

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/09/2023

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	906.32300	906.32300	0.00000	909.07300	909.07300	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	926.57300	926.57300	0.00000	929.38400	929.38400	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	947.24400	947.24400	0.00000	950.11700	950.11700	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	967.97800	967.97800	0.00000	970.91100	970.91100	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	990.07800	990.07800	0.00000	993.07200	993.07200	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,026.19000	1,026.19000	0.00000	1,032.51000	1,032.51000	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,049.11700	1,049.11700	0.00000	1,055.58000	1,055.58000	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,072.52300	1,072.52300	0.00000	1,079.12700	1,079.12700	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,095.99900	1,095.99900	0.00000	1,102.74500	1,102.74500	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,121.02200	1,121.02200	0.00000	1,127.91500	1,127.91500	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	894.70100	894.70100	0.00000	899.87600	899.87600	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	914.69000	914.69000	0.00000	919.98200	919.98200	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	935.09700	935.09700	0.00000	940.50500	940.50500	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	955.56500	955.56500	0.00000	961.08800	961.08800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	977.38100	977.38100	0.00000	983.02600	983.02600	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	12.87899	71.51067	0.00000	12.75723	72.04083	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.03158	73.12576	0.00000	12.90445	73.66795	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.19011	70.97393	0.00000	13.05739	71.52818	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.36411	72.53998	0.00000	13.22545	73.10621	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.58385	70.40307	0.00000	13.43828	70.98197	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	13.39154	67.10137	0.00000	13.28530	67.62372	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.53242	68.61705	0.00000	13.42189	69.15125	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.68375	65.90023	0.00000	13.56860	66.44633	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.84511	67.35240	0.00000	13.72521	67.91028	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.04360	64.62911	0.00000	13.91805	65.19949	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	881.95100	881.95100	0.00000	887.07000	887.07000	0.00	0.00	26,458,530.00	3	820.00
GOVI	On 01/02/2024		GOVI	0.00	901.65600	901.65600	0.00000	906.89000	906.89000	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	921.77200	921.77200	0.00000	927.12100	927.12100	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	941.94800	941.94800	0.00000	947.41100	947.41100	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	963.45300	963.45300	0.00000	969.03700	969.03700	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	172.93305	172.93305	0.00000	172.96725	172.96725	0.00	0.00	0.00	0	5,228.00
I2025	On 01/02/2024		Bond Future	0.00	175.04410	175.04410	0.00000	175.07916	175.07916	0.00	0.00	0.00	0	214.00
I2025	On 02/05/2024		Bond Future	0.00	178.98860	178.98860	0.00000	179.02409	179.02409	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.10468	181.10468	0.00000	181.14017	181.14017	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.27437	185.27437	0.00000	185.30974	185.30974	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	125.26824	125.26824	0.00000	125.27593	125.27593		0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	128.09751	128.09751	0.00000	128.10553	128.10553		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.61730	129.61730	0.00000	129.62519	129.62519		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.48109	132.48109	0.00000	132.48864	132.48864		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.13145	134.13145	0.00000	134.13838	134.13838		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	118.40350	118.40350	0.00000	118.50848	118.50848		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	121.07765	121.07765	0.00000	121.18511	121.18511		0.00	0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	0.00	122.34380	122.34380	0.00000	122.45331	122.45331		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	125.04709	125.04709	0.00000	125.15862	125.15862		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.42776	126.42776	0.00000	126.54108	126.54108		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	128.44101	128.44101	0.00000	128.29774	128.29774		0.00	0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	0.00	129.32288	129.32288	0.00000	129.17647	129.17647		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	132.23689	132.23689	0.00000	132.08688	132.08688		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	133.08949	133.08949	0.00000	132.93558	132.93558		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	136.15199	136.15199	0.00000	135.99374	135.99374		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	110.45878	110.45878	0.00000	111.06728	111.06728		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	112.95359	112.95359	0.00000	113.57596	113.57596		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	113.35097	113.35097	0.00000	113.98700	113.98700		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	115.85453	115.85453	0.00000	116.50430	116.50430		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.31999	116.31999	0.00000	116.98377	116.98377		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	111.66892	111.66892	0.00000	112.63168	112.63168		0.00	0.00	0.00	0	14,039.00
I2050	On 01/02/2024	Bond Future	0.00	111.94100	111.94100	0.00000	112.92565	112.92565		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	114.46335	114.46335	0.00000	115.46999	115.46999		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	114.68674	114.68674	0.00000	115.71500	115.71500		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.32518	117.32518	0.00000	118.37649	118.37649		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	332.40000	332.40000	0.00000	333.20600	333.20600		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	339.90800	339.90800	0.00000	340.73200	340.73200		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	347.57000	347.57000	0.00000	348.41100	348.41100		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	355.25400	355.25400	0.00000	356.11400	356.11400		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	363.44600	363.44600	0.00000	364.32400	364.32400		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	8.34500	91.65500	0.00000	8.34500	91.65500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.37500	91.62500	0.00000	8.34500	91.65500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.29000	91.71000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.27000	91.73000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.15000	91.85000	0.00000	8.07000	91.93000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.04000	91.96000	0.00000	7.94000	92.06000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.89500	92.10500	0.00000	7.77500	92.22500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.86000	92.14000	0.00000	7.74000	92.26000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.83500	92.16500	0.00000	7.72500	92.27500		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.08235	107.74451	0.00000	8.97632	108.03452		3.83	0.00	97,508,781.55	905	105,975.00
R186	On 02/11/2023	Bond Future	9.15 Call	806.52000	0.80652	0.00000	979.61000	0.97961	806.520	4.15	0.54	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42 Put	43.91000	0.04391	0.00000	33.32000	0.03332	43.910	5.11	(0.05)	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future	0.00	9.08185	104.84146	0.00000	8.96511	105.13803		3.94	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	9.08333	107.17896	0.00000	8.95395	107.48194		3.56	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,281.46000	2.28146	0.00000	2,491.76000	2.49176	2,281.460	4.09	0.67	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	459.91000	0.45991	0.00000	402.39000	0.40239	459.910	4.43	(0.21)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	9.10756	104.21183	0.00000	8.96295	104.52103		3.27	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.18484	106.57924	0.00000	9.01976	106.89495		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	341.61253	341.61253	0.00000	341.63824	341.63824		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	255.95600	255.95600	0.00000	256.50167	256.50167		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024	Bond Future	0.00	256.76018	256.76018	0.00000	257.31853	257.31853		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024	Bond Future	0.00	262.54593	262.54593	0.00000	263.11622	263.11622		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	263.24979	263.24979	0.00000	263.83159	263.83159		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	269.30786	269.30786	0.00000	269.90162	269.90162		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	10.45015	91.10933	0.00000	10.37339	91.43097		8.67	0.00	79,082,898.44	868	89,540.00
R2030	On 02/11/2023	Bond Future	9.57 Call	131.18000	0.13118	0.00000	171.27000	0.17127	131.180	7.82	0.10	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89 Call	366.89000	0.36689	0.00000	450.82000	0.45082	366.890	8.18	0.22	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07 Call	590.14000	0.59014	0.00000	704.64000	0.70464	590.140	8.42	0.31	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39 Call	1,165.86000	1.16586	0.00000	1,336.41000	1.33641	1,165.860	8.88	0.48	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62 Call	1,713.94000	1.71394	0.00000	1,920.90000	1.92090	1,713.940	9.22	0.59	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12 Call	3,197.45000	3.19745	0.00000	3,462.57000	3.46257	3,197.450	9.97	0.79	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43 Put	265.46000	0.26546	0.00000	231.04000	0.23104	265.460	10.41	(0.14)	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57 Put	207.45000	0.20745	0.00000	180.25000	0.18025	207.450	10.60	(0.11)	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27 Put	58.29000	0.05829	0.00000	50.49000	0.05049	58.290	11.54	(0.03)	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 01/02/2024	Bond Future	0.00		10.52139		89.13917	0.00000	10.44041	89.46805		9.22	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	673.04000		0.67304	0.00000	758.27000	0.75827	673.040	8.96	0.23	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,034.21000		1.03421	0.00000	1,149.32000	1.14932	1,034.210	9.04	0.32	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,088.59000		1.08859	0.00000	1,207.70000	1.20770	1,088.590	9.05	0.33	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,188.21000		1.18821	0.00000	1,314.37000	1.31437	1,188.210	9.08	0.35	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,295.90000		1.29590	0.00000	1,429.26000	1.42926	1,295.900	9.12	0.37	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,443.09000		1.44309	0.00000	1,585.76000	1.58576	1,443.090	9.17	0.40	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,865.98000		1.86598	0.00000	2,032.34000	2.03234	1,865.980	9.32	0.47	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,379.86000		1.37986	0.00000	1,274.16000	1.27416	1,379.860	9.82	(0.35)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,027.00000		1.02700	0.00000	944.60000	0.94460	1,027.000	10.10	(0.28)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	668.34000		0.66834	0.00000	611.93000	0.61193	668.340	10.51	(0.20)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	605.20000		0.60520	0.00000	553.62000	0.55362	605.200	10.60	(0.18)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	599.15000		0.59915	0.00000	548.04000	0.54804	599.150	10.61	(0.18)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	471.35000		0.47135	0.00000	430.32000	0.43032	471.350	10.84	(0.14)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.60469		91.12635	0.00000	10.51921	91.46238		8.65	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,057.80000		1.05780	0.00000	1,161.07000	1.16107	1,057.800	8.36	0.28	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,771.58000		1.77158	0.00000	1,916.32000	1.91632	1,771.580	8.60	0.41	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,655.57000		2.65557	0.00000	2,838.51000	2.83851	2,655.570	8.91	0.52	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,100.71000		3.10071	0.00000	3,299.20000	3.29920	3,100.710	9.07	0.56	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,826.55000		3.82655	0.00000	4,046.50000	4.04650	3,826.550	9.31	0.63	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,021.78000		1.02178	0.00000	951.73000	0.95173	1,021.780	10.01	(0.23)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	722.99000		0.72299	0.00000	671.20000	0.67120	722.990	10.27	(0.17)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	330.22000		0.33022	0.00000	303.41000	0.30341	330.220	10.27	(0.09)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.70760		89.11226	0.00000	10.61713	89.45529		8.45	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.84102		91.13594	0.00000	10.74480	91.48636		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		11.28132		84.66058	0.00000	11.18981	85.09712		10.74	0.00	106,333,688.48	1,256	174,932.00
R2032	On 02/11/2023	Bond Future	10.35	Call	123.05000		0.12305	0.00000	170.21000	0.17021	123.050	9.51	0.08	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	282.15000		0.28215	0.00000	368.44000	0.36844	282.150	9.91	0.16	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	291.59000		0.29159	0.00000	379.88000	0.37988	291.590	9.93	0.17	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	421.67000		0.42167	0.00000	535.26000	0.53526	421.670	10.16	0.22	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	617.00000		0.61700	0.00000	762.51000	0.76251	617.000	10.44	0.29	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,231.77000		2.23177	0.00000	1,976.15000	1.97615	2,231.770	10.74	(0.64)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	1,065.48000		1.06548	0.00000	1,267.56000	1.26756	1,065.480	10.92	0.41	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,525.80000		1.52580	0.00000	1,334.10000	1.33410	1,525.800	11.31	(0.49)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,109.93000		1.10993	0.00000	962.37000	0.96237	1,109.930	11.75	(0.39)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	955.56000		0.95556	0.00000	825.69000	0.82569	955.560	11.94	(0.35)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	725.55000		0.72555	0.00000	623.58000	0.62358	725.550	12.29	(0.28)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	335.63000		0.33563	0.00000	285.38000	0.28538	335.630	13.18	(0.14)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.37784		86.55226	0.00000	11.28214	86.99865		11.47	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	446.98000		0.44698	0.00000	522.45000	0.52245	446.980	10.83	0.15	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,059.13000		1.05913	0.00000	1,199.80000	1.19980	1,059.130	11.12	0.29	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,321.71000		1.32171	0.00000	1,484.60000	1.48460	1,321.710	11.25	0.33	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,355.59000		1.35559	0.00000	1,521.15000	1.52115	1,355.590	11.27	0.34	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,950.84000		1.95084	0.00000	2,158.09000	2.15809	1,950.840	11.56	0.43	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,916.36000		1.91636	0.00000	1,758.71000	1.75871	1,916.360	12.29	(0.38)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	992.32000		0.99232	0.00000	902.44000	0.90244	992.320	13.16	(0.23)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	890.84000		0.89084	0.00000	809.19000	0.80919	890.840	13.29	(0.21)	0.00	0	1,200.00

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	12.73	Put	806.74	0.0000	0.80674	0.00000	732.05	0.73205	806.740	13.42	(0.19)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		11.48	0.0000	84.31981	0.00000	11.38	84.77600		11.37	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	1,094.16	0.0000	1.09416	0.00000	1,221.20	1.22120	1,094.160	10.80	0.26	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,402.11	0.0000	1.40211	0.00000	1,552.98	1.55298	1,402.110	10.91	0.31	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,491.01	0.0000	1.49101	0.00000	1,648.29	1.64829	1,491.010	10.93	0.32	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,837.04	0.0000	1.83704	0.00000	2,017.35	2.01735	1,837.040	11.06	0.37	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	2,276.99	0.0000	2.27699	0.00000	2,482.93	2.48293	2,276.990	11.24	0.43	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,845.39	0.0000	2.84539	0.00000	3,079.84	3.07984	2,845.390	11.47	0.49	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,209.90	0.0000	1.20990	0.00000	1,117.11	1.11711	1,209.900	13.10	(0.22)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	998.14	0.0000	0.99814	0.00000	920.15	0.92015	998.140	13.40	(0.19)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	869.82	0.0000	0.86982	0.00000	800.42	0.80042	869.820	13.47	(0.17)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.60	0.0000	86.16145	0.00000	11.49	86.62728		10.49	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.75	0.0000	83.95333	0.00000	11.64	84.42934		10.35	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	0.00		12.02	0.0000	82.41349	0.00000	11.89	83.11123		13.31	0.00	1,236,202.35	15	189,970.00
R2035	On 02/11/2023	Bond Future	10.62	Call	45.54	0.0000	0.04554	0.00000	74.50	0.07450	45.540	12.06	0.03	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	246.57	0.0000	0.24657	0.00000	354.87	0.35487	246.570	12.46	0.12	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.70	Call	1,015.02	0.0000	1.01502	0.00000	1,298.54	1.29854	1,015.020	13.24	0.36	0.00	0	6,500.00
R2035	On 02/11/2023	Bond Future	11.74	Call	1,096.73	0.0000	1.09673	0.00000	1,393.87	1.39387	1,096.730	13.30	0.37	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	2,434.49	0.0000	2.43449	0.00000	2,891.37	2.89137	2,434.490	14.08	0.61	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	517.87	0.0000	0.51787	0.00000	410.64	0.41064	517.870	15.04	(0.19)	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	144.35	0.0000	0.14435	0.00000	111.26	0.11126	144.350	16.14	(0.06)	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00		12.14	0.0000	84.25495	0.00000	12.00	84.96832		13.10	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	350.10	0.0000	0.35010	0.00000	444.60	0.44460	350.100	12.03	0.11	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	817.70	0.0000	0.81770	0.00000	994.77	0.99477	817.700	12.37	0.22	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	966.46	0.0000	0.96646	0.00000	840.23	0.84023	966.460	15.45	(0.20)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.26	0.0000	81.62077	0.00000	12.12	82.34988		13.33	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.39	0.0000	83.40394	0.00000	12.24	84.14875		12.62	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.56	0.0000	80.78457	0.00000	12.40	81.54594		12.40	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future	0.00		12.38	0.0000	77.29610	0.00000	12.26	77.93482		14.36	0.00	16,695,957.60	216	68,260.00
R2037	On 02/11/2023	Bond Future	12.02	Call	990.51	0.0000	0.99051	0.00000	1,242.57	1.24257	990.510	14.39	0.34	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	2,241.86	0.0000	2.24186	0.00000	2,639.71	2.63971	2,241.860	15.24	0.57	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	180.43	0.0000	0.18043	0.00000	144.20	0.14420	180.430	17.50	(0.07)	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		12.49	0.0000	74.76695	0.00000	12.37	75.41997		14.94	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,897.07	0.0000	1.89707	0.00000	2,179.26	2.17926	1,897.070	14.70	0.40	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,051.31	0.0000	2.05131	0.00000	1,830.83	1.83083	2,051.310	16.02	(0.37)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	877.33	0.0000	0.87733	0.00000	772.03	0.77203	877.330	17.59	(0.18)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.62	0.0000	76.43345	0.00000	12.49	77.10090		14.45	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.76	0.0000	73.84732	0.00000	12.62	74.52915		14.47	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00		12.92	0.0000	75.52209	0.00000	12.78	76.21900		13.51	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00	0.0000	0.00000	0.00000	100.00	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future	0.00		12.66	0.0000	77.41782	0.00000	12.55	77.97303		15.24	0.00	1,316,102.94	17	41,944.00
R2040	On 02/11/2023	Bond Future	11.50	Call	122.18	0.0000	0.12218	0.00000	170.10	0.17010	122.180	13.78	0.07	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	312.49	0.0000	0.31249	0.00000	410.01	0.41001	312.490	14.16	0.14	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	668.20	0.0000	0.66820	0.00000	834.43	0.83443	668.200	14.57	0.25	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	1,741.40	0.0000	1.74140	0.00000	2,039.74	2.03974	1,741.400	15.42	0.48	0.00	0	128.00

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	12.97	Put	1,239.72000	1.23972	0.00000	1,068.88000	1.06888	1,239.720	16.09	(0.36)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	446.55000	0.44655	0.00000	376.89000	0.37689	446.550	17.29	(0.16)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00		12.78165	74.64104	0.00000	12.67643	75.20867		15.92	0.00	0.00	0	93,479.00
R2040	On 02/05/2024	Bond Future	0.00		12.91053	76.30463	0.00000	12.80118	76.88482		15.40	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		13.05489	73.46522	0.00000	12.94106	74.05779		15.51	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.22130	75.13059	0.00000	13.10254	75.73627		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		12.75858	73.47494	0.00000	12.65224	74.05604		16.14	0.00	4,775,871.10	65	52,969.00
R2044	On 02/11/2023	Bond Future	12.00	Call	428.32000	0.42832	0.00000	555.42000	0.55542	428.320	15.26	0.18	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,965.65000	1.96565	0.00000	1,710.95000	1.71095	1,965.650	16.62	(0.49)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,401.61000	1.40161	0.00000	1,206.83000	1.20683	1,401.610	17.10	(0.38)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		12.87744	70.73524	0.00000	12.76693	71.32935		16.90	0.00	0.00	0	31,827.00
R2044	On 02/05/2024	Bond Future	0.00		13.00310	72.31177	0.00000	12.88831	72.91898		16.37	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		13.14343	69.51023	0.00000	13.02397	70.13046		16.76	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.30448	71.08567	0.00000	13.17988	71.71965		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		12.66821	72.24387	0.00000	12.56698	72.80832		16.87	0.00	0.00	0	232,739.00
R2048	On 02/11/2023	Bond Future	11.80	Call	324.37000	0.32437	0.00000	424.02000	0.42402	324.370	15.68	0.14	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	1,515.36000	1.51536	0.00000	1,791.61000	1.79161	1,515.360	16.87	0.44	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	519.90000	0.51990	0.00000	441.49000	0.44149	519.900	19.06	(0.17)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		12.78688	73.85807	0.00000	12.68163	74.43519		16.66	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	615.87000	0.61587	0.00000	725.06000	0.72506	615.870	15.29	0.17	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	1,948.03000	1.94803	0.00000	2,187.56000	2.18756	1,948.030	16.33	0.38	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	2,047.60000	2.04760	0.00000	1,870.39000	1.87039	2,047.600	18.21	(0.34)	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future	0.00		12.90239	71.05556	0.00000	12.79312	71.64541		17.13	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		13.02800	72.60761	0.00000	12.91444	73.21008		16.36	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		13.18617	69.80552	0.00000	13.06761	70.42141		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		12.58017	93.79560	0.00000	12.47376	94.56793		17.09	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00		12.69122	95.89141	0.00000	12.58063	96.68110		16.88	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.80817	92.16418	0.00000	12.69319	92.97124		17.36	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		12.93540	94.17606	0.00000	12.81578	95.00049		16.50	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		13.09172	90.44319	0.00000	12.96669	91.28588		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		12.09931	63.55935	0.00000	11.97761	64.12176		15.08	0.00	0.00	0	26,259.00
R209	On 01/02/2024	Bond Future	0.00		12.20116	64.97957	0.00000	12.07499	65.55459		14.89	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00		12.30897	63.27516	0.00000	12.17812	63.86286		15.11	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.42789	64.65711	0.00000	12.29214	65.25744		14.37	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.57615	62.97023	0.00000	12.43475	63.58394		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		227.17723	227.17723	0.00000	227.38410	227.38410		0.00	0.00	0.00	0	206.00
R210	On 01/02/2024	Bond Future	0.00		232.30830	232.30830	0.00000	232.52000	232.52000		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00		234.28729	234.28729	0.00000	234.50305	234.50305		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		239.46296	239.46296	0.00000	239.68273	239.68273		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 07/11/2024	Bond Future	0.00	241.63993	241.63993	0.00000	241.86318	241.86318	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	10.96378	81.70454	0.00000	10.87722	82.07831	10.12	0.00	14,298,294.50	175	33,171.00
R213	On 02/11/2023	Bond Future	10.94 Call	1,310.42000	1.31042	0.00000	1,515.76000	1.51576	1,310.420	10.47	0.50	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	2,684.63000	2.68463	0.00000	2,969.07000	2.96907	2,684.630	11.37	0.72	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	80.38000	0.08038	0.00000	68.47000	0.06847	80.380	13.48	(0.04)	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.05795	83.53010	0.00000	10.96714	83.91233	10.52	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	11.15023	81.83333	0.00000	11.05505	82.22389	10.40	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.25662	83.62178	0.00000	11.15671	84.02061	9.69	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.40730	81.96287	0.00000	11.30183	82.37035	9.54	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	12.51903	58.99360	0.00000	12.41279	59.48553	16.67	0.00	0.00	0	19,767.00
R214	On 01/02/2024	Bond Future	0.00	12.63080	60.31175	0.00000	12.52065	60.81469	16.48	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.73951	58.35134	0.00000	12.62544	58.86542	16.87	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.85766	59.62609	0.00000	12.73945	60.15121	16.14	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.00709	57.67441	0.00000	12.88412	58.21117	15.94	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 :										347,706,326.96		3,520	1,443,522.00
Grand Total:										347,706,326.96		3,520	1,443,522.00