

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/09/2023

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	910.66700	910.66700	0.00000	911.89400	911.89400	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	931.01600	931.01600	0.00000	932.27100	932.27100	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	951.78000	951.78000	0.00000	953.06100	953.06100	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	972.60000	972.60000	0.00000	973.90600	973.90600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	994.78600	994.78600	0.00000	996.11700	996.11700	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,036.68800	1,036.68800	0.00000	1,037.95800	1,037.95800	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,059.85300	1,059.85300	0.00000	1,061.15300	1,061.15300	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,083.49000	1,083.49000	0.00000	1,084.81700	1,084.81700	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,107.19200	1,107.19200	0.00000	1,108.54300	1,108.54300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,132.44800	1,132.44800	0.00000	1,133.82500	1,133.82500	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	903.51300	903.51300	0.00000	904.67900	904.67900	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	923.70200	923.70200	0.00000	924.89500	924.89500	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	944.30300	944.30300	0.00000	945.52000	945.52000	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	964.95900	964.95900	0.00000	966.20000	966.20000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	986.97100	986.97100	0.00000	988.23600	988.23600	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	12.66624	72.44056	0.00000	12.64719	72.52464	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	12.80945	74.07681	0.00000	12.78957	74.16278	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.95825	71.94606	0.00000	12.93752	72.03386	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.12190	73.53311	0.00000	13.10031	73.62255	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.32962	71.41830	0.00000	13.30704	71.50943	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	13.19441	68.07602	0.00000	13.18056	68.14538	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.32736	69.61382	0.00000	13.31296	69.68475	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.47016	66.91918	0.00000	13.45519	66.99158	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.62275	68.39332	0.00000	13.60722	68.46705	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.81083	65.69327	0.00000	13.79465	65.76832	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	890.63700	890.63700	0.00000	891.79700	891.79700	0.00	0.00	0.00	0	823.00
GOVI	On 01/02/2024		GOVI	0.00	910.53900	910.53900	0.00000	911.72500	911.72500	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	930.84600	930.84600	0.00000	932.05700	932.05700	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	951.20800	951.20800	0.00000	952.44200	952.44200	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	972.90600	972.90600	0.00000	974.16400	974.16400	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	172.97810	172.97810	0.00000	173.03593	173.03593	0.00	0.00	0.00	0	5,228.00
I2025	On 01/02/2024		Bond Future	0.00	175.09009	175.09009	0.00000	175.14925	175.14925	0.00	0.00	0.00	0	214.00
I2025	On 02/05/2024		Bond Future	0.00	179.03489	179.03489	0.00000	179.09503	179.09503	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.15110	181.15110	0.00000	181.21165	181.21165	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.32003	185.32003	0.00000	185.38105	185.38105	0.00	0.00	0.00	0	0.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/11/2023	Bond Future	0.00	125.41370	125.41370	0.00000	125.55176	125.55176	0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	128.24647	128.24647	0.00000	128.38768	128.38768	0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.76901	129.76901	0.00000	129.91308	129.91308	0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.63523	132.63523	0.00000	132.78199	132.78199	0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.28738	134.28738	0.00000	134.43660	134.43660	0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	0.00	118.41452	118.41452	0.00000	118.81874	118.81874	0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	121.08910	121.08910	0.00000	121.50257	121.50257	0.00	0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	0.00	122.35480	122.35480	0.00000	122.77719	122.77719	0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	125.05740	125.05740	0.00000	125.48877	125.48877	0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.43715	126.43715	0.00000	126.87753	126.87753	0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	0.00	128.15465	128.15465	0.00000	129.35487	129.35487	0.00	0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	0.00	129.02984	129.02984	0.00000	130.25713	130.25713	0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	131.93668	131.93668	0.00000	133.19136	133.19136	0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	132.78221	132.78221	0.00000	134.06391	134.06391	0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	135.83621	135.83621	0.00000	137.14674	137.14674	0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	0.00	110.64015	110.64015	0.00000	111.59800	111.59800	0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	113.13931	113.13931	0.00000	114.11892	114.11892	0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	113.54023	113.54023	0.00000	114.54152	114.54152	0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	116.04719	116.04719	0.00000	117.07023	117.07023	0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.51532	116.51532	0.00000	117.56077	117.56077	0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	0.00	112.25191	112.25191	0.00000	113.31888	113.31888	0.00	0.00	0.00	0	14,039.00
I2050	On 01/02/2024	Bond Future	0.00	112.53708	112.53708	0.00000	113.62830	113.62830	0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	115.07236	115.07236	0.00000	116.18794	116.18794	0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	115.30884	115.30884	0.00000	116.44835	116.44835	0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.96049	117.96049	0.00000	119.12549	119.12549	0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	0.00	332.83200	332.83200	0.00000	334.46100	334.46100	0.00	0.00	0.00	0	515.00
IGOV	On 01/02/2024	Index Future	0.00	340.35000	340.35000	0.00000	342.01600	342.01600	0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	348.01900	348.01900	0.00000	349.72200	349.72200	0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	355.70900	355.70900	0.00000	357.44800	357.44800	0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	363.90400	363.90400	0.00000	365.68100	365.68100	0.00	0.00	0.00	0	0.00
IS05	On 19/09/2023	Interest Rate Swap	0.00	94.88000	94.88000	0.00000	94.88000	94.88000	0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000	0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000	0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000	0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000	0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000	0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000	0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000	0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000	0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000	0.00	0.00	0.00	0	0.00
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

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 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future	0.00	8.36500	91.63500	0.00000	8.36500	91.63500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future	0.00	8.32500	91.67500	0.00000	8.31500	91.68500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.31000	91.69000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.32500	91.67500	0.00000	8.30500	91.69500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.29000	91.71000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.25000	91.75000	0.00000	8.21000	91.79000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.24000	91.76000	0.00000	8.20000	91.80000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.02000	91.98000	0.00000	7.94000	92.06000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.88000	92.12000	0.00000	7.78000	92.22000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.71500	92.28500	0.00000	7.62500	92.37500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.67000	92.33000	0.00000	7.57000	92.43000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.64500	92.35500	0.00000	7.55500	92.44500		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	8.92330	108.17991	0.00000	8.86485	108.34050		3.83	0.00	10,385,271.36	96	112,378.00
R186	On 02/11/2023		Bond Future	9.15 Call	1,087.14000	1.08714	0.00000	1,197.09000	1.19709	1,087.140	4.15	0.63	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	32.48000	0.03248	0.00000	28.46000	0.02846	32.480	5.11	(0.04)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	8.90672	105.28677	0.00000	8.84236	105.45103		3.94	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.88929	107.63379	0.00000	8.81802	107.80148		3.56	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,606.75000	2.60675	0.00000	2,730.19000	2.73019	2,606.750	4.09	0.71	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	381.08000	0.38108	0.00000	354.20000	0.35420	381.080	4.43	(0.18)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.89077	104.67581	0.00000	8.81120	104.84678		3.27	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.93752	107.05271	0.00000	8.84684	107.22702		2.85	0.00	0.00	0	0.00
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	341.66391	341.66391	0.00000	341.68957	341.68957		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	256.51424	256.51424	0.00000	257.19044	257.19044		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024		Bond Future	0.00	257.33117	257.33117	0.00000	258.02273	258.02273		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024		Bond Future	0.00	263.12869	263.12869	0.00000	263.83547	263.83547		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	263.84431	263.84431	0.00000	264.56517	264.56517		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	269.91326	269.91326	0.00000	270.64937	270.64937		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	10.32245	91.64522	0.00000	10.29736	91.75098		8.67	0.00	625,753,562.16	6,828	89,540.00
R2030	On 02/11/2023		Bond Future	9.57 Call	215.31000	0.21531	0.00000	236.61000	0.23661	215.310	7.82	0.14	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	533.24000	0.53324	0.00000	572.33000	0.57233	533.240	8.18	0.28	34,909.43	12	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	811.06000	0.81106	0.00000	861.23000	0.86123	811.060	8.42	0.38	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	1,482.27000	1.48227	0.00000	1,550.81000	1.55081	1,482.270	8.88	0.54	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	2,089.38000	2.08938	0.00000	2,168.72000	2.16872	2,089.380	9.22	0.65	93,275.89	14	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	3,661.55000	3.66155	0.00000	3,756.28000	3.75628	3,661.550	9.97	0.82	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.43 Put	224.79000	0.22479	0.00000	218.87000	0.21887	224.790	10.41	(0.12)	(14,236.14)	12	500.00
R2030	On 02/11/2023		Bond Future	11.57 Put	176.48000	0.17648	0.00000	172.09000	0.17209	176.480	10.60	(0.09)	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	12.27 Put	51.32000	0.05132	0.00000	50.55000	0.05055	51.320	11.54	(0.03)	(4,317.52)	14	500.00

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
												Option				
R2030	On 01/02/2024	Bond Future	0.00		10.38666		89.68718	0.00000	10.36017	89.79542		9.22	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	832.19000		0.83219	0.00000	867.41000	0.86741	832.190	8.96	0.27	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,245.48000		1.24548	0.00000	1,291.33000	1.29133	1,245.480	9.04	0.36	44,729.97	12	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,306.75000		1.30675	0.00000	1,353.98000	1.35398	1,306.750	9.05	0.37	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,418.49000		1.41849	0.00000	1,468.15000	1.46815	1,418.490	9.08	0.39	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,538.48000		1.53848	0.00000	1,590.59000	1.59059	1,538.480	9.12	0.41	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,701.48000		1.70148	0.00000	1,756.71000	1.75671	1,701.480	9.17	0.44	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	2,164.20000		2.16420	0.00000	2,227.20000	2.22720	2,164.200	9.32	0.51	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,223.03000		1.22303	0.00000	1,195.43000	1.19543	1,223.030	9.82	(0.32)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	907.11000		0.90711	0.00000	886.32000	0.88632	907.110	10.10	(0.25)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	588.66000		0.58866	0.00000	575.13000	0.57513	588.660	10.51	(0.17)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	532.87000		0.53287	0.00000	520.64000	0.52064	532.870	10.60	(0.16)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	527.52000		0.52752	0.00000	515.42000	0.51542	527.520	10.61	(0.16)	(19,667.11)	12	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	414.84000		0.41484	0.00000	405.41000	0.40541	414.840	10.84	(0.13)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.46249		91.68623	0.00000	10.43457	91.79667		8.65	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,244.25000		1.24425	0.00000	1,284.29000	1.28429	1,244.250	8.36	0.32	79,491.54	24	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	2,028.84000		2.02884	0.00000	2,083.04000	2.08304	2,028.840	8.60	0.44	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,976.80000		2.97680	0.00000	3,043.47000	3.04347	2,976.800	8.91	0.55	80,539.31	14	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,447.62000		3.44762	0.00000	3,519.23000	3.51923	3,447.620	9.07	0.60	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,208.58000		4.20858	0.00000	4,286.86000	4.28686	4,208.580	9.31	0.66	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	917.69000		0.91769	0.00000	899.28000	0.89928	917.690	10.01	(0.21)	(52,160.50)	24	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	647.31000		0.64731	0.00000	634.09000	0.63409	647.310	10.27	(0.16)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	292.18000		0.29218	0.00000	285.70000	0.28570	292.180	10.27	(0.08)	(11,811.21)	14	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.55713		89.68370	0.00000	10.52764	89.79623		8.45	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.68105		91.71946	0.00000	10.64977	91.83411		7.87	0.00	0.00	0	0.00
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		11.12396		85.41309	0.00000	11.09929	85.53187		10.74	0.00	897,691,575.90	10,510	176,188.00
R2032	On 02/11/2023	Bond Future	10.35	Call	225.56000		0.22556	0.00000	248.25000	0.24825	225.560	9.51	0.14	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	461.31000		0.46131	0.00000	498.23000	0.49823	461.310	9.91	0.23	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	474.57000		0.47457	0.00000	512.16000	0.51216	474.570	9.93	0.24	31,464.03	12	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	652.31000		0.65231	0.00000	698.19000	0.69819	652.310	10.16	0.30	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.00	Put	1,831.80000		1.83180	0.00000	1,778.80000	1.77880	1,831.800	10.74	(0.55)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	1,455.09000		1.45509	0.00000	1,526.61000	1.52661	1,455.090	10.92	0.49	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,236.08000		1.23608	0.00000	1,199.74000	1.19974	1,236.080	11.31	(0.42)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	893.36000		0.89336	0.00000	867.42000	0.86742	893.360	11.75	(0.32)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	767.60000		0.76760	0.00000	745.58000	0.74558	767.600	11.94	(0.29)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	581.77000		0.58177	0.00000	565.63000	0.56563	581.770	12.29	(0.23)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	270.06000		0.27006	0.00000	263.65000	0.26365	270.060	13.18	(0.12)	(15,518.53)	12	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.21329		87.32172	0.00000	11.18748	87.44325		11.47	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	594.79000		0.59479	0.00000	622.90000	0.62290	594.790	10.83	0.18	37,034.14	18	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,326.06000		1.32606	0.00000	1,374.42000	1.37442	1,326.060	11.12	0.33	44,615.40	12	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,628.29000		1.62829	0.00000	1,683.12000	1.68312	1,628.290	11.25	0.38	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,666.90000		1.66690	0.00000	1,722.50000	1.72250	1,666.900	11.27	0.39	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,335.30000		2.33530	0.00000	2,402.54000	2.40254	2,335.300	11.56	0.48	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,670.30000		1.67030	0.00000	1,637.17000	1.63717	1,670.300	12.29	(0.34)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	857.33000		0.85733	0.00000	840.15000	0.84015	857.330	13.16	(0.20)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	769.00000		0.76900	0.00000	753.65000	0.75365	769.000	13.29	(0.18)	(36,451.65)	18	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	695.96000		0.69596	0.00000	682.12000	0.68212	695.960	13.42	(0.17)	(22,286.08)	12	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 02/05/2024	Bond Future	0.00	11.31004	85.10607	0.00000	11.28306	85.23015		11.37	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36 Call	1,331.31000	1.33131	0.00000	1,373.52000	1.37352	1,331.310	10.80	0.29	79,636.99	24	1,000.00
R2032	On 02/05/2024	Bond Future	10.59 Call	1,681.70000	1.68170	0.00000	1,730.88000	1.73088	1,681.700	10.91	0.35	46,937.64	12	500.00
R2032	On 02/05/2024	Bond Future	10.65 Call	1,781.94000	1.78194	0.00000	1,832.97000	1.83297	1,781.940	10.93	0.36	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86 Call	2,168.50000	2.16850	0.00000	2,226.07000	2.22607	2,168.500	11.06	0.41	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09 Call	2,653.20000	2.65320	0.00000	2,717.88000	2.71788	2,653.200	11.24	0.47	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35 Call	3,270.89000	3.27089	0.00000	3,343.27000	3.34327	3,270.890	11.47	0.53	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90 Put	1,065.75000	1.06575	0.00000	1,046.43000	1.04643	1,065.750	13.10	(0.20)	(53,962.98)	24	1,000.00
R2032	On 02/05/2024	Bond Future	13.18 Put	878.04000	0.87804	0.00000	862.14000	0.86214	878.040	13.40	(0.17)	(22,755.48)	12	500.00
R2032	On 02/05/2024	Bond Future	13.35 Put	763.51000	0.76351	0.00000	749.55000	0.74955	763.510	13.47	(0.15)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00	11.42161	86.96427	0.00000	11.39342	87.09073		10.49	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00	11.56863	84.77357	0.00000	11.53905	84.90242		10.35	0.00	0.00	0	0.00
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	11.81036	83.57001	0.00000	11.79104	83.67351		13.31	0.00	422,362,830.54	5,054	189,955.00
R2035	On 02/11/2023	Bond Future	10.62 Call	110.25000	0.11025	0.00000	121.18000	0.12118	110.250	12.06	0.06	14,697.43	20	400.00
R2035	On 02/11/2023	Bond Future	11.12 Call	465.92000	0.46592	0.00000	496.78000	0.49678	465.920	12.46	0.20	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.70 Call	1,543.43000	1.54343	0.00000	1,606.00000	1.60600	1,543.430	13.24	0.46	703,877.92	130	6,500.00
R2035	On 02/11/2023	Bond Future	11.74 Call	1,648.01000	1.64801	0.00000	1,712.65000	1.71265	1,648.010	13.30	0.48	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24 Call	3,244.22000	3.24422	0.00000	3,329.78000	3.32978	3,244.220	14.08	0.69	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85 Put	372.88000	0.37288	0.00000	367.85000	0.36785	372.880	15.04	(0.14)	(32,552.38)	20	400.00
R2035	On 02/11/2023	Bond Future	13.59 Put	103.20000	0.10320	0.00000	102.80000	0.10280	103.200	16.14	(0.04)	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00	11.91991	85.43743	0.00000	11.89978	85.54327		13.10	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62 Call	528.87000	0.52887	0.00000	551.01000	0.55101	528.870	12.03	0.16	37,367.18	20	400.00
R2035	On 01/02/2024	Bond Future	11.12 Call	1,142.65000	1.14265	0.00000	1,180.22000	1.18022	1,142.650	12.37	0.28	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46 Put	781.51000	0.78151	0.00000	771.10000	0.77110	781.510	15.45	(0.16)	(39,224.97)	20	400.00
R2035	On 02/05/2024	Bond Future	0.00	12.02699	82.82931	0.00000	12.00607	82.93733		13.33	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00	12.14592	84.63831	0.00000	12.12417	84.74843		12.62	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00	12.30225	82.04623	0.00000	12.27957	82.15842		12.40	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	12.16976	78.41777	0.00000	12.15047	78.52063		14.36	0.00	313,671.08	4	68,044.00
R2037	On 02/11/2023	Bond Future	12.02 Call	1,490.64000	1.49064	0.00000	1,551.52000	1.55152	1,490.640	14.39	0.44	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52 Call	2,994.38000	2.99438	0.00000	3,076.92000	3.07692	2,994.380	15.24	0.66	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89 Put	132.57000	0.13257	0.00000	132.01000	0.13201	132.570	17.50	(0.05)	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00	12.27834	75.91379	0.00000	12.25828	76.01901		14.94	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09 Call	2,429.75000	2.42975	0.00000	2,488.31000	2.48831	2,429.750	14.70	0.46	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93 Put	1,697.73000	1.69773	0.00000	1,673.89000	1.67389	1,697.730	16.02	(0.32)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93 Put	714.91000	0.71491	0.00000	705.70000	0.70570	714.910	17.59	(0.15)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00	12.39482	77.60553	0.00000	12.37399	77.71299		14.45	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00	12.52636	75.04452	0.00000	12.50473	75.15403		14.47	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00	12.67991	76.74576	0.00000	12.65741	76.85737		13.51	0.00	0.00	0	0.00
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	12.48342	78.39210	0.00000	12.47445	78.44206		15.24	0.00	101,831,337.90	1,299	41,927.00
R2040	On 02/11/2023	Bond Future	11.50 Call	230.14000	0.23014	0.00000	242.52000	0.24252	230.140	13.78	0.11	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80 Call	520.74000	0.52074	0.00000	541.83000	0.54183	520.740	14.16	0.21	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10 Call	1,007.80000	1.00780	0.00000	1,038.45000	1.03845	1,007.800	14.57	0.33	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60 Call	2,317.47000	2.31747	0.00000	2,361.50000	2.36150	2,317.470	15.42	0.56	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97 Put	985.95000	0.98595	0.00000	985.73000	0.98573	985.950	16.09	(0.29)	0.00	0	875.00

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	
R2040	On 02/11/2023	Bond Future	13.64	Put	351.70000	0.35170	0.00000	354.69000	0.35469	351.700	17.29	(0.12)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00		12.59782	75.63720	0.00000	12.58849	75.68832		15.92	0.00	0.00	0	93,479.00
R2040	On 02/05/2024	Bond Future	0.00		12.71953	77.32271	0.00000	12.70986	77.37484		15.40	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.85610	74.50499	0.00000	12.84609	74.55796		15.51	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.01394	76.19330	0.00000	13.00357	76.24709		14.48	0.00	0.00	0	0.00
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		12.56636	74.53121	0.00000	12.55223	74.60990		16.14	0.00	0.00	0	52,904.00
R2044	On 02/11/2023	Bond Future	12.00	Call	704.12000	0.70412	0.00000	736.90000	0.73690	704.120	15.26	0.26	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,557.62000	1.55762	0.00000	1,541.65000	1.54165	1,557.620	16.62	(0.41)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,097.69000	1.09769	0.00000	1,088.17000	1.08817	1,097.690	17.10	(0.31)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		12.67771	71.81520	0.00000	12.66303	71.89568		16.90	0.00	0.00	0	31,827.00
R2044	On 02/05/2024	Bond Future	0.00		12.79567	73.41553	0.00000	12.78045	73.49767		16.37	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		12.92761	70.63760	0.00000	12.91183	70.72124		16.76	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.07943	72.23796	0.00000	13.06303	72.32320		15.66	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		12.48620	73.26453	0.00000	12.46181	73.40330		16.87	0.00	0.00	0	232,736.00
R2048	On 02/11/2023	Bond Future	11.80	Call	543.52000	0.54352	0.00000	584.41000	0.58441	543.520	15.68	0.21	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	2,070.11000	2.07011	0.00000	2,159.33000	2.15933	2,070.110	16.87	0.52	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	408.39000	0.40839	0.00000	399.81000	0.39981	408.390	19.06	(0.14)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		12.59768	74.90161	0.00000	12.57232	75.04359		16.66	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	838.33000	0.83833	0.00000	875.55000	0.87555	838.330	15.29	0.21	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	2,416.06000	2.41606	0.00000	2,488.80000	2.48880	2,416.060	16.33	0.44	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,758.66000	1.75866	0.00000	1,726.91000	1.72691	1,758.660	18.21	(0.30)	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future	0.00		12.70600	72.12211	0.00000	12.67971	72.26709		17.13	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		12.82394	73.69697	0.00000	12.79668	73.84482		16.36	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.97320	70.91899	0.00000	12.94481	71.06987		16.27	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		12.38268	95.23853	0.00000	12.37879	95.26737		17.09	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00		12.48602	97.36673	0.00000	12.48197	97.39629		16.88	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.59486	93.67202	0.00000	12.59068	93.70203		17.36	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		12.71355	95.71621	0.00000	12.70926	95.74647		16.50	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.85991	92.01735	0.00000	12.85549	92.04786		16.40	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		11.88657	64.54708	0.00000	11.86720	64.63808		15.08	0.00	3,098,259.84	48	26,259.00
R209	On 01/02/2024	Bond Future	0.00		11.98062	65.98948	0.00000	11.96054	66.08255		14.89	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00		12.08028	64.30730	0.00000	12.05948	64.40234		15.11	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.19067	65.71138	0.00000	12.16915	65.80823		14.37	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.32911	64.04788	0.00000	12.30678	64.14655		14.10	0.00	0.00	0	0.00
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		227.30192	227.30192	0.00000	227.50912	227.50912		0.00	0.00	0.00	0	206.00
R210	On 01/02/2024	Bond Future	0.00		232.43603	232.43603	0.00000	232.64814	232.64814		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00		234.41680	234.41680	0.00000	234.63294	234.63294		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		239.59370	239.59370	0.00000	239.81376	239.81376		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00		241.77021	241.77021	0.00000	241.99343	241.99343		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	ContractsTraded	Open Interest
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	10.82153	82.31994	10.80191	82.40529		10.12	0.00	131,958,863.82	1,603	32,996.00
R213	On 02/11/2023	10.94 Call	Bond Future	1,683.74000	1.68374	0.00000	1,743.64000	1.74364	1,683.740	10.47	0.57	0.00	0	731.00
R213	On 02/11/2023	11.44 Call	Bond Future	3,181.34000	3.18134	0.00000	3,256.21000	3.25621	3,181.340	11.37	0.76	0.00	0	731.00
R213	On 02/11/2023	12.70 Put	Bond Future	68.56000	0.06856	0.00000	68.38000	0.06838	68.560	13.48	(0.04)	0.00	0	731.00
R213	On 01/02/2024		Bond Future	0.00	10.90872	84.15943	10.88814	84.24670		10.52	0.00	0.00	0	0.00
R213	On 02/05/2024		Bond Future	0.00	10.99383	82.47635	10.97228	82.56545		10.40	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	11.09249	84.27827	11.06993	84.36902		9.69	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.23407	82.63348	11.21034	82.72589		9.54	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	12.32185	59.91186	12.30766	59.97882		16.67	0.00	8,926,867.14	149	19,743.00
R214	On 01/02/2024		Bond Future	0.00	12.42638	61.25063	12.41167	61.31911		16.48	0.00	0.00	0	0.00
R214	On 02/05/2024		Bond Future	0.00	12.52786	59.31096	12.51267	59.38080		16.87	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	12.63837	60.60627	12.62267	60.67745		16.14	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	12.77901	58.67629	12.76274	58.74882		15.94	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 :											2,203,325,872.09		26,109	1,440,709.00
Grand Total:											2,203,325,872.09		26,109	1,440,709.00