

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/09/2023

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	908.58600	908.58600	0.00000	907.21500	907.21500		0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	928.79500	928.79500	0.00000	927.48200	927.48200		0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	949.36600	949.36600	0.00000	948.17800	948.17800		0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	970.35800	970.35800	0.00000	968.93900	968.93900		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	992.88300	992.88300	0.00000	991.07000	991.07000		0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,026.35900	1,026.35900	0.00000	1,025.87900	1,025.87900		0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,049.18700	1,049.18700	0.00000	1,048.79800	1,048.79800		0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,072.42500	1,072.42500	0.00000	1,072.20000	1,072.20000		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,096.13800	1,096.13800	0.00000	1,095.67700	1,095.67700		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,121.58300	1,121.58300	0.00000	1,120.70200	1,120.70200		0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	896.66000	896.66000	0.00000	896.52700	896.52700		0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	916.60300	916.60300	0.00000	916.55600	916.55600		0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	936.90500	936.90500	0.00000	937.00700	937.00700		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	957.62100	957.62100	0.00000	957.52400	957.52400		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	979.85100	979.85100	0.00000	979.39400	979.39400		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	12.85623	71.60936	0.00000	12.85710	71.60559		0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.00952	73.21944	0.00000	13.00877	73.22263		0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.16977	71.05849	0.00000	13.16615	71.07355		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.33863	72.64357	0.00000	13.33879	72.64291		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.54974	70.53814	0.00000	13.55687	70.50988		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	13.34291	67.33963	0.00000	13.32339	67.43566		0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.48325	68.85381	0.00000	13.46156	68.95870		0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.63476	66.13165	0.00000	13.60977	66.25022		0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.79051	67.60547	0.00000	13.76781	67.71116		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.98027	64.91578	0.00000	13.96227	64.99764		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	883.88100	883.88100	0.00000	883.73000	883.73000		0.00	0.00	0.00	0	819.00
GOVI	On 01/02/2024		GOVI	0.00	903.54000	903.54000	0.00000	903.47300	903.47300		0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	923.55200	923.55200	0.00000	923.63300	923.63300		0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	943.97300	943.97300	0.00000	943.85600	943.85600		0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	965.88600	965.88600	0.00000	965.41400	965.41400		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	172.91739	172.91739	0.00000	172.93606	172.93606		0.00	0.00	0.00	0	5,228.00
I2025	On 01/02/2024		Bond Future	0.00	175.01041	175.01041	0.00000	175.04660	175.04660		0.00	0.00	0.00	0	399.00
I2025	On 02/05/2024		Bond Future	0.00	178.92669	178.92669	0.00000	178.99261	178.99261		0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.08264	181.08264	0.00000	181.11109	181.11109		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.32378	185.32378	0.00000	185.28459	185.28459		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	125.15916	125.15916	0.00000	125.23724	125.23724		0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	127.97324	127.97324	0.00000	128.06546	128.06546		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.47020	129.47020	0.00000	129.58550	129.58550		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.36087	132.36087	0.00000	132.45045	132.45045		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.06046	134.06046	0.00000	134.10253	134.10253		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	117.82634	117.82634	0.00000	118.08408	118.08408		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	120.47548	120.47548	0.00000	120.75076	120.75076		0.00	0.00	0.00	0	5,737.00
I2033	On 02/05/2024	Bond Future	0.00	121.70927	121.70927	0.00000	122.01036	122.01036		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	124.42675	124.42675	0.00000	124.70799	124.70799		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	125.84199	125.84199	0.00000	126.08314	126.08314		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	127.00502	127.00502	0.00000	127.53061	127.53061		0.00	0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	0.00	127.84132	127.84132	0.00000	128.39149	128.39149		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	130.70193	130.70193	0.00000	131.28549	131.28549		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	131.55072	131.55072	0.00000	132.11887	132.11887		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	134.63038	134.63038	0.00000	135.16156	135.16156		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	109.91686	109.91686	0.00000	110.26857	110.26857		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	112.38823	112.38823	0.00000	112.75874	112.75874		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	112.75529	112.75529	0.00000	113.15244	113.15244		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	115.27220	115.27220	0.00000	115.65347	115.65347		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	115.76957	115.76957	0.00000	116.11622	116.11622		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	111.07169	111.07169	0.00000	111.65027	111.65027		0.00	0.00	0.00	0	14,039.00
I2050	On 01/02/2024	Bond Future	0.00	111.31907	111.31907	0.00000	111.92166	111.92166		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	113.80990	113.80990	0.00000	114.44453	114.44453		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	114.04502	114.04502	0.00000	114.66881	114.66881		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	116.71453	116.71453	0.00000	117.30927	117.30927		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	330.99300	330.99300	0.00000	331.73800	331.73800		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	338.43500	338.43500	0.00000	339.23000	339.23000		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	346.00900	346.00900	0.00000	346.87800	346.87800		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	353.73700	353.73700	0.00000	354.55000	354.55000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	362.02900	362.02900	0.00000	362.72900	362.72900		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	8.32500	91.67500	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	8.33000	91.67000	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	8.37500	91.62500	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	8.37000	91.63000	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	8.35000	91.65000	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	8.34000	91.66000	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	8.14000	91.86000	0.00000	8.16000	91.84000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.01000	91.99000	0.00000	8.05000	91.95000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.86500	92.13500	0.00000	7.91500	92.08500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.81000	92.19000	0.00000	7.86000	92.14000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.77500	92.22500	0.00000	7.83500	92.16500		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	8.98767	108.00342	0.00000	9.04955	107.83412	3.77	0.00	692,841,939.30	6,415	120,685.00	
R186	On 02/11/2023		Bond Future	9.15 Call	897.83000	0.89783	0.00000	843.99000	0.84399	897.830	3.91	0.61	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	25.51000	0.02551	0.00000	36.34000	0.03634	25.510	5.01	(0.03)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	8.98188	105.09536	0.00000	9.04588	104.93272	3.84	0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.97955	107.42190	0.00000	9.04306	107.27314	3.52	0.00	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,392.46000	2.39246	0.00000	2,339.74000	2.33974	2,392.460	3.93	0.70	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	375.12000	0.37512	0.00000	436.13000	0.43613	375.120	4.30	(0.18)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.97956	104.48545	0.00000	9.06177	104.30960	3.37	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.01596	106.90224	0.00000	9.13130	106.68150	2.96	0.00	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	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R197	On 02/11/2023		Bond Future	0.00	341.46851	341.46851	0.00000	341.50958	341.50958	0.00	0.00	0.00	0.00	0	0.00
R197	On 07/12/2023		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R202	On 02/11/2023		Bond Future	0.00	254.92802	254.92802	0.00000	254.95150	254.95150	0.00	0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024		Bond Future	0.00	255.68348	255.68348	0.00000	255.73238	255.73238	0.00	0.00	0.00	0.00	0	460.00
R202	On 02/05/2024		Bond Future	0.00	261.40478	261.40478	0.00000	261.49704	261.49704	0.00	0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	262.14377	262.14377	0.00000	262.18082	262.18082	0.00	0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	268.28091	268.28091	0.00000	268.21969	268.21969	0.00	0.00	0.00	0.00	0	0.00
R202	On 07/12/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R2030	On 02/11/2023		Bond Future	0.00	10.39004	91.36108	0.00000	10.42086	91.23189	8.44	0.00	3,654,443.20	40	87,447.00	
R2030	On 02/11/2023		Bond Future	9.57 Call	90.58000	0.09058	0.00000	134.80000	0.13480	90.580	6.93	0.08	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	319.55000	0.31955	0.00000	378.81000	0.37881	319.550	7.42	0.22	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	549.93000	0.54993	0.00000	609.61000	0.60961	549.930	7.70	0.32	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	1,166.55000	1.16655	0.00000	1,202.73000	1.20273	1,166.550	8.25	0.51	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	1,756.85000	1.75685	0.00000	1,764.79000	1.76479	1,756.850	8.66	0.63	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	3,329.72000	3.32972	0.00000	3,276.48000	3.27648	3,329.720	9.52	0.82	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.43 Put	188.49000	0.18849	0.00000	235.47000	0.23547	188.490	10.04	(0.11)	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.57 Put	145.13000	0.14513	0.00000	182.44000	0.18244	145.130	10.27	(0.09)	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	12.27 Put	38.28000	0.03828	0.00000	49.04000	0.04904	38.280	11.32	(0.02)	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		10.46028		89.38721	0.00000	10.49057	89.26416		9.09	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	690.39000		0.69039	0.00000	691.89000	0.69189	690.390	8.82	0.24	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,056.43000		1.05643	0.00000	1,062.12000	1.06212	1,056.430	8.84	0.33	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,110.19000		1.11019	0.00000	1,117.77000	1.11777	1,110.190	8.84	0.34	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,208.94000		1.20894	0.00000	1,219.68000	1.21968	1,208.940	8.85	0.36	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,318.23000		1.31823	0.00000	1,329.73000	1.32973	1,318.230	8.88	0.39	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,467.58000		1.46758	0.00000	1,480.06000	1.48006	1,467.580	8.91	0.42	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,899.15000		1.89915	0.00000	1,911.29000	1.91129	1,899.150	9.03	0.49	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,202.78000		1.20278	0.00000	1,322.39000	1.32239	1,202.780	9.47	(0.33)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	876.89000		0.87689	0.00000	979.71000	0.97971	876.890	9.75	(0.26)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	553.74000		0.55374	0.00000	633.41000	0.63341	553.740	10.16	(0.17)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	498.33000		0.49833	0.00000	572.71000	0.57271	498.330	10.26	(0.16)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	493.15000		0.49315	0.00000	566.90000	0.56690	493.150	10.27	(0.16)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	382.24000		0.38224	0.00000	444.39000	0.44439	382.240	10.50	(0.13)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.54375		91.36575	0.00000	10.57195	91.25487		8.61	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,091.70000		1.09170	0.00000	1,085.97000	1.08597	1,091.700	8.27	0.29	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,803.23000		1.80323	0.00000	1,813.79000	1.81379	1,803.230	8.42	0.42	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,701.92000		2.70192	0.00000	2,711.69000	2.71169	2,701.920	8.70	0.53	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,156.60000		3.15660	0.00000	3,162.77000	3.16277	3,156.600	8.84	0.58	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,899.07000		3.89907	0.00000	3,897.11000	3.89711	3,899.070	9.08	0.65	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	906.25000		0.90625	0.00000	983.50000	0.98350	906.250	9.78	(0.21)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	652.36000		0.65236	0.00000	693.35000	0.69335	652.360	10.17	(0.16)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	301.73000		0.30173	0.00000	313.71000	0.31371	301.730	10.27	(0.08)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.63734		89.37852	0.00000	10.67257	89.24489		8.42	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.75606		91.44526	0.00000	10.80319	91.27351		7.86	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		11.29683		84.58688	0.00000	11.31261	84.51199		10.60	0.00	90,761,722.24	1,073	172,096.00
R2032	On 02/11/2023	Bond Future	10.35	Call	62.60000		0.06260	0.00000	102.98000	0.10298	62.600	8.49	0.05	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	184.36000		0.18436	0.00000	245.28000	0.24528	184.360	9.01	0.13	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	191.97000		0.19197	0.00000	253.86000	0.25386	191.970	9.03	0.13	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	301.84000		0.30184	0.00000	373.21000	0.37321	301.840	9.30	0.18	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	478.45000		0.47845	0.00000	555.23000	0.55523	478.450	9.63	0.26	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,153.88000		2.15388	0.00000	2,304.22000	2.30422	2,153.880	10.00	(0.66)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	908.57000		0.90857	0.00000	980.97000	0.98097	908.570	10.22	0.39	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,438.74000		1.43874	0.00000	1,573.57000	1.57357	1,438.740	10.67	(0.50)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,028.51000		1.02851	0.00000	1,142.00000	1.14200	1,028.510	11.19	(0.39)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	878.71000		0.87871	0.00000	981.73000	0.98173	878.710	11.42	(0.34)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	658.49000		0.65849	0.00000	742.99000	0.74299	658.490	11.83	(0.27)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	297.66000		0.29766	0.00000	339.61000	0.33961	297.660	12.87	(0.14)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.39593		86.46823	0.00000	11.41061	86.40012		11.40	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	434.02000		0.43402	0.00000	415.72000	0.41572	434.020	10.93	0.15	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	951.10000		0.95110	0.00000	1,002.38000	1.00238	951.100	10.77	0.27	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,193.66000		1.19366	0.00000	1,256.50000	1.25650	1,193.660	10.86	0.32	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,224.70000		1.22470	0.00000	1,289.36000	1.28936	1,224.700	10.87	0.33	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,777.73000		1.77773	0.00000	1,869.11000	1.86911	1,777.730	11.04	0.42	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,792.99000		1.79299	0.00000	1,957.99000	1.95799	1,792.990	11.67	(0.38)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	888.75000		0.88875	0.00000	1,012.30000	1.01230	888.750	12.54	(0.22)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	792.70000		0.79270	0.00000	908.40000	0.90840	792.700	12.68	(0.20)	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	713.55000	0.71355	0.00000	822.28000	0.82228	713.550	12.81	(0.18)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.50409	84.22057	0.00000	11.51637	84.16494		11.45	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,065.15000	1.06515	0.00000	1,045.09000	1.04509	1,065.150	10.85	0.25	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,342.78000	1.34278	0.00000	1,344.25000	1.34425	1,342.780	10.85	0.30	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,429.48000	1.42948	0.00000	1,430.81000	1.43081	1,429.480	10.88	0.31	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,761.57000	1.76157	0.00000	1,768.45000	1.76845	1,761.570	10.98	0.36	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,182.49000	2.18249	0.00000	2,199.15000	2.19915	2,182.490	11.11	0.42	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,737.61000	2.73761	0.00000	2,757.41000	2.75741	2,737.610	11.32	0.48	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,184.70000	1.18470	0.00000	1,233.52000	1.23352	1,184.700	12.94	(0.22)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	975.69000	0.97569	0.00000	1,017.24000	1.01724	975.690	13.26	(0.19)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	867.59000	0.86759	0.00000	886.43000	0.88643	867.590	13.44	(0.17)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.62018	86.08042	0.00000	11.63737	86.00447		10.50	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.76954	83.90518	0.00000	11.79531	83.79464		10.39	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		12.00213	82.55253	0.00000	12.00275	82.54927		13.30	0.00	4,870,599.27	59	181,741.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	41.75000	0.04175	0.00000	44.92000	0.04492	41.750	12.02	0.03	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	221.72000	0.22172	0.00000	248.89000	0.24889	221.720	12.15	0.12	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70	Call	975.76000	0.97576	0.00000	1,035.53000	1.03553	975.760	12.85	0.36	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	1,058.16000	1.05816	0.00000	1,119.23000	1.11923	1,058.160	12.91	0.38	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	2,423.38000	2.42338	0.00000	2,486.68000	2.48668	2,423.380	13.68	0.62	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	428.27000	0.42827	0.00000	470.75000	0.47075	428.270	14.66	(0.17)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	108.58000	0.10858	0.00000	125.68000	0.12568	108.580	15.80	(0.05)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00		12.12141	84.38859	0.00000	12.12047	84.39344		13.17	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	355.90000	0.35590	0.00000	357.63000	0.35763	355.900	12.06	0.12	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	795.87000	0.79587	0.00000	835.30000	0.83530	795.870	12.17	0.22	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	885.58000	0.88558	0.00000	923.86000	0.92386	885.580	15.24	(0.19)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.23925	81.74456	0.00000	12.23561	81.76299		13.40	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future	0.00		12.36309	83.55008	0.00000	12.36300	83.55053		12.75	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.52260	80.96742	0.00000	12.52904	80.93619		12.52	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		12.34599	77.48738	0.00000	12.34663	77.48403		14.29	0.00	0.00	0	68,510.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	960.62000	0.96062	0.00000	1,027.83000	1.02783	960.620	13.91	0.35	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	2,247.85000	2.24785	0.00000	2,319.04000	2.31904	2,247.850	14.76	0.59	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	133.70000	0.13370	0.00000	154.99000	0.15499	133.700	17.09	(0.06)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00		12.46312	74.95462	0.00000	12.46230	74.95883		14.99	0.00	0.00	0	76,958.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	1,886.31000	1.88631	0.00000	1,956.36000	1.95636	1,886.310	14.38	0.41	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	1,893.31000	1.89331	0.00000	1,962.31000	1.96231	1,893.310	15.68	(0.36)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	786.08000	0.78608	0.00000	828.35000	0.82835	786.080	17.30	(0.17)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		12.58921	76.61338	0.00000	12.58588	76.63021		14.47	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		12.72504	74.04947	0.00000	12.72503	74.04952		14.70	0.00	0.00	0	0.00	
R2037	On 07/11/2024	Bond Future	0.00		12.88079	75.75992	0.00000	12.88685	75.73047		13.78	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		12.60803	77.70347	0.00000	12.58826	77.81207		15.11	0.00	466,220.82	6	41,938.00	
R2040	On 02/11/2023	Bond Future	11.50	Call	121.38000	0.12138	0.00000	140.20000	0.14020	121.380	13.64	0.07	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	11.80	Call	318.29000	0.31829	0.00000	354.32000	0.35432	318.290	14.02	0.15	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10	Call	691.14000	0.69114	0.00000	747.80000	0.74780	691.140	14.43	0.27	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60	Call	1,818.20000	1.81820	0.00000	1,905.84000	1.90584	1,818.200	15.29	0.51	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	1,080.60000	1.08060	0.00000	1,074.01000	1.07401	1,080.600	15.97	(0.33)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	366.32000	0.36632	0.00000	368.33000	0.36833	366.320	17.19	(0.14)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00		12.72883	74.92514	0.00000	12.70686	75.04381		15.89	0.00	91,183,895.38	1,217	94,218.00
R2040	On 02/05/2024	Bond Future	0.00		12.85786	76.58319	0.00000	12.83267	76.71701		15.35	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.99652	73.76814	0.00000	12.97358	73.88773		15.50	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.15426	75.47153	0.00000	13.13609	75.56437		14.49	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		12.69625	73.81457	0.00000	12.67138	73.95085		15.96	0.00	3,395,470.22	46	52,923.00
R2044	On 02/11/2023	Bond Future	12.00	Call	420.03000	0.42003	0.00000	499.05000	0.49905	420.030	14.74	0.19	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,677.72000	1.67772	0.00000	1,707.65000	1.70765	1,677.720	15.96	(0.46)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,155.91000	1.15591	0.00000	1,194.81000	1.19481	1,155.910	16.44	(0.35)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		12.81407	71.07489	0.00000	12.78687	71.22153		16.83	0.00	0.00	0	31,827.00
R2044	On 02/05/2024	Bond Future	0.00		12.93939	72.64768	0.00000	12.90888	72.80951		16.28	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		13.07375	69.87087	0.00000	13.04513	70.01991		16.48	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.22596	71.48404	0.00000	13.20158	71.60853		15.43	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		12.61100	72.56188	0.00000	12.58614	72.70087		16.65	0.00	0.00	0	232,739.00
R2048	On 02/11/2023	Bond Future	11.80	Call	328.95000	0.32895	0.00000	375.88000	0.37588	328.950	15.45	0.15	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	1,582.99000	1.58299	0.00000	1,689.62000	1.68962	1,582.990	16.65	0.46	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	420.59000	0.42059	0.00000	424.24000	0.42424	420.590	18.86	(0.15)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		12.72876	74.17571	0.00000	12.70160	74.32503		16.54	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	633.07000	0.63307	0.00000	684.98000	0.68498	633.070	15.14	0.17	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	1,947.35000	1.94735	0.00000	2,112.11000	2.11211	1,947.350	15.81	0.39	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,817.85000	1.81785	0.00000	1,874.09000	1.87409	1,817.850	17.65	(0.32)	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future	0.00		12.84411	71.36906	0.00000	12.81372	71.53353		17.00	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		12.96415	72.94520	0.00000	12.93560	73.09711		16.20	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		13.11385	70.18003	0.00000	13.08936	70.30769		16.12	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		12.52808	94.17219	0.00000	12.50320	94.35306		16.85	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00		12.63844	96.26673	0.00000	12.61127	96.46105		16.74	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.75538	92.53308	0.00000	12.72490	92.74734		17.21	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		12.87715	94.57578	0.00000	12.84852	94.77345		16.40	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		13.02509	90.89043	0.00000	13.00055	91.05621		16.32	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		12.07853	63.65489	0.00000	12.07911	63.65222		15.04	0.00	0.00	0	26,259.00
R209	On 01/02/2024	Bond Future	0.00		12.18106	65.07069	0.00000	12.18027	65.07427		14.95	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00		12.29037	63.35824	0.00000	12.28718	63.37250		15.17	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.40509	64.75739	0.00000	12.40505	64.75757		14.62	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.54635	63.09888	0.00000	12.55203	63.07433		14.36	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		226.80884	226.80884	0.00000	227.12062	227.12062		0.00	0.00	0.00	0	206.00
R210	On 01/02/2024	Bond Future	0.00		231.90844	231.90844	0.00000	232.24974	232.24974		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00		233.84201	233.84201	0.00000	234.22905	234.22905		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		239.06252	239.06252	0.00000	239.40692	239.40692		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	241.32427	241.32427	0.00000	241.58682	241.58682	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	10.96431	81.70226	0.00000	10.97484	81.65694	9.92	0.00	121,491,260.62	1,487	31,532.00
R213	On 02/11/2023	Bond Future	10.94 Call	1,187.74000	1.18774	0.00000	1,263.29000	1.26329	1,187.740	9.79	0.49	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	2,596.40000	2.59640	0.00000	2,628.71000	2.62871	2,596.400	10.86	0.73	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	64.10000	0.06410	0.00000	75.45000	0.07545	64.100	13.25	(0.04)	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.06049	83.51945	0.00000	11.06961	83.48119	10.44	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	11.15603	81.80961	0.00000	11.16230	81.78397	10.40	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.25782	83.61700	0.00000	11.26900	83.57253	9.74	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.39993	81.99126	0.00000	11.41995	81.91417	9.58	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	12.47247	59.20838	0.00000	12.45269	59.30001	16.53	0.00	0.00	0	19,767.00
R214	On 01/02/2024	Bond Future	0.00	12.58385	60.52528	0.00000	12.56207	60.62476	16.44	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.69292	58.56044	0.00000	12.66821	58.67182	16.83	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.80618	59.85385	0.00000	12.78354	59.95447	16.06	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.94802	57.93126	0.00000	12.92966	58.01146	15.90	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 :										1,008,665,551.05		10,343	1,444,152.00
Grand Total:										1,008,665,551.05		10,343	1,444,152.00