

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/09/2023

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	907.21500	907.21500	0.00000	906.27300	906.27300	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	927.48200	927.48200	0.00000	926.52000	926.52000	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	948.17800	948.17800	0.00000	947.19300	947.19300	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	968.93900	968.93900	0.00000	967.92900	967.92900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	991.07000	991.07000	0.00000	990.03200	990.03200	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,025.87900	1,025.87900	0.00000	1,024.49400	1,024.49400	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,048.79800	1,048.79800	0.00000	1,047.38200	1,047.38200	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,072.20000	1,072.20000	0.00000	1,070.75100	1,070.75100	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,095.67700	1,095.67700	0.00000	1,094.19300	1,094.19300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,120.70200	1,120.70200	0.00000	1,119.17900	1,119.17900	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	896.52700	896.52700	0.00000	894.16800	894.16800	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	916.55600	916.55600	0.00000	914.14400	914.14400	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	937.00700	937.00700	0.00000	934.54100	934.54100	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	957.52400	957.52400	0.00000	955.00000	955.00000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	979.39400	979.39400	0.00000	976.80800	976.80800	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	12.85710	71.60559	0.00000	12.89465	71.44288	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.00877	73.22263	0.00000	13.04795	73.05635	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.16615	71.07355	0.00000	13.20711	70.90336	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.33879	72.64291	0.00000	13.38168	72.46867	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.55687	70.50988	0.00000	13.60203	70.33123	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	13.32339	67.43566	0.00000	13.39683	67.07554	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.46156	68.95870	0.00000	13.53795	68.59051	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.60977	66.25022	0.00000	13.68941	65.87359	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.76781	67.71116	0.00000	13.85084	67.32594	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.96227	64.99764	0.00000	14.04935	64.60319	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	883.73000	883.73000	0.00000	881.42400	881.42400	0.00	0.00	8,837,300.00	1	819.00
GOVI	On 01/02/2024		GOVI	0.00	903.47300	903.47300	0.00000	901.11600	901.11600	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	923.63300	923.63300	0.00000	921.22200	921.22200	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	943.85600	943.85600	0.00000	941.39000	941.39000	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	965.41400	965.41400	0.00000	962.88700	962.88700	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	172.93606	172.93606	0.00000	172.90060	172.90060	0.00	0.00	0.00	0	5,228.00
I2025	On 01/02/2024		Bond Future	0.00	175.04660	175.04660	0.00000	175.01053	175.01053	0.00	0.00	0.00	0	399.00
I2025	On 02/05/2024		Bond Future	0.00	178.99261	178.99261	0.00000	178.95538	178.95538	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.11109	181.11109	0.00000	181.07265	181.07265	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.28459	185.28459	0.00000	185.24435	185.24435	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	125.23724	125.23724	0.00000	125.21264	125.21264		0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	128.06546	128.06546	0.00000	128.04037	128.04037		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.58550	129.58550	0.00000	129.55968	129.55968		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.45045	132.45045	0.00000	132.42363	132.42363		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.10253	134.10253	0.00000	134.07468	134.07468		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	118.08408	118.08408	0.00000	118.13897	118.13897		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	120.75076	120.75076	0.00000	120.80701	120.80701		0.00	0.00	0.00	0	5,737.00
I2033	On 02/05/2024	Bond Future	0.00	122.01036	122.01036	0.00000	122.06773	122.06773		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	124.70799	124.70799	0.00000	124.76620	124.76620		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.08314	126.08314	0.00000	126.14229	126.14229		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	127.53061	127.53061	0.00000	128.42458	128.42458		0.00	0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	0.00	128.39149	128.39149	0.00000	129.30567	129.30567		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	131.28549	131.28549	0.00000	132.22011	132.22011		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	132.11887	132.11887	0.00000	133.07385	133.07385		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	135.16156	135.16156	0.00000	136.13800	136.13800		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	110.26857	110.26857	0.00000	110.78901	110.78901		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	112.75874	112.75874	0.00000	113.29113	113.29113		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	113.15244	113.15244	0.00000	113.69674	113.69674		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	115.65347	115.65347	0.00000	116.20925	116.20925		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.11622	116.11622	0.00000	116.68475	116.68475		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	111.65027	111.65027	0.00000	112.61242	112.61242		0.00	0.00	0.00	0	14,039.00
I2050	On 01/02/2024	Bond Future	0.00	111.92166	111.92166	0.00000	112.90561	112.90561		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	114.44453	114.44453	0.00000	115.45042	115.45042		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	114.66881	114.66881	0.00000	115.69674	115.69674		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.30927	117.30927	0.00000	118.36034	118.36034		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	331.73800	331.73800	0.00000	332.68600	332.68600		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	339.23000	339.23000	0.00000	340.19900	340.19900		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	346.87800	346.87800	0.00000	347.86900	347.86900		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	354.55000	354.55000	0.00000	355.56200	355.56200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	362.72900	362.72900	0.00000	363.76200	363.76200		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	8.34500	91.65500	0.00000	8.34500	91.65500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future	0.00	8.33500	91.66500	0.00000	8.33500	91.66500		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	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.38500	91.61500	0.00000	8.38500	91.61500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.16000	91.84000	0.00000	8.15000	91.85000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.05000	91.95000	0.00000	8.04000	91.96000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.91500	92.08500	0.00000	7.90500	92.09500		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	7.84000	92.16000		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	7.82500	92.17500		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.04955	107.83412	0.00000	9.08684	107.73226	3.83	0.00	775,974,327.52	7,196	120,648.00	
R186	On 02/11/2023		Bond Future	9.15 Call	843.99000	0.84399	0.00000	793.74000	0.79374	843.990	4.15	0.57	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	36.34000	0.03634	0.00000	42.62000	0.04262	36.340	5.11	(0.04)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.04588	104.93272	0.00000	9.08689	104.82868	3.94	0.00	0.00	0	0.00	
R186	On 02/05/2024		Bond Future	0.00	9.04306	107.27314	0.00000	9.08865	107.16652	3.56	0.00	0.00	0	0.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,339.74000	2.33974	0.00000	2,270.44000	2.27044	2,339.740	4.09	0.68	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	436.13000	0.43613	0.00000	460.19000	0.46019	436.130	4.43	(0.20)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.06177	104.30960	0.00000	9.11297	104.20028	3.27	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	9.13130	106.68150	0.00000	9.19014	106.56913	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	341.50958	341.50958	0.00000	341.53539	341.53539	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	254.95150	254.95150	0.00000	254.75168	254.75168	0.00	0.00	0.00	0	4,618.00	
R202	On 01/02/2024		Bond Future	0.00	255.73238	255.73238	0.00000	255.52814	255.52814	0.00	0.00	0.00	0	460.00	
R202	On 02/05/2024		Bond Future	0.00	261.49704	261.49704	0.00000	261.28778	261.28778	0.00	0.00	0.00	0	0.00	
R202	On 01/08/2024		Bond Future	0.00	262.18082	262.18082	0.00000	261.96676	261.96676	0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	268.21969	268.21969	0.00000	267.99917	267.99917	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	10.42086	91.23189	0.00000	10.44753	91.12028	8.67	0.00	193,776,534.36	2,124	87,447.00	
R2030	On 02/11/2023		Bond Future	9.57 Call	134.80000	0.13480	0.00000	127.99000	0.12799	134.800	7.82	0.10	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	378.81000	0.37881	0.00000	361.69000	0.36169	378.810	8.18	0.23	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	609.61000	0.60961	0.00000	584.21000	0.58421	609.610	8.42	0.32	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	1,202.73000	1.20273	0.00000	1,159.96000	1.15996	1,202.730	8.88	0.49	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	1,764.79000	1.76479	0.00000	1,709.16000	1.70916	1,764.790	9.22	0.61	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	3,276.48000	3.27648	0.00000	3,196.95000	3.19695	3,276.480	9.97	0.80	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.43 Put	235.47000	0.23547	0.00000	256.88000	0.25688	235.470	10.41	(0.13)	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.57 Put	182.44000	0.18244	0.00000	200.06000	0.20006	182.440	10.60	(0.10)	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	12.27 Put	49.04000	0.04904	0.00000	55.19000	0.05519	49.040	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 Volatility	Delta	Delta Value	Contracts Traded	Open Interest
												Option				
R2030	On 01/02/2024	Bond Future	0.00		10.49057		89.26416	0.00000	10.51868	89.15015		9.22	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	691.89000		0.69189	0.00000	670.35000	0.67035	691.890	8.96	0.24	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,062.12000		1.06212	0.00000	1,031.53000	1.03153	1,062.120	9.04	0.33	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,117.77000		1.11777	0.00000	1,085.94000	1.08594	1,117.770	9.05	0.34	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,219.68000		1.21968	0.00000	1,185.62000	1.18562	1,219.680	9.08	0.36	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,329.73000		1.32973	0.00000	1,293.38000	1.29338	1,329.730	9.12	0.38	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,480.06000		1.48006	0.00000	1,440.71000	1.44071	1,480.060	9.17	0.41	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,911.29000		1.91129	0.00000	1,864.07000	1.86407	1,911.290	9.32	0.48	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,322.39000		1.32239	0.00000	1,369.02000	1.36902	1,322.390	9.82	(0.34)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	979.71000		0.97971	0.00000	1,017.45000	1.01745	979.710	10.10	(0.27)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	633.41000		0.63341	0.00000	660.66000	0.66066	633.410	10.51	(0.19)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	572.71000		0.57271	0.00000	597.94000	0.59794	572.710	10.60	(0.17)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	566.90000		0.56690	0.00000	591.93000	0.59193	566.900	10.61	(0.17)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	444.39000		0.44439	0.00000	465.08000	0.46508	444.390	10.84	(0.14)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.57195		91.25487	0.00000	10.60169	91.13812		8.65	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,085.97000		1.08597	0.00000	1,056.78000	1.05678	1,085.970	8.36	0.29	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,813.79000		1.81379	0.00000	1,771.21000	1.77121	1,813.790	8.60	0.41	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,711.69000		2.71169	0.00000	2,656.20000	2.65620	2,711.690	8.91	0.53	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,162.77000		3.16277	0.00000	3,101.86000	3.10186	3,162.770	9.07	0.57	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,897.11000		3.89711	0.00000	3,828.54000	3.82854	3,897.110	9.31	0.64	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	983.50000		0.98350	0.00000	1,014.43000	1.01443	983.500	10.01	(0.22)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	693.35000		0.69335	0.00000	716.97000	0.71697	693.350	10.27	(0.17)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	313.71000		0.31371	0.00000	326.58000	0.32658	313.710	10.27	(0.09)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.67257		89.24489	0.00000	10.70417	89.12524		8.45	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.80319		91.27351	0.00000	10.83697	91.15066		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		11.31261		84.51199	0.00000	11.31893	84.48202		10.74	0.00	104,710,355.61	1,239	173,052.00
R2032	On 02/11/2023	Bond Future	10.35	Call	102.98000		0.10298	0.00000	104.69000	0.10469	102.980	9.51	0.07	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	245.28000		0.24528	0.00000	247.58000	0.24758	245.280	9.91	0.15	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	253.86000		0.25386	0.00000	256.17000	0.25617	253.860	9.93	0.15	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	373.21000		0.37321	0.00000	375.58000	0.37558	373.210	10.16	0.20	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	555.23000		0.55523	0.00000	557.32000	0.55732	555.230	10.44	0.27	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,304.22000		2.30422	0.00000	2,335.50000	2.33550	2,304.220	10.74	(0.65)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	980.97000		0.98097	0.00000	981.56000	0.98156	980.970	10.92	0.39	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,573.57000		1.57357	0.00000	1,602.10000	1.60210	1,573.570	11.31	(0.51)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,142.00000		1.14200	0.00000	1,167.45000	1.16745	1,142.000	11.75	(0.40)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	981.73000		0.98173	0.00000	1,005.60000	1.00560	981.730	11.94	(0.36)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	742.99000		0.74299	0.00000	763.93000	0.76393	742.990	12.29	(0.29)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	339.61000		0.33961	0.00000	353.10000	0.35310	339.610	13.18	(0.15)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.41061		86.40012	0.00000	11.41721	86.36952		11.47	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	415.72000		0.41572	0.00000	415.91000	0.41591	415.720	10.83	0.14	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,002.38000		1.00238	0.00000	1,000.86000	1.00086	1,002.380	11.12	0.28	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,256.50000		1.25650	0.00000	1,254.13000	1.25413	1,256.500	11.25	0.32	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,289.36000		1.28936	0.00000	1,286.88000	1.28688	1,289.360	11.27	0.33	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,869.11000		1.86911	0.00000	1,864.65000	1.86465	1,869.110	11.56	0.42	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,957.99000		1.95799	0.00000	1,978.84000	1.97884	1,957.990	12.29	(0.39)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1,012.30000		1.01230	0.00000	1,026.88000	1.02688	1,012.300	13.16	(0.23)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	908.40000		0.90840	0.00000	922.06000	0.92206	908.400	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	822.28000	0.82228	0.00000	835.13000	0.83513	822.280	13.42	(0.19)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.51637	84.16494	0.00000	11.52332	84.13348		11.37	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,045.09000	1.04509	0.00000	1,042.15000	1.04215	1,045.090	10.80	0.25	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,344.25000	1.34425	0.00000	1,340.25000	1.34025	1,344.250	10.91	0.30	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,430.81000	1.43081	0.00000	1,426.50000	1.42650	1,430.810	10.93	0.31	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,768.45000	1.76845	0.00000	1,762.98000	1.76298	1,768.450	11.06	0.36	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,199.15000	2.19915	0.00000	2,192.29000	2.19229	2,199.150	11.24	0.42	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,757.41000	2.75741	0.00000	2,748.85000	2.74885	2,757.410	11.47	0.48	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,233.52000	1.23352	0.00000	1,246.33000	1.24633	1,233.520	13.10	(0.23)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,017.24000	1.01724	0.00000	1,028.54000	1.02854	1,017.240	13.40	(0.19)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	886.43000	0.88643	0.00000	896.76000	0.89676	886.430	13.47	(0.17)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.63737	86.00447	0.00000	11.64472	85.97202		10.49	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.79531	83.79464	0.00000	11.80317	83.76096		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		12.00275	82.54927	0.00000	12.04510	82.32700		13.31	0.00	26,250,667.86	318	181,789.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	44.92000	0.04492	0.00000	40.78000	0.04078	44.920	12.06	0.03	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	248.89000	0.24889	0.00000	228.99000	0.22899	248.890	12.46	0.13	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70	Call	1,035.53000	1.03553	0.00000	970.76000	0.97076	1,035.530	13.24	0.36	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	1,119.23000	1.11923	0.00000	1,050.51000	1.05051	1,119.230	13.30	0.38	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	2,486.68000	2.48668	0.00000	2,366.97000	2.36697	2,486.680	14.08	0.62	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	470.75000	0.47075	0.00000	522.58000	0.52258	470.750	15.04	(0.17)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	125.68000	0.12568	0.00000	144.10000	0.14410	125.680	16.14	(0.06)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00		12.12047	84.39344	0.00000	12.16459	84.16630		13.10	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	357.63000	0.35763	0.00000	335.93000	0.33593	357.630	12.03	0.12	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	835.30000	0.83530	0.00000	791.64000	0.79164	835.300	12.37	0.23	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	923.86000	0.92386	0.00000	976.37000	0.97637	923.860	15.45	(0.19)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.23561	81.76299	0.00000	12.28159	81.53062		13.33	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future	0.00		12.36300	83.55053	0.00000	12.41100	83.31276		12.62	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.52904	80.93619	0.00000	12.57941	80.69255		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		12.34663	77.48403	0.00000	12.39402	77.23672		14.36	0.00	25,569,729.90	330	68,510.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	1,027.83000	1.02783	0.00000	956.16000	0.95616	1,027.830	14.39	0.36	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	2,319.04000	2.31904	0.00000	2,192.04000	2.19204	2,319.040	15.24	0.59	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	154.99000	0.15499	0.00000	178.29000	0.17829	154.990	17.50	(0.07)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00		12.46230	74.95883	0.00000	12.51158	74.70602		14.94	0.00	0.00	0	76,958.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	1,956.36000	1.95636	0.00000	1,863.72000	1.86372	1,956.360	14.70	0.41	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	1,962.31000	1.96231	0.00000	2,064.11000	2.06411	1,962.310	16.02	(0.36)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	828.35000	0.82835	0.00000	880.97000	0.88097	828.350	17.59	(0.17)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		12.58588	76.63021	0.00000	12.63715	76.37163		14.45	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		12.72503	74.04952	0.00000	12.77850	73.78501		14.47	0.00	0.00	0	0.00	
R2037	On 07/11/2024	Bond Future	0.00		12.88685	75.73047	0.00000	12.94279	75.45948		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		12.58826	77.81207	0.00000	12.66128	77.41220		15.24	0.00	0.00	0	41,944.00	
R2040	On 02/11/2023	Bond Future	11.50	Call	140.20000	0.14020	0.00000	117.08000	0.11708	140.200	13.78	0.08	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	11.80	Call	354.32000	0.35432	0.00000	303.20000	0.30320	354.320	14.16	0.16	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10	Call	747.80000	0.74780	0.00000	654.31000	0.65431	747.800	14.57	0.28	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60	Call	1,905.84000	1.90584	0.00000	1,722.25000	1.72225	1,905.840	15.42	0.52	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	1,074.01000	1.07401	0.00000	1,225.71000	1.22571	1,074.010	16.09	(0.32)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	368.33000	0.36833	0.00000	436.44000	0.43644	368.330	17.29	(0.13)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00		12.70686	75.04381	0.00000	12.78276	74.63509		15.92	0.00	0.00	0	95,435.00
R2040	On 02/05/2024	Bond Future	0.00		12.83267	76.71701	0.00000	12.91159	76.29904		15.40	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.97358	73.88773	0.00000	13.05584	73.46030		15.51	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.13609	75.56437	0.00000	13.22205	75.12679		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		12.67138	73.95085	0.00000	12.74945	73.52452		16.14	0.00	0.00	0	52,969.00
R2044	On 02/11/2023	Bond Future	12.00	Call	499.05000	0.49905	0.00000	427.12000	0.42712	499.050	15.26	0.21	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,707.65000	1.70765	0.00000	1,924.61000	1.92461	1,707.650	16.62	(0.45)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,194.81000	1.19481	0.00000	1,366.12000	1.36612	1,194.810	17.10	(0.35)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		12.78687	71.22153	0.00000	12.86799	70.78572		16.90	0.00	0.00	0	31,827.00
R2044	On 02/05/2024	Bond Future	0.00		12.90888	72.80951	0.00000	12.99320	72.36379		16.37	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		13.04513	70.01991	0.00000	13.13297	69.56416		16.76	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.20158	71.60853	0.00000	13.29333	71.14200		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		12.58614	72.70087	0.00000	12.66423	72.26592		16.87	0.00	0.00	0	232,739.00
R2048	On 02/11/2023	Bond Future	11.80	Call	375.88000	0.37588	0.00000	318.69000	0.31869	375.880	15.68	0.16	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	1,689.62000	1.68962	0.00000	1,508.43000	1.50843	1,689.620	16.87	0.47	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	424.24000	0.42424	0.00000	504.17000	0.50417	424.240	19.06	(0.15)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		12.70160	74.32503	0.00000	12.78277	73.88045		16.66	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	684.98000	0.68498	0.00000	613.54000	0.61354	684.980	15.29	0.18	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	2,112.11000	2.11211	0.00000	1,946.72000	1.94672	2,112.110	16.33	0.41	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,874.09000	1.87409	0.00000	2,029.54000	2.02954	1,874.090	18.21	(0.32)	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future	0.00		12.81372	71.53353	0.00000	12.89804	71.07888		17.13	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		12.93560	73.09711	0.00000	13.02333	72.63220		16.36	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		13.08936	70.30769	0.00000	13.18107	69.83181		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		12.50320	94.35306	0.00000	12.58132	93.78732		17.09	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00		12.61127	96.46105	0.00000	12.69244	95.88277		16.88	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.72490	92.74734	0.00000	12.80936	92.15590		17.36	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		12.84852	94.77345	0.00000	12.93647	94.16874		16.50	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		13.00055	91.05621	0.00000	13.09262	90.43718		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		12.07911	63.65222	0.00000	12.11611	63.48226		15.08	0.00	0.00	0	26,259.00
R209	On 01/02/2024	Bond Future	0.00		12.18027	65.07427	0.00000	12.21862	64.90057		14.89	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00		12.28718	63.37250	0.00000	12.32700	63.19478		15.11	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.40505	64.75757	0.00000	12.44643	64.57574		14.37	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.55203	63.07433	0.00000	12.59524	62.88800		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		227.12062	227.12062	0.00000	227.12525	227.12525		0.00	0.00	0.00	0	206.00
R210	On 01/02/2024	Bond Future	0.00		232.24974	232.24974	0.00000	232.25463	232.25463		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00		234.22905	234.22905	0.00000	234.23374	234.23374		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		239.40692	239.40692	0.00000	239.41088	239.41088		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
R210	On 07/11/2024	Bond Future	0.00	241.58682	241.58682	0.00000	241.59025	241.59025		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	10.97484	81.65694	0.00000	10.99138	81.58582		10.12	0.00	33,479,345.40	410	33,019.00
R213	On 02/11/2023	Bond Future	10.94 Call	1,263.29000	1.26329	0.00000	1,240.57000	1.24057	1,263.290	10.47	0.49	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	2,628.71000	2.62871	0.00000	2,589.12000	2.58912	2,628.710	11.37	0.72	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	75.45000	0.07545	0.00000	82.09000	0.08209	75.450	13.48	(0.04)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.06961	83.48119	0.00000	11.08694	83.40856		10.52	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	11.16230	81.78397	0.00000	11.18051	81.70957		10.40	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.26900	83.57253	0.00000	11.28821	83.49619		9.69	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.41995	81.91417	0.00000	11.44036	81.83567		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	12.45269	59.30001	0.00000	12.52549	58.96390		16.67	0.00	0.00	0	19,767.00
R214	On 01/02/2024	Bond Future	0.00	12.56207	60.62476	0.00000	12.63753	60.28124		16.48	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.66821	58.67182	0.00000	12.74640	58.32051		16.87	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.78354	59.95447	0.00000	12.86465	59.59528		16.14	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.92966	58.01146	0.00000	13.01417	57.64374		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 :											1,168,598,260.65		11,618	1,447,875.00
Grand Total:											1,168,598,260.65		11,618	1,447,875.00