0.26)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	709.98000	0.70998	0.00000	707.71000	0.70771	709.980	9.87	(0.19)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	379.26000	0.37926	0.00000	380.16000	0.38016	379.260	10.60	(0.11)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		11.03957	87.86750	0.00000	11.01694	87.95166		8.68	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		11.16238	89.97792	0.00000	11.13837	90.06379		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		11.67031	82.83769	0.00000	11.62622	83.04167		10.82	0.00	0.00	0	114,450.00
R2032	On 02/11/2023	Bond Future	10.35	Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.68	0.00	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	0.00000	0.00000	0.00000	0.02000	0.00002		6.61	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	0.00000	0.00000	0.00000	0.02000	0.00002		6.61	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	0.02000	0.00002	0.00000	0.14000	0.00014	0.020	6.57	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	0.17000	0.00017	0.00000	0.81000	0.00081	0.170	6.52	0.00	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	3,175.71000	3.17571	0.00000	2,974.86000	2.97486	3,175.710	6.47	(1.00)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	6.38000	0.00638	0.00000	16.57000	0.01657	6.380	6.90	0.01	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,893.78000	1.89378	0.00000	1,738.61000	1.73861	1,893.780	7.80	(0.90)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,107.19000	1.10719	0.00000	1,022.22000	1.02222	1,107.190	8.85	(0.69)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	837.37000	0.83737	0.00000	781.22000	0.78122	837.370	9.26	(0.57)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	486.41000	0.48641	0.00000	468.39000	0.46839	486.410	9.99	(0.38)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	95.04000	0.09504	0.00000	105.71000	0.10571	95.040	11.71	(0.10)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.79017	84.66397	0.00000	11.74401	84.87257		11.46	0.00	0.00	0	82,308.00
R2032	On 01/02/2024	Bond Future	10.01	Call	132.17000	0.13217	0.00000	154.62000	0.15462	132.170	11.23	0.06	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	367.67000	0.36767	0.00000	415.77000	0.41577	367.670	10.95	0.15	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	482.56000	0.48256	0.00000	540.78000	0.54078	482.560	10.87	0.18	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	497.88000	0.49788	0.00000	557.37000	0.55737	497.880	10.86	0.19	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	801.76000	0.80176	0.00000	883.16000	0.88316	801.760	10.80	0.27	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	2,153.49000	2.15349	0.00000	2,078.95000	2.07895	2,153.490	11.21	(0.50)	0.00	0	200.00

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	12.50	Put	959.04000	0.95904	0.00000	928.49000	0.92849	959.040	12.05	(0.27)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	838.29000	0.83829	0.00000	812.44000	0.81244	838.290	12.20	(0.24)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	740.24000	0.74024	0.00000	718.20000	0.71820	740.240	12.34	(0.22)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.91209	82.39788	0.00000	11.86375	82.61111		11.64	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	588.60000	0.58860	0.00000	638.45000	0.63845	588.600	11.30	0.17	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	758.86000	0.75886	0.00000	818.69000	0.81869	758.860	11.21	0.21	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	809.23000	0.80923	0.00000	871.84000	0.87184	809.230	11.19	0.22	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,007.07000	1.00707	0.00000	1,079.89000	1.07989	1,007.070	11.11	0.26	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,265.38000	1.26538	0.00000	1,350.18000	1.35018	1,265.380	11.02	0.31	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,634.37000	1.63437	0.00000	1,733.89000	1.73389	1,634.370	11.01	0.37	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,290.15000	1.29015	0.00000	1,252.35000	1.25235	1,290.150	12.37	(0.27)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,040.11000	1.04011	0.00000	1,010.44000	1.01044	1,040.110	12.70	(0.22)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	912.50000	0.91250	0.00000	887.00000	0.88700	912.500	12.90	(0.20)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		12.03502	84.27240	0.00000	11.98437	84.49040		10.74	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		12.18912	82.12875	0.00000	12.13579	82.35179		10.21	0.00	0.00	0	243.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	2,261.98000	2.26198	0.00000	2,366.50000	2.36650	2,261.980	9.63	0.41	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	1,740.86000	1.74086	0.00000	1,690.80000	1.69080	1,740.860	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		12.38400	80.57901	0.00000	12.33508	80.82800		12.85	0.00	2,095,054.26	26	114,861.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	0.00000	0.00000	0.00000	0.01000	0.00001		11.56	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	0.31000	0.00031	0.00000	1.26000	0.00126	0.310	11.52	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70	Call	36.23000	0.03623	0.00000	70.38000	0.07038	36.230	11.72	0.04	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	47.11000	0.04711	0.00000	87.92000	0.08792	47.110	11.77	0.05	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	547.84000	0.54784	0.00000	717.83000	0.71783	547.840	12.44	0.37	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	189.86000	0.18986	0.00000	198.66000	0.19866	189.860	13.44	(0.15)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	7.64000	0.00764	0.00000	10.94000	0.01094	7.640	14.69	(0.01)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00		12.52274	82.35552	0.00000	12.47169	82.61007		13.05	0.00	0.00	0	57,207.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	72.82000	0.07282	0.00000	88.72000	0.08872	72.820	11.82	0.04	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	228.94000	0.22894	0.00000	267.41000	0.26741	228.940	11.83	0.09	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	840.87000	0.84087	0.00000	811.19000	0.81119	840.870	14.13	(0.22)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.65311	79.68729	0.00000	12.59991	79.94755		13.30	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future	0.00		12.78365	81.50022	0.00000	12.72818	81.76633		12.57	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.94817	78.94030	0.00000	12.89011	79.21256		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		12.70824	75.62686	0.00000	12.64417	75.95093		13.73	0.00	0.00	0	33,917.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	37.83000	0.03783	0.00000	78.68000	0.07868	37.830	12.60	0.05	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	476.35000	0.47635	0.00000	665.46000	0.66546	476.350	13.33	0.34	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	10.08000	0.01008	0.00000	13.06000	0.01306	10.080	15.79	(0.01)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00		12.84301	73.03797	0.00000	12.77629	73.36930		14.78	0.00	0.00	0	123,739.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	782.25000	0.78225	0.00000	894.02000	0.89402	782.250	13.51	0.25	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	2,108.90000	2.10890	0.00000	1,993.69000	1.99369	2,108.900	14.67	(0.45)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	740.15000	0.74015	0.00000	701.49000	0.70149	740.150	16.40	(0.20)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		12.98042	74.67385	0.00000	12.91099	75.01260		14.27	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		13.12242	72.11638	0.00000	13.05007	72.46277		14.46	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	1,606.79000	1.60679	0.00000	1,731.80000	1.73180	1,606.790	13.53	0.31	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17	Put	3,563.95000	3.56395	0.00000	3,424.50000	3.42450	3,563.950	14.37	(0.46)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82	Put	2,414.30000	2.41430	0.00000	2,316.13000	2.31613	2,414.300	15.21	(0.34)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00		13.28194	73.84733	0.00000	13.20642	74.20179		13.32	0.00	0.00	0	469.00	

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 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	12.92857	75.97673	0.00000	12.87965	76.23618		14.39	0.00	0.00	0	20,105.00
R2040	On 02/11/2023		Bond Future	11.50 Call	0.06000	0.00006	0.00000	0.32000	0.00032	0.060	12.88	0.00	0.00	0	875.00
R2040	On 02/11/2023		Bond Future	11.80 Call	1.18000	0.00118	0.00000	3.93000	0.00393	1.180	12.86	0.00	0.00	0	128.00
R2040	On 02/11/2023		Bond Future	12.10 Call	14.29000	0.01429	0.00000	32.22000	0.03222	14.290	12.98	0.02	0.00	0	225.00
R2040	On 02/11/2023		Bond Future	12.60 Call	282.19000	0.28219	0.00000	406.95000	0.40695	282.190	13.68	0.22	0.00	0	128.00
R2040	On 02/11/2023		Bond Future	12.97 Put	831.08000	0.83108	0.00000	796.11000	0.79611	831.080	14.34	(0.46)	0.00	0	875.00
R2040	On 02/11/2023		Bond Future	13.10 Put	566.13000	0.56613	0.00000	553.31000	0.55331	566.130	14.58	(0.35)	0.00	0	1,100.00
R2040	On 02/11/2023		Bond Future	13.64 Put	82.72000	0.08272	0.00000	93.89000	0.09389	82.720	15.62	(0.07)	0.00	0	128.00
R2040	On 02/11/2023		Bond Future	13.90 Put	28.10000	0.02810	0.00000	35.45000	0.03545	28.100	16.12	(0.03)	0.00	0	1,100.00
R2040	On 01/02/2024		Bond Future	0.00	13.06511	73.14519	0.00000	13.01417	73.41048		15.54	0.00	0.00	0	137,377.00
R2040	On 02/05/2024		Bond Future	0.00	13.20376	74.78348	0.00000	13.15078	75.05464		15.01	0.00	0.00	0	0.00
R2040	On 01/08/2024		Bond Future	0.00	13.34704	71.97811	0.00000	13.29185	72.25537		15.39	0.00	0.00	0	0.00
R2040	On 07/11/2024		Bond Future	0.00	13.50698	73.70539	0.00000	13.44939	73.98914		14.44	0.00	0.00	0	954.00
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	12.98263	72.27642	0.00000	12.93870	72.50870		15.07	0.00	0.00	0	35,281.00
R2044	On 02/11/2023		Bond Future	12.00 Call	3.94000	0.00394	0.00000	10.51000	0.01051	3.940	13.48	0.01	0.00	0	5,860.00
R2044	On 02/11/2023		Bond Future	12.75 Put	1,645.96000	1.64596	0.00000	1,554.52000	1.55452	1,645.960	14.15	(0.71)	0.00	0	5,860.00
R2044	On 02/11/2023		Bond Future	13.00 Put	862.35000	0.86235	0.00000	832.31000	0.83231	862.350	14.59	(0.48)	0.00	0	6,375.00
R2044	On 01/02/2024		Bond Future	0.00	13.11455	69.48852	0.00000	13.06883	69.72599		16.31	0.00	0.00	0	91,388.00
R2044	On 01/02/2024		Bond Future	13.25 Put	2,114.31000	2.11431	0.00000	2,045.65000	2.04565	2,114.310	16.31	(0.44)	0.00	0	5,000.00
R2044	On 02/05/2024		Bond Future	0.00	13.24811	71.04488	0.00000	13.20057	71.28764		15.77	0.00	0.00	0	0.00
R2044	On 01/08/2024		Bond Future	0.00	13.38588	68.27966	0.00000	13.33638	68.52788		16.22	0.00	0.00	0	0.00
R2044	On 07/11/2024		Bond Future	0.00	13.53912	69.91805	0.00000	13.48750	70.17202		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	12.89755	70.99425	0.00000	12.84857	71.25779		15.67	0.00	0.00	0	62,730.00
R2048	On 02/11/2023		Bond Future	11.80 Call	1.50000	0.00150	0.00000	4.82000	0.00482	1.500	14.01	0.00	0.00	0	207.00
R2048	On 02/11/2023		Bond Future	12.50 Call	206.47000	0.20647	0.00000	312.06000	0.31206	206.470	14.71	0.17	0.00	0	207.00
R2048	On 02/11/2023		Bond Future	13.60 Put	88.28000	0.08828	0.00000	99.68000	0.09968	88.280	16.92	(0.08)	0.00	0	207.00
R2048	On 01/02/2024		Bond Future	0.00	13.02948	72.55945	0.00000	12.97848	72.82885		15.94	0.00	0.00	0	171,878.00
R2048	On 01/02/2024		Bond Future	11.50 Call	181.79000	0.18179	0.00000	214.52000	0.21452	181.790	14.42	0.07	0.00	0	1,000.00
R2048	On 01/02/2024		Bond Future	12.30 Call	860.03000	0.86003	0.00000	958.33000	0.95833	860.030	14.51	0.26	0.00	0	100.00
R2048	On 01/02/2024		Bond Future	13.10 Put	2,281.01000	2.28101	0.00000	2,193.43000	2.19343	2,281.010	15.68	(0.46)	0.00	0	1,100.00
R2048	On 01/02/2024		Bond Future	13.37 Put	1,733.74000	1.73374	0.00000	1,668.19000	1.66819	1,733.740	16.16	(0.37)	0.00	0	1,000.00
R2048	On 01/02/2024		Bond Future	13.90 Put	1,006.02000	1.00602	0.00000	971.32000	0.97132	1,006.020	17.16	(0.24)	0.00	0	1,100.00
R2048	On 02/05/2024		Bond Future	0.00	13.15308	69.73532	0.00000	13.10007	70.01073		16.40	0.00	0.00	0	0.00
R2048	On 01/08/2024		Bond Future	0.00	13.27640	71.32181	0.00000	13.22127	71.60345		15.84	0.00	0.00	0	13,000.00
R2048	On 07/11/2024		Bond Future	0.00	13.42776	68.58056	0.00000	13.37022	68.86872		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	12.89673	91.56663	0.00000	12.85275	91.87030		15.81	0.00	0.00	0	5,189.00
R2053	On 01/02/2024		Bond Future	0.00	13.02452	93.58538	0.00000	12.97872	93.89584		16.09	0.00	0.00	0	0.00
R2053	On 02/05/2024		Bond Future	0.00	13.15373	89.81620	0.00000	13.10603	90.13357		16.56	0.00	0.00	0	0.00
R2053	On 01/08/2024		Bond Future	0.00	13.28270	91.85935	0.00000	13.23303	92.18385		15.99	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	13.43686	88.19153	0.00000	13.38492	88.52356		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	12.45511	61.95457	0.00000	12.39597	62.21731		14.52	0.00	0.00	0	17,722.00
R209	On 01/02/2024		Bond Future	0.00	12.57442	63.32042	0.00000	12.51303	63.58906		14.79	0.00	0.00	0	10,589.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R209	On 02/05/2024	Bond Future	0.00	12.69490	61.58534	0.00000	12.63117	61.85998		15.05	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.81537	62.98641	0.00000	12.74922	63.26721		14.38	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.96083	61.34182	0.00000	12.89191	61.62921		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	225.84348	225.84348	0.00000	225.80371	225.80371		0.00	0.00	0.00	0	246.00
R210	On 01/02/2024	Bond Future	0.00	230.87830	230.87830	0.00000	230.83797	230.83797		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	232.85262	232.85262	0.00000	232.81113	232.81113		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.20341	238.20341	0.00000	238.16084	238.16084		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	240.65393	240.65393	0.00000	240.60989	240.60989		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	11.32995	80.14732	0.00000	11.29086	80.31173		10.16	0.00	0.00	0	15,385.00
R213	On 02/11/2023	Bond Future	10.94 Call	82.42000	0.08242	0.00000	132.67000	0.13267	82.420	8.06	0.12	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	939.26000	0.93926	0.00000	1,097.08000	1.09708	939.260	9.95	0.61	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	5.49000	0.00549	0.00000	8.67000	0.00867	5.490	13.51	(0.01)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.44792	81.91431	0.00000	11.40688	82.08242		10.60	0.00	0.00	0	25,612.00
R213	On 02/05/2024	Bond Future	0.00	11.55723	80.18966	0.00000	11.51418	80.36152		10.55	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.66571	82.01411	0.00000	11.62050	82.18980		9.98	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.81226	80.42187	0.00000	11.76453	80.60158		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	12.80145	57.71730	0.00000	12.74740	57.95809		15.73	0.00	26,203,654.20	454	19,507.00
R214	On 01/02/2024	Bond Future	0.00	12.92771	58.98978	0.00000	12.87159	59.23594		16.04	0.00	0.00	0	6,579.00
R214	On 02/05/2024	Bond Future	0.00	13.04583	57.00585	0.00000	12.98766	57.25750		16.44	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	13.16329	58.30277	0.00000	13.10297	58.56009		15.90	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.30783	56.39449	0.00000	13.24507	56.65781		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 :											5,661,256,525.84	2,651	1,623,810.00	
Grand Total:											5,661,256,525.84	2,651	1,623,810.00	