

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/10/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 02/11/2023		Index Future	0.00	893.20500	893.20500	0.00000	895.04200	895.04200	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	912.89100	912.89100	0.00000	914.77000	914.77000	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	933.34300	933.34300	0.00000	935.26400	935.26400	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	954.58600	954.58600	0.00000	956.54900	956.54900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	977.57800	977.57800	0.00000	979.58700	979.58700	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	998.72100	998.72100	0.00000	1,000.72400	1,000.72400	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,020.73200	1,020.73200	0.00000	1,022.78100	1,022.78100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,043.60100	1,043.60100	0.00000	1,045.69500	1,045.69500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,067.35300	1,067.35300	0.00000	1,069.49400	1,069.49400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,093.06100	1,093.06100	0.00000	1,095.25100	1,095.25100	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	875.21600	875.21600	0.00000	875.74600	875.74600	0.00	0.00	0.00	0	87.00
ALBI	On 01/02/2024		Index Future	0.00	894.50500	894.50500	0.00000	895.04900	895.04900	0.00	0.00	0.00	0	20.00
ALBI	On 02/05/2024		Index Future	0.00	914.54600	914.54600	0.00000	915.10100	915.10100	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	935.36000	935.36000	0.00000	935.92800	935.92800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	957.89000	957.89000	0.00000	958.46800	958.46800	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 02/11/2023		Bond Future	0.00	13.22640	70.02730	0.00000	13.23333	69.99815	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.39950	71.58804	0.00000	13.40672	71.55832	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.57258	69.40924	0.00000	13.58014	69.37880	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.74795	71.00419	0.00000	13.75587	70.97299	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.96350	68.92322	0.00000	13.97188	68.89103	0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES42	On 02/11/2023		Bond Future	0.00	13.69409	65.65034	0.00000	13.75118	65.38245	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.85165	67.11353	0.00000	13.91112	66.83975	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	14.01503	64.37032	0.00000	14.07710	64.09029	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	14.17688	65.84919	0.00000	14.24161	65.56266	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.37145	63.17839	0.00000	14.43936	62.88472	0.00	0.00	0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC213	On 28/02/2031		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
FRC214	On 28/02/2041		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
GOVI	On 02/11/2023		GOVI	0.00	862.45800	862.45800	0.00000	863.11000	863.11000	0.00	0.00	1,302,311,580.00	151	179.00
GOVI	On 01/02/2024		GOVI	0.00	881.46600	881.46600	0.00000	882.13400	882.13400	0.00	0.00	35,258,640.00	4	636.00
GOVI	On 02/05/2024		GOVI	0.00	901.21500	901.21500	0.00000	901.89700	901.89700	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	921.72600	921.72600	0.00000	922.42300	922.42300	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	943.92700	943.92700	0.00000	944.63800	944.63800	0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000	0.00	0.00	0.00	0	0.00
I2025	On 02/11/2023		Bond Future	0.00	172.73523	172.73523	0.00000	172.88517	172.88517	0.00	0.00	0.00	0	1,456.00
I2025	On 01/02/2024		Bond Future	0.00	174.78794	174.78794	0.00000	174.94131	174.94131	0.00	0.00	0.00	0	9,802.00
I2025	On 02/05/2024		Bond Future	0.00	178.74518	178.74518	0.00000	178.90190	178.90190	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.01361	181.01361	0.00000	181.17290	181.17290	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.41345	185.41345	0.00000	185.57609	185.57609	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
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2029	On 02/11/2023		Bond Future	0.00	124.81025	124.81025	124.59945	124.59945		0.00	0.00	0.00	0	1,002.00
I2029	On 01/02/2024		Bond Future	0.00	127.59198	127.59198	127.37661	127.37661		0.00	0.00	0.00	0	2,664.00
I2029	On 02/05/2024		Bond Future	0.00	129.11274	129.11274	128.89217	128.89217		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024		Bond Future	0.00	132.08029	132.08029	131.85451	131.85451		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024		Bond Future	0.00	133.88828	133.88828	133.65573	133.65573		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029		Price Contribution	0.00	100.00000	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	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	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 02/11/2023		Bond Future	0.00	116.72672	116.72672	116.70449	116.70449		0.00	0.00	0.00	0	1,011.00
I2033	On 01/02/2024		Bond Future	0.00	119.32832	119.32832	119.30562	119.30562		0.00	0.00	0.00	0	7,064.00
I2033	On 02/05/2024		Bond Future	0.00	120.56601	120.56601	120.54257	120.54257		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024		Bond Future	0.00	123.33714	123.33714	123.31307	123.31307		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024		Bond Future	0.00	124.83434	124.83434	124.80843	124.80843		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 02/11/2023		Bond Future	0.00	125.51435	125.51435	127.14975	127.14975		0.00	0.00	220,654,227.30	1,758	1,922.00
I2038	On 01/02/2024		Bond Future	0.00	126.28994	126.28994	127.96179	127.96179		0.00	0.00	0.00	0	2,741.00
I2038	On 02/05/2024		Bond Future	0.00	129.14913	129.14913	130.85888	130.85888		0.00	0.00	440,656,831.56	3,412	1,706.00
I2038	On 01/08/2024		Bond Future	0.00	130.04757	130.04757	131.79551	131.79551		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024		Bond Future	0.00	133.20767	133.20767	134.99768	134.99768		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 02/11/2023		Bond Future	0.00	106.81417	106.81417	107.12015	107.12015		0.00	0.00	494,122,350.42	4,626	10,338.00
I2046	On 01/02/2024		Bond Future	0.00	109.19485	109.19485	109.50782	109.50782		0.00	0.00	0.00	0	10,593.00
I2046	On 02/05/2024		Bond Future	0.00	109.51752	109.51752	109.83707	109.83707		0.00	0.00	1,013,256,095.04	9,252	4,626.00
I2046	On 01/08/2024		Bond Future	0.00	112.03459	112.03459	112.36137	112.36137		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024		Bond Future	0.00	112.55292	112.55292	112.88584	112.88584		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 02/11/2023		Bond Future	0.00	107.60940	107.60940	109.03799	109.03799		0.00	0.00	356,832,770.40	3,316	7,974.00
I2050	On 01/02/2024		Bond Future	0.00	107.75403	107.75403	109.21466	109.21466		0.00	0.00	0.00	0	10,613.00
I2050	On 02/05/2024		Bond Future	0.00	110.19365	110.19365	111.68705	111.68705		0.00	0.00	730,804,286.80	6,632	3,316.00
I2050	On 01/08/2024		Bond Future	0.00	110.41944	110.41944	111.94631	111.94631		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024		Bond Future	0.00	113.10245	113.10245	114.66600	114.66600		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 02/11/2023		Index Future	0.00	326.03500	326.03500	326.73600	326.73600		0.00	0.00	1,333,483,150.00	409	65.00
IGOV	On 01/02/2024		Index Future	0.00	333.30200	333.30200	334.01900	334.01900		0.00	0.00	1,363,205,180.00	409	417.00
IGOV	On 02/05/2024		Index Future	0.00	340.84800	340.84800	341.58100	341.58100		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024		Index Future	0.00	348.68300	348.68300	349.43200	349.43200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024		Index Future	0.00	357.16200	357.16200	357.92900	357.92900		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025		Interest Rate Swap	0.00	80.28000	80.28000	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	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	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	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	81.30000	81.30000		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 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
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future	0.00	8.34200	91.65800	0.00000	8.34200	8.34200	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.33900	91.66100	0.00000	8.37000	91.63000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.37300	91.62700	0.00000	8.49000	91.51000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.53900	91.46100	0.00000	8.50000	91.50000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.51100	91.48900	0.00000	8.54000	91.46000	0.00	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	8.53000	91.47000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.54500	91.45500	0.00000	8.00000	92.00000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.48600	91.51400	0.00000	8.47000	91.53000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.42600	91.57400	0.00000	8.41000	91.59000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	8.32800	91.67200	0.00000	8.30000	91.70000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	8.27700	91.72300	0.00000	8.25000	91.75000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	8.18800	91.81200	0.00000	8.17000	91.83000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	8.17200	91.82800	0.00000	8.16000	91.84000	0.00	0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.50011	106.61175	0.00000	9.43991	106.77402	3.95	0.00	1,475,293,396.50	13,838	44,670.00	
R186	On 02/11/2023		Bond Future	9.15 Call	29.56000	0.02956	0.00000	53.11000	0.05311	29.560	3.37	0.09	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	3.86000	0.00386	0.00000	3.27000	0.00327	3.860	5.14	(0.01)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.55445	103.65173	0.00000	9.48810	103.81771	4.05	0.00	1,467,397,541.61	14,157	73,209.00	
R186	On 02/05/2024		Bond Future	0.00	9.60278	105.97379	0.00000	9.52919	106.14343	3.73	0.00	1,119,931,012.72	10,568	10,568.00	
R186	On 02/05/2024		Bond Future	9.73 Call	1,302.36000	1.30236	0.00000	1,399.81000	1.39981	1,302.360	3.72	0.55	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	562.19000	0.56219	0.00000	519.02000	0.51902	562.190	4.13	(0.28)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.64423	103.07467	0.00000	9.56189	103.24809	3.59	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.72627	105.55257	0.00000	9.63227	105.72985	3.16	0.00	0.00	0.00	0	3,495.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R197	On 02/11/2023		Bond Future	0.00	342.73831	342.73831	0.00000	342.86482	342.86482	0.00	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	0.00	0	0.00
R202	On 02/11/2023		Bond Future	0.00	251.63377	251.63377	0.00000	252.82321	252.82321	0.00	0.00	0.00	0.00	0	4,558.00
R202	On 01/02/2024		Bond Future	0.00	252.26759	252.26759	0.00000	253.48380	253.48380	0.00	0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	257.97898	257.97898	0.00000	259.22258	259.22258	0.00	0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	258.80792	258.80792	0.00000	260.07806	260.07806	0.00	0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	265.09744	265.09744	0.00000	266.39769	266.39769	0.00	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	0.00	0	0.00
R2030	On 02/11/2023		Bond Future	0.00	10.87604	89.35091	0.00000	10.81667	89.59341	8.64	0.00	1,710,891,224.68	19,148	17,783.00	

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	9.57	Call	0.00000	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	0.00000	0.00000	0.00000	0.01000	0.00001			5.21	0.00	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07	Call	0.07000	0.00007	0.00000	0.27000	0.00027	0.070		5.46	0.00	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39	Call	21.35000	0.02135	0.00000	40.48000	0.04048	21.350		6.67	0.04	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62	Call	158.26000	0.15826	0.00000	232.42000	0.23242	158.260		7.47	0.21	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12	Call	1,237.32000	1.23732	0.00000	1,438.71000	1.43871	1,237.320		8.97	0.74	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	74.60000	0.07460	0.00000	63.31000	0.06331	74.600		9.78	(0.09)	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	41.41000	0.04141	0.00000	35.63000	0.03563	41.410		10.12	(0.05)	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	1.66000	0.00166	0.00000	1.60000	0.00160	1.660		11.62	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	0.00		10.97761	87.31440	0.00000	10.91492	87.56235			9.40	0.00	254,608,790.40	2,916	54,917.00
R2030	On 01/02/2024	Bond Future	9.57	Call	245.98000	0.24598	0.00000	279.97000	0.27997	245.980		9.70	0.11	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	394.95000	0.39495	0.00000	444.72000	0.44472	394.950		9.45	0.17	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	418.31000	0.41831	0.00000	470.39000	0.47039	418.310		9.42	0.18	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	462.12000	0.46212	0.00000	518.42000	0.51842	462.120		9.36	0.19	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	509.87000	0.50987	0.00000	570.62000	0.57062	509.870		9.30	0.21	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	577.46000	0.57746	0.00000	644.30000	0.64430	577.460		9.23	0.23	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	803.93000	0.80393	0.00000	888.72000	0.88872	803.930		9.16	0.30	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,685.17000	1.68517	0.00000	1,576.68000	1.57668	1,685.170		9.26	(0.48)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,177.63000	1.17763	0.00000	1,095.36000	1.09536	1,177.630		9.45	(0.37)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	687.35000	0.68735	0.00000	635.12000	0.63512	687.350		9.80	(0.25)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	606.85000	0.60685	0.00000	560.09000	0.56009	606.850		9.90	(0.22)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	599.34000	0.59934	0.00000	553.11000	0.55311	599.340		9.91	(0.22)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	441.76000	0.44176	0.00000	406.70000	0.40670	441.760		10.14	(0.17)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		11.08417	89.27037	0.00000	11.01795	89.52381			8.92	0.00	1,598,028,893.37	17,901	17,901.00
R2030	On 02/05/2024	Bond Future	9.66	Call	555.27000	0.55527	0.00000	606.72000	0.60672	555.270		8.89	0.18	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	923.99000	0.92399	0.00000	1,000.51000	1.00051	923.990		8.62	0.27	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	1,488.11000	1.48811	0.00000	1,594.34000	1.59434	1,488.110		8.63	0.39	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	1,805.75000	1.80575	0.00000	1,925.74000	1.92574	1,805.750		8.68	0.44	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	2,373.09000	2.37309	0.00000	2,513.54000	2.51354	2,373.090		8.84	0.52	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,156.69000	1.15669	0.00000	1,090.77000	1.09077	1,156.690		9.47	(0.29)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	808.72000	0.80872	0.00000	760.86000	0.76086	808.720		9.87	(0.21)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	433.42000	0.43342	0.00000	406.79000	0.40679	433.420		10.60	(0.12)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		11.19402	87.29576	0.00000	11.12385	87.55494			8.68	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		11.32649	89.39377	0.00000	11.25184	89.65888			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		11.80457	82.22063	0.00000	11.74554	82.49117			10.82	0.00	5,471,289,602.72	66,544	68,825.00
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	0.00000	0.00000			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	0.00000	0.00000			6.61	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	0.00000	0.00000	0.00000	0.00000	0.00000			6.57	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	0.00000	0.00000	0.00000	0.02000	0.00002			6.52	0.00	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	3,791.54000	3.79154	0.00000	3,521.16000	3.52116	3,791.540		6.47	(1.00)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	0.50000	0.00050	0.00000	1.58000	0.00158	0.500		6.90	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	2,459.65000	2.45965	0.00000	2,203.24000	2.20324	2,459.650		7.80	(0.97)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,533.12000	1.53312	0.00000	1,329.10000	1.32910	1,533.120		8.85	(0.83)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	1,184.16000	1.18416	0.00000	1,013.54000	1.01354	1,184.160		9.26	(0.73)	0.00	0	15,500.00

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 02/11/2023	Bond Future	11.78	Put	700.05000	0.70005	0.00000	589.83000	0.58983	700.050	9.99	(0.52)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	127.88000	0.12788	0.00000	108.17000	0.10817	127.880	11.71	(0.13)	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00		11.93079	84.03275	0.00000	11.86899	84.30937		11.46	0.00	78,402,555.75	933	84,170.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	91.30000	0.09130	0.00000	106.98000	0.10698	91.300	11.23	0.04	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	270.70000	0.27070	0.00000	309.02000	0.30902	270.700	10.95	0.12	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	361.68000	0.36168	0.00000	409.85000	0.40985	361.680	10.87	0.15	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	373.94000	0.37394	0.00000	423.38000	0.42338	373.940	10.86	0.15	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	622.72000	0.62272	0.00000	695.24000	0.69524	622.720	10.80	0.23	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	2,457.31000	2.45731	0.00000	2,317.28000	2.31728	2,457.310	11.21	(0.55)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50	Put	1,115.93000	1.11593	0.00000	1,041.72000	1.04172	1,115.930	12.05	(0.31)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	977.37000	0.97737	0.00000	911.31000	0.91131	977.370	12.20	(0.28)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	864.43000	0.86443	0.00000	805.22000	0.80522	864.430	12.34	(0.25)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		12.05936	81.75274	0.00000	11.99462	82.03552		11.64	0.00	4,995,664,683.18	61,107	61,107.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	476.47000	0.47647	0.00000	522.23000	0.52223	476.470	11.30	0.14	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	621.31000	0.62131	0.00000	677.77000	0.67777	621.310	11.21	0.18	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	664.49000	0.66449	0.00000	723.98000	0.72398	664.490	11.19	0.19	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	835.33000	0.83533	0.00000	906.28000	0.90628	835.330	11.11	0.23	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,061.00000	1.06100	0.00000	1,145.89000	1.14589	1,061.000	11.02	0.27	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,388.73000	1.38873	0.00000	1,491.39000	1.49139	1,388.730	11.01	0.33	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,452.79000	1.45279	0.00000	1,377.38000	1.37738	1,452.790	12.37	(0.30)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,173.91000	1.17391	0.00000	1,111.56000	1.11156	1,173.910	12.70	(0.25)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,031.05000	1.03105	0.00000	975.64000	0.97564	1,031.050	12.90	(0.22)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		12.18933	83.61289	0.00000	12.12147	83.90206		10.74	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		12.35146	81.45464	0.00000	12.27999	81.75052		10.21	0.00	0.00	0	243.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	1,985.80000	1.98580	0.00000	2,103.01000	2.10301	1,985.800	9.63	0.38	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	1,927.04000	1.92704	0.00000	1,842.03000	1.84203	1,927.040	11.03	(0.31)	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		12.46188	80.18492	0.00000	12.45841	80.20242		12.85	0.00	7,997,483,550.96	99,738	103,867.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	0.00000	0.00000	0.00000	0.00000	0.00000		11.56	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	0.03000	0.00003	0.00000	0.06000	0.00006	0.030	11.52	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70	Call	11.88000	0.01188	0.00000	15.34000	0.01534	11.880	11.72	0.02	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	16.50000	0.01650	0.00000	20.91000	0.02091	16.500	11.77	0.02	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	345.53000	0.34553	0.00000	374.17000	0.37417	345.530	12.44	0.29	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	201.14000	0.20114	0.00000	217.32000	0.21732	201.140	13.44	(0.17)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	5.60000	0.00560	0.00000	7.27000	0.00727	5.600	14.69	(0.01)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00		12.60410	81.95223	0.00000	12.60047	81.97016		13.05	0.00	6,146,417.25	75	57,549.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	54.79000	0.05479	0.00000	56.91000	0.05691	54.790	11.82	0.03	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	182.19000	0.18219	0.00000	187.30000	0.18730	182.190	11.83	0.08	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	906.96000	0.90696	0.00000	911.83000	0.91183	906.960	14.13	(0.24)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.73786	79.27519	0.00000	12.73408	79.29351		13.30	0.00	7,908,334,404.02	99,758	99,758.00	
R2035	On 01/08/2024	Bond Future	0.00		12.87200	81.07901	0.00000	12.86807	81.09768		12.57	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		13.04048	78.51018	0.00000	13.03641	78.52908		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		12.77624	75.28521	0.00000	12.77776	75.27760		13.73	0.00	0.00	0	28,893.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	13.58000	0.01358	0.00000	16.81000	0.01681	13.580	12.60	0.02	0.00	0	731.00	

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 02/11/2023	Bond Future	12.52	Call	304.84	0.0000	0.30484	0.00000	325.34	0.0000	304.84	13.33	0.26	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	7.12	0.0000	0.00712	0.00000	9.40	0.0000	7.12	15.79	(0.01)	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		12.91	0.0000	12.91390	0.00000	72.68835	0.0000	12.91547	14.78	0.00	2,180,650.50	30	129,005.00
R2037	On 01/02/2024	Bond Future	12.09	Call	674.84	0.0000	0.67484	0.00000	680.65	0.0000	674.84	13.51	0.23	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,239.76	0.0000	2.23976	0.00000	2,254.28	0.0000	2,239.76	14.67	(0.48)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	785.22	0.0000	0.78522	0.00000	795.56	0.0000	785.22	16.40	(0.21)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		13.05	0.0000	13.05416	0.00000	74.31661	0.0000	13.05580	14.27	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		13.19	0.0000	13.19923	0.00000	71.75130	0.0000	13.20095	14.46	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,481.91	0.0000	1.48191	0.00000	1,484.67	0.0000	1,481.91	13.53	0.29	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	3,717.49	0.0000	3.71749	0.00000	3,727.75	0.0000	3,717.49	14.37	(0.48)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	2,523.21	0.0000	2.52321	0.00000	2,532.39	0.0000	2,523.21	15.21	(0.36)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		13.36	0.0000	13.36195	0.00000	73.47458	0.0000	13.36380	13.32	0.00	0.00	0	469.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	100.00000	0.00	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future	0.00		12.99	0.0000	12.99145	0.00000	75.64537	0.0000	13.02319	14.39	0.00	0.00	0	20,105.00
R2040	On 02/11/2023	Bond Future	11.50	Call	0.00	0.0000	0.00000	0.00000	0.01	0.0000	0.00001	12.88	0.00	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	0.19	0.0000	0.19000	0.00000	0.22	0.0000	0.00022	12.86	0.00	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	4.20	0.0000	4.20000	0.00000	4.34	0.0000	4.20	12.98	0.01	0.00	0	225.00
R2040	On 02/11/2023	Bond Future	12.60	Call	163.70	0.0000	0.16370	0.00000	155.22	0.0000	163.70	13.68	0.16	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	905.42	0.0000	0.90542	0.00000	1,023.26	0.0000	1,023.26	14.34	(0.52)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.10	Put	604.92	0.0000	0.60492	0.00000	701.99	0.0000	701.99	14.58	(0.39)	0.00	0	1,100.00
R2040	On 02/11/2023	Bond Future	13.64	Put	74.15	0.0000	0.07415	0.00000	99.50	0.0000	99.50	15.62	(0.07)	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.90	Put	22.00	0.0000	0.02200	0.00000	32.16	0.0000	32.16	16.12	(0.02)	0.00	0	1,100.00
R2040	On 01/02/2024	Bond Future	0.00		13.13	0.0000	13.13066	0.00000	72.80605	0.0000	13.16368	15.54	0.00	800,866.55	11	137,438.00
R2040	On 01/02/2024	Bond Future	12.30	Call	698.26	0.0000	0.69826	0.00000	668.27	0.0000	698.26	14.15	0.23	2,954,975.63	1,000	1,000.00
R2040	On 01/02/2024	Bond Future	12.90	Call	1,794.28	0.0000	1.79428	0.00000	1,732.25	0.0000	1,794.28	14.95	0.43	5,669,900.25	1,000	1,000.00
R2040	On 01/02/2024	Bond Future	13.90	Put	1,077.71	0.0000	1.07771	0.00000	1,132.91	0.0000	1,132.91	16.74	(0.26)	(3,397,243.50)	1,000	1,000.00
R2040	On 02/05/2024	Bond Future	0.00		13.27	0.0000	13.27193	0.00000	74.43693	0.0000	13.30630	15.01	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		13.41	0.0000	13.41803	0.00000	71.62394	0.0000	13.45387	15.39	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.58	0.0000	13.58088	0.00000	73.34388	0.0000	13.61836	14.44	0.00	0.00	0	954.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future	0.00		13.08	0.0000	13.08096	0.00000	71.76122	0.0000	13.10763	15.07	0.00	0.00	0	35,281.00
R2044	On 02/11/2023	Bond Future	12.00	Call	0.60	0.0000	0.60000	0.00000	0.70	0.0000	0.60	13.48	0.00	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,972.05	0.0000	1.97205	0.00000	2,103.28	0.0000	2,103.28	14.15	(0.81)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,049.69	0.0000	1.04969	0.00000	1,159.11	0.0000	1,159.11	14.59	(0.58)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		13.21	0.0000	13.21698	0.00000	68.96148	0.0000	13.24472	16.31	0.00	15,102,564.12	219	92,051.00
R2044	On 01/02/2024	Bond Future	13.25	Put	2,319.70	0.0000	2.31970	0.00000	2,398.49	0.0000	2,319.70	16.31	(0.47)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		13.35	0.0000	13.35462	0.00000	70.50622	0.0000	13.38349	15.77	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		13.49	0.0000	13.49680	0.00000	67.72898	0.0000	13.52690	16.22	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.65	0.0000	13.65469	0.00000	69.35526	0.0000	13.68617	15.24	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.0000	0.00000	0.00	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future	0.00		12.99	0.0000	12.99088	0.00000	70.49701	0.0000	13.01251	15.67	0.00	890,870,715.37	12,637	47,404.00
R2048	On 02/11/2023	Bond Future	11.80	Call	0.19	0.0000	0.19000	0.00000	0.24	0.0000	0.19	14.01	0.00	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	94.33	0.0000	0.09433	0.00000	95.43	0.0000	94.33	14.71	0.10	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	92.51	0.0000	0.09251	0.00000	116.72	0.0000	92.51	16.92	(0.09)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		13.12	0.0000	13.12677	0.00000	72.05073	0.0000	13.14928	15.94	0.00	1,873,318.98	26	185,662.00
R2048	On 01/02/2024	Bond Future	11.50	Call	137.82	0.0000	0.13782	0.00000	134.08	0.0000	137.82	14.42	0.06	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	711.44	0.0000	0.71144	0.00000	693.18	0.0000	711.44	14.51	0.23	0.00	0	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 01/02/2024	Bond Future	13.10 Put	2,488.67000	2.48867	0.00000	2,558.06000	2.55806	2,488.670	15.68	(0.49)	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37 Put	1,897.34000	1.89734	0.00000	1,956.40000	1.95640	1,897.340	16.16	(0.40)	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90 Put	1,103.72000	1.10372	0.00000	1,145.02000	1.14502	1,103.720	17.16	(0.26)	0.00	0	1,100.00
R2048	On 02/05/2024	Bond Future	0.00	13.25420	69.21544	0.00000	13.27762	69.09605		16.40	0.00	874,260,222.64	12,631	12,631.00
R2048	On 01/08/2024	Bond Future	0.00	13.38156	70.79036	0.00000	13.40595	70.66817		15.84	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	13.53745	68.03735	0.00000	13.56298	67.91206		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	12.99531	90.89280	0.00000	13.01690	90.74648		15.81	0.00	424,378,483.20	4,669	3,840.00
R2053	On 01/02/2024	Bond Future	0.00	13.12727	92.89611	0.00000	13.14975	92.74663		16.09	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	13.26076	89.11174	0.00000	13.28419	88.95892		16.56	0.00	416,062,714.06	4,669	4,669.00
R2053	On 01/08/2024	Bond Future	0.00	13.39417	91.13917	0.00000	13.41860	90.98281		15.99	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.55334	87.45543	0.00000	13.57898	87.29497		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	12.51887	61.67308	0.00000	12.52525	61.64501		14.52	0.00	62,659,849.28	1,016	18,738.00
R209	On 01/02/2024	Bond Future	0.00	12.64067	63.03236	0.00000	12.64728	63.00373		14.79	0.00	259,756,355.56	4,121	12,672.00
R209	On 02/05/2024	Bond Future	0.00	12.76365	61.29099	0.00000	12.77052	61.26169		15.05	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.88671	62.68558	0.00000	12.89386	62.65555		14.38	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	13.03498	61.03471	0.00000	13.04248	61.00376		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	225.76346	225.76346	0.00000	225.81648	225.81648		0.00	0.00	0.00	0	136.00
R210	On 01/02/2024	Bond Future	0.00	230.79514	230.79514	0.00000	230.84965	230.84965		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	232.76202	232.76202	0.00000	232.81687	232.81687		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.11171	238.11171	0.00000	238.16763	238.16763		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	240.55777	240.55777	0.00000	240.61232	240.61232		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	11.45429	79.62721	0.00000	11.39521	79.87380		10.16	0.00	0.00	0	15,385.00
R213	On 02/11/2023	Bond Future	10.94 Call	22.61000	0.02261	0.00000	41.92000	0.04192	22.610	8.06	0.04	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	589.81000	0.58981	0.00000	739.70000	0.73970	589.810	9.95	0.49	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	4.93000	0.00493	0.00000	4.66000	0.00466	4.930	13.51	(0.01)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.57856	81.38217	0.00000	11.51652	81.63431		10.60	0.00	4,801,548.03	59	25,671.00
R213	On 02/05/2024	Bond Future	0.00	11.69423	79.64587	0.00000	11.62915	79.90360		10.55	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.80960	81.45819	0.00000	11.74122	81.72177		9.98	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.96403	79.85381	0.00000	11.89182	80.12345		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	12.83971	57.54783	0.00000	12.89646	57.29794		15.73	0.00	173,046,324.81	3,007	20,383.00
R214	On 01/02/2024	Bond Future	0.00	12.96753	58.81614	0.00000	13.02643	58.56085		16.04	0.00	941,058.24	16	6,595.00
R214	On 02/05/2024	Bond Future	0.00	13.08707	56.82852	0.00000	13.14816	56.56747		16.44	0.00	100,586,480.40	1,770	1,770.00
R214	On 01/08/2024	Bond Future	0.00	13.20602	58.12162	0.00000	13.26942	57.85455		15.90	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.35212	56.20984	0.00000	13.41819	55.93619		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 :	44,606,605,968.80	484,533 1,745,100.00
Grand Total:	44,606,605,968.80	484,533 1,745,100.00
