

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 12/09/2023

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	907.65100	907.65100	0.00000	908.51600	908.51600	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	927.83500	927.83500	0.00000	928.72100	928.72100	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	948.39400	948.39400	0.00000	949.29700	949.29700	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	969.37400	969.37400	0.00000	970.29500	970.29500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	991.89200	991.89200	0.00000	992.83000	992.83000	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,023.17700	1,023.17700	0.00000	1,024.60000	1,024.60000	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,045.93100	1,045.93100	0.00000	1,047.38600	1,047.38600	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,069.10700	1,069.10700	0.00000	1,070.59200	1,070.59200	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,092.75700	1,092.75700	0.00000	1,094.27300	1,094.27300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,118.14100	1,118.14100	0.00000	1,119.68700	1,119.68700	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	894.13400	894.13400	0.00000	895.12000	895.12000	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	914.01900	914.01900	0.00000	915.02700	915.02700	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	934.27100	934.27100	0.00000	935.30000	935.30000	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	954.93900	954.93900	0.00000	955.98800	955.98800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	977.12200	977.12200	0.00000	978.19100	978.19100	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	12.91446	71.35724	0.00000	12.89048	71.46092	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.07034	72.96158	0.00000	13.04530	73.06758	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.23321	70.79520	0.00000	13.20709	70.90344	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.40484	72.37482	0.00000	13.37759	72.48526	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.61914	70.26370	0.00000	13.59059	70.37643	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	13.41642	66.98002	0.00000	13.39248	67.09678	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.55975	68.48606	0.00000	13.53484	68.60543	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.71443	65.75600	0.00000	13.68850	65.87787	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.87343	67.22178	0.00000	13.84645	67.34621	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.06700	64.52373	0.00000	14.03880	64.65076	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	881.40300	881.40300	0.00000	882.36000	882.36000	0.00	0.00	0.00	0	819.00
GOVI	On 01/02/2024		GOVI	0.00	901.00400	901.00400	0.00000	901.98300	901.98300	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	920.96800	920.96800	0.00000	921.96700	921.96700	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	941.34200	941.34200	0.00000	942.36000	942.36000	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	963.20800	963.20800	0.00000	964.24700	964.24700	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	172.86117	172.86117	0.00000	172.88349	172.88349	0.00	0.00	0.00	0	5,228.00
I2025	On 01/02/2024		Bond Future	0.00	174.95299	174.95299	0.00000	174.97587	174.97587	0.00	0.00	0.00	0	2,884.00
I2025	On 02/05/2024		Bond Future	0.00	178.86882	178.86882	0.00000	178.89182	178.89182	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.02366	181.02366	0.00000	181.04665	181.04665	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.26495	185.26495	0.00000	185.28771	185.28771	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	ContractsTraded	Open Interest
I2029	On 02/11/2023	Bond Future	0.00	124.95026	124.95026	0.00000	124.95781	124.95781		0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	127.75952	127.75952	0.00000	127.76734	127.76734		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.25168	129.25168	0.00000	129.25932	129.25932		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.13820	132.13820	0.00000	132.14561	132.14561		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.83354	133.83354	0.00000	133.84051	133.84051		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	117.27476	117.27476	0.00000	117.82106	117.82106		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	119.91146	119.91146	0.00000	120.47011	120.47011		0.00	0.00	0.00	0	5,737.00
I2033	On 02/05/2024	Bond Future	0.00	121.13294	121.13294	0.00000	121.70382	121.70382		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.83830	123.83830	0.00000	124.42152	124.42152		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	125.24034	125.24034	0.00000	125.83668	125.83668		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	126.26418	126.26418	0.00000	126.56089	126.56089		0.00	0.00	3,282,868.68	26	4,695.00
I2038	On 01/02/2024	Bond Future	0.00	127.08408	127.08408	0.00000	127.38741	127.38741		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	129.92821	129.92821	0.00000	130.23812	130.23812		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	130.75968	130.75968	0.00000	131.07605	131.07605		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	133.82183	133.82183	0.00000	134.14499	134.14499		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	109.14358	109.14358	0.00000	109.14785	109.14785		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	111.59730	111.59730	0.00000	111.60195	111.60195		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	111.94625	111.94625	0.00000	111.95043	111.95043		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	114.44574	114.44574	0.00000	114.44987	114.44987		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	114.92437	114.92437	0.00000	114.92798	114.92798		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	110.49803	110.49803	0.00000	110.40867	110.40867		0.00	0.00	0.00	0	14,039.00
I2050	On 01/02/2024	Bond Future	0.00	110.73270	110.73270	0.00000	110.64142	110.64142		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	113.21105	113.21105	0.00000	113.11739	113.11739		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	113.43202	113.43202	0.00000	113.33590	113.33590		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	116.08803	116.08803	0.00000	115.98925	115.98925		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	329.59500	329.59500	0.00000	330.03900	330.03900		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	337.00500	337.00500	0.00000	337.45900	337.45900		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	344.55100	344.55100	0.00000	345.01500	345.01500		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	352.24900	352.24900	0.00000	352.72300	352.72300		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	360.51200	360.51200	0.00000	360.99500	360.99500		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	8.33000	91.67000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.32000	91.68000		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	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.36000	91.64000		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	8.36000	91.64000		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	8.33000	91.67000		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	8.32000	91.68000		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	8.09000	91.91000		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	7.95000	92.05000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.86000	92.14000	0.00000	7.79000	92.21000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.80000	92.20000	0.00000	7.73000	92.27000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.77000	92.23000	0.00000	7.70000	92.30000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.00837	107.94675	0.00000	8.97691	108.03290		3.77	0.00	20,617,829.25	191	124,484.00
R186	On 02/11/2023	Bond Future	9.15 Call	840.18000	0.84018	0.00000	898.62000	0.89862	840.180	3.91	0.60	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42 Put	21.96000	0.02196	0.00000	20.85000	0.02085	21.960	5.01	(0.03)	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future	0.00	9.00473	105.03726	0.00000	8.97007	105.12541		3.84	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	9.00468	107.36301	0.00000	8.96635	107.45285		3.52	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,341.20000	2.34120	0.00000	2,406.80000	2.40680	2,341.200	3.93	0.70	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	377.54000	0.37754	0.00000	363.32000	0.36332	377.540	4.30	(0.18)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	9.00741	104.42584	0.00000	8.96466	104.51736		3.37	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.04733	106.84214	0.00000	8.99868	106.93536		2.96	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	341.41746	341.41746	0.00000	341.44303	341.44303		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	253.84921	253.84921	0.00000	254.59900	254.59900		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024	Bond Future	0.00	254.58046	254.58046	0.00000	255.34725	255.34725		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024	Bond Future	0.00	260.27836	260.27836	0.00000	261.06173	261.06173		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	260.99024	260.99024	0.00000	261.79015	261.79015		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	267.10264	267.10264	0.00000	267.92026	267.92026		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	10.42955	91.19551	0.00000	10.40465	91.29981		8.44	0.00	29,091,367.69	319	87,447.00
R2030	On 02/11/2023	Bond Future	9.57 Call	65.87000	0.06587	0.00000	76.05000	0.07605	65.870	6.93	0.06	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89 Call	258.62000	0.25862	0.00000	285.83000	0.28583	258.620	7.42	0.19	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07 Call	464.69000	0.46469	0.00000	504.33000	0.50433	464.690	7.70	0.29	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39 Call	1,041.46000	1.04146	0.00000	1,103.53000	1.10353	1,041.460	8.25	0.48	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62 Call	1,610.78000	1.61078	0.00000	1,686.30000	1.68630	1,610.780	8.66	0.61	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12 Call	3,161.18000	3.16118	0.00000	3,255.04000	3.25504	3,161.180	9.52	0.82	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43 Put	181.91000	0.18191	0.00000	176.92000	0.17692	181.910	10.04	(0.11)	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57 Put	138.23000	0.13823	0.00000	134.77000	0.13477	138.230	10.27	(0.08)	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27 Put	33.86000	0.03386	0.00000	33.52000	0.03352	33.860	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		10.50199		89.21782	0.00000	10.47571	89.32450		9.09	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	629.61000		0.62961	0.00000	659.53000	0.65953	629.610	8.82	0.23	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	976.89000		0.97689	0.00000	1,017.25000	1.01725	976.890	8.84	0.32	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,028.26000		1.02826	0.00000	1,069.99000	1.06999	1,028.260	8.84	0.33	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,122.78000		1.12278	0.00000	1,166.95000	1.16695	1,122.780	8.85	0.35	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,227.73000		1.22773	0.00000	1,274.42000	1.27442	1,227.730	8.88	0.37	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,371.56000		1.37156	0.00000	1,421.49000	1.42149	1,371.560	8.91	0.40	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,789.45000		1.78945	0.00000	1,847.64000	1.84764	1,789.450	9.03	0.48	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,232.69000		1.23269	0.00000	1,203.53000	1.20353	1,232.690	9.47	(0.34)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	896.30000		0.89630	0.00000	874.66000	0.87466	896.300	9.75	(0.26)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	563.10000		0.56310	0.00000	549.42000	0.54942	563.100	10.16	(0.18)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	506.07000		0.50607	0.00000	493.80000	0.49380	506.070	10.26	(0.16)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	500.73000		0.50073	0.00000	488.60000	0.48860	500.730	10.27	(0.16)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	386.76000		0.38676	0.00000	377.47000	0.37747	386.760	10.50	(0.13)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.58770		91.19301	0.00000	10.55999	91.30187		8.61	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,024.24000		1.02424	0.00000	1,059.78000	1.05978	1,024.240	8.27	0.28	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,711.86000		1.71186	0.00000	1,761.43000	1.76143	1,711.860	8.42	0.40	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,589.27000		2.58927	0.00000	2,651.86000	2.65186	2,589.270	8.70	0.52	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,035.65000		3.03565	0.00000	3,103.49000	3.10349	3,035.650	8.84	0.57	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,767.09000		3.76709	0.00000	3,842.09000	3.84209	3,767.090	9.08	0.64	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	925.66000		0.92566	0.00000	906.59000	0.90659	925.660	9.78	(0.22)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	664.75000		0.66475	0.00000	651.03000	0.65103	664.750	10.17	(0.16)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	306.47000		0.30647	0.00000	299.69000	0.29969	306.470	10.27	(0.09)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.68377		89.20246	0.00000	10.65448	89.31347		8.42	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.80528		91.26590	0.00000	10.77421	91.37907		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		11.35600		84.30652	0.00000	11.33156	84.42217		10.60	0.00	38,865,305.72	461	172,096.00
R2032	On 02/11/2023	Bond Future	10.35	Call	40.00000		0.04000	0.00000	46.93000	0.04693	40.000	8.49	0.04	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	131.72000		0.13172	0.00000	148.78000	0.14878	131.720	9.01	0.10	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	137.72000		0.13772	0.00000	155.35000	0.15535	137.720	9.03	0.10	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	226.55000		0.22655	0.00000	251.61000	0.25161	226.550	9.30	0.15	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	375.57000		0.37557	0.00000	410.68000	0.41068	375.570	9.63	0.22	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,300.58000		2.30058	0.00000	2,231.61000	2.23161	2,300.580	10.00	(0.70)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	756.85000		0.75685	0.00000	810.51000	0.81051	756.850	10.22	0.35	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,532.19000		1.53219	0.00000	1,484.24000	1.48424	1,532.190	10.67	(0.53)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,088.56000		1.08856	0.00000	1,054.59000	1.05459	1,088.560	11.19	(0.42)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	926.47000		0.92647	0.00000	897.88000	0.89788	926.470	11.42	(0.37)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	688.51000		0.68851	0.00000	667.99000	0.66799	688.510	11.83	(0.29)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	302.04000		0.30204	0.00000	294.63000	0.29463	302.040	12.87	(0.14)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.45783		86.18152	0.00000	11.43226	86.29980		11.40	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	376.17000		0.37617	0.00000	396.47000	0.39647	376.170	10.93	0.13	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	849.32000		0.84932	0.00000	886.27000	0.88627	849.320	10.77	0.25	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,075.73000		1.07573	0.00000	1,118.94000	1.11894	1,075.730	10.86	0.30	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,104.84000		1.10484	0.00000	1,148.80000	1.14880	1,104.840	10.87	0.31	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,627.76000		1.62776	0.00000	1,683.66000	1.68366	1,627.760	11.04	0.40	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,871.78000		1.87178	0.00000	1,833.29000	1.83329	1,871.780	11.67	(0.40)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	924.45000		0.92445	0.00000	904.91000	0.90491	924.450	12.54	(0.23)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	823.72000		0.82372	0.00000	806.35000	0.80635	823.720	12.68	(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	740.73000	0.74073	0.00000	725.16000	0.72516	740.730	12.81	(0.19)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.56882	83.92788	0.00000	11.54209	84.04859		11.45	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	973.85000	0.97385	0.00000	1,007.74000	1.00774	973.850	10.85	0.24	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,235.71000	1.23571	0.00000	1,275.79000	1.27579	1,235.710	10.85	0.28	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,317.93000	1.31793	0.00000	1,359.77000	1.35977	1,317.930	10.88	0.30	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,634.15000	1.63415	0.00000	1,682.29000	1.68229	1,634.150	10.98	0.35	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,037.50000	2.03750	0.00000	2,092.68000	2.09268	2,037.500	11.11	0.40	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,573.01000	2.57301	0.00000	2,636.13000	2.63613	2,573.010	11.32	0.47	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,228.66000	1.22866	0.00000	1,206.66000	1.20666	1,228.660	12.94	(0.23)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,010.97000	1.01097	0.00000	992.86000	0.99286	1,010.970	13.26	(0.20)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	898.36000	0.89836	0.00000	882.30000	0.88230	898.360	13.44	(0.18)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.68790	85.78174	0.00000	11.65994	85.90489		10.50	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.84072	83.60030	0.00000	11.81135	83.72593		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		12.06088	82.24440	0.00000	12.03664	82.37133		13.30	0.00	0.00	0	181,860.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	26.32000	0.02632	0.00000	30.82000	0.03082	26.320	12.02	0.02	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	162.53000	0.16253	0.00000	181.40000	0.18140	162.530	12.15	0.09	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70	Call	814.72000	0.81472	0.00000	870.68000	0.87068	814.720	12.85	0.32	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	889.49000	0.88949	0.00000	948.40000	0.94840	889.490	12.91	0.34	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	2,173.20000	2.17320	0.00000	2,265.60000	2.26560	2,173.200	13.68	0.60	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	436.85000	0.43685	0.00000	426.16000	0.42616	436.850	14.66	(0.18)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	104.68000	0.10468	0.00000	103.23000	0.10323	104.680	15.80	(0.05)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00		12.18266	84.07353	0.00000	12.15739	84.20330		13.17	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	304.44000	0.30444	0.00000	322.32000	0.32232	304.440	12.06	0.10	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	703.03000	0.70303	0.00000	736.28000	0.73628	703.030	12.17	0.20	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	915.73000	0.91573	0.00000	898.16000	0.89816	915.730	15.24	(0.20)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.30298	81.42284	0.00000	12.27669	81.55534		13.40	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future	0.00		12.42944	83.22169	0.00000	12.40207	83.35692		12.75	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.59194	80.63211	0.00000	12.56335	80.77012		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		12.40471	77.18109	0.00000	12.38048	77.30726		14.29	0.00	1,234,897.44	16	68,979.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	801.99000	0.80199	0.00000	856.90000	0.85690	801.990	13.91	0.32	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	2,006.16000	2.00616	0.00000	2,094.68000	2.09468	2,006.160	14.76	0.57	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	129.43000	0.12943	0.00000	127.65000	0.12765	129.430	17.09	(0.06)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00		12.52422	74.64138	0.00000	12.49900	74.77044		14.99	0.00	0.00	0	76,958.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	1,726.04000	1.72604	0.00000	1,785.44000	1.78544	1,726.040	14.38	0.39	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	1,968.61000	1.96861	0.00000	1,930.90000	1.93090	1,968.610	15.68	(0.37)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	811.55000	0.81155	0.00000	796.21000	0.79621	811.550	17.30	(0.18)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		12.65268	76.29357	0.00000	12.62649	76.42529		14.47	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		12.79108	73.72298	0.00000	12.76383	73.85744		14.70	0.00	0.00	0	0.00	
R2037	On 07/11/2024	Bond Future	0.00		12.94962	75.42649	0.00000	12.92123	75.56375		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		12.66667	77.38281	0.00000	12.65782	77.43107		15.11	0.00	0.00	0	41,938.00	
R2040	On 02/11/2023	Bond Future	11.50	Call	84.12000	0.08412	0.00000	90.87000	0.09087	84.120	13.64	0.05	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	11.80	Call	240.68000	0.24068	0.00000	254.88000	0.25488	240.680	14.02	0.12	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10	Call	559.24000	0.55924	0.00000	583.33000	0.58333	559.240	14.43	0.24	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60	Call	1,591.94000	1.59194	0.00000	1,632.35000	1.63235	1,591.940	15.29	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	1,124.34000	1.12434	0.00000	1,124.19000	1.12419	1,124.340	15.97	(0.35)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	368.33000	0.36833	0.00000	372.38000	0.37238	368.330	17.19	(0.14)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00		12.78982	74.59725	0.00000	12.78061	74.64662		15.89	0.00	0.00	0	94,218.00
R2040	On 02/05/2024	Bond Future	0.00		12.92121	76.24835	0.00000	12.91166	76.29867		15.35	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		13.06241	73.42633	0.00000	13.05250	73.47758		15.50	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.22291	75.12243	0.00000	13.21263	75.17454		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		12.75495	73.49464	0.00000	12.74606	73.54294		15.96	0.00	0.00	0	52,923.00
R2044	On 02/11/2023	Bond Future	12.00	Call	325.32000	0.32532	0.00000	342.65000	0.34265	325.320	14.74	0.16	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,762.74000	1.76274	0.00000	1,756.22000	1.75622	1,762.740	15.96	(0.49)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,206.48000	1.20648	0.00000	1,205.19000	1.20519	1,206.480	16.44	(0.37)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		12.87509	70.74779	0.00000	12.86585	70.79716		16.83	0.00	0.00	0	31,827.00
R2044	On 02/05/2024	Bond Future	0.00		13.00274	72.31366	0.00000	12.99316	72.36400		16.28	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		13.13962	69.52987	0.00000	13.12969	69.58109		16.48	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.29457	71.13573	0.00000	13.28427	71.18783		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		12.66971	72.23557	0.00000	12.66082	72.28481		16.65	0.00	0.00	0	232,739.00
R2048	On 02/11/2023	Bond Future	11.80	Call	249.17000	0.24917	0.00000	263.80000	0.26380	249.170	15.45	0.12	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	1,369.40000	1.36940	0.00000	1,407.90000	1.40790	1,369.400	16.65	0.43	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	423.92000	0.42392	0.00000	428.13000	0.42813	423.920	18.86	(0.15)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		12.78982	73.84207	0.00000	12.78057	73.89243		16.54	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	553.52000	0.55352	0.00000	567.48000	0.56748	553.520	15.14	0.16	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	1,780.54000	1.78054	0.00000	1,809.14000	1.80914	1,780.540	15.81	0.37	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,885.23000	1.88523	0.00000	1,878.95000	1.87895	1,885.230	17.65	(0.33)	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future	0.00		12.90748	71.02830	0.00000	12.89790	71.07963		17.00	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		13.02996	72.59729	0.00000	13.02003	72.64959		16.20	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		13.18246	69.82464	0.00000	13.17215	69.87784		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		12.58170	93.78458	0.00000	12.57792	93.81181		16.85	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00		12.69419	95.87037	0.00000	12.69025	95.89828		16.74	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.81331	92.12841	0.00000	12.80925	92.15667		17.21	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		12.93736	94.16266	0.00000	12.93316	94.19137		16.40	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		13.08792	90.46859	0.00000	13.08360	90.49747		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		12.13737	63.38490	0.00000	12.11307	63.49620		15.04	0.00	35,432,159.10	559	26,360.00
R209	On 01/02/2024	Bond Future	0.00		12.24208	64.79463	0.00000	12.21688	64.90843		14.95	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00		12.35362	63.07635	0.00000	12.32750	63.19255		15.17	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.47065	64.46965	0.00000	12.44359	64.58819		14.62	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.61454	62.80503	0.00000	12.58640	62.92606		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		226.01779	226.01779	0.00000	226.60374	226.60374		0.00	0.00	0.00	0	206.00
R210	On 01/02/2024	Bond Future	0.00		231.09931	231.09931	0.00000	231.69862	231.69862		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00		233.01442	233.01442	0.00000	233.62652	233.62652		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		238.21778	238.21778	0.00000	238.84289	238.84289		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	240.46131	240.46131	0.00000	241.09993	241.09993		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	0.00	11.01346	81.49100	0.00000	10.98889	81.59652		9.92	0.00	0.00	0	31,532.00
R213	On 02/11/2023	Bond Future	10.94 Call	1,040.61000	1.04061	0.00000	1,102.04000	1.10204	1,040.610	9.79	0.47	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	2,400.93000	2.40093	0.00000	2,487.84000	2.48784	2,400.930	10.86	0.72	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	59.35000	0.05935	0.00000	58.67000	0.05867	59.350	13.25	(0.04)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.11207	83.30339	0.00000	11.08630	83.41124		10.44	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	11.21003	81.58916	0.00000	11.18304	81.69925		10.40	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.31444	83.39209	0.00000	11.28614	83.50441		9.74	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.45959	81.76180	0.00000	11.42977	81.87639		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	12.54653	58.86733	0.00000	12.52227	58.97870		16.53	0.00	176,601.99	3	21,770.00
R214	On 01/02/2024	Bond Future	0.00	12.66067	60.17655	0.00000	12.63551	60.29040		16.44	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.77245	58.20422	0.00000	12.74641	58.32047		16.83	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.88856	59.49007	0.00000	12.86159	59.60876		16.06	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.03364	57.55955	0.00000	13.00563	57.68073		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 :											128,701,029.87	1,575	1,453,154.00	
Grand Total:											128,701,029.87	1,575	1,453,154.00	