

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 13/09/2023

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	907.31900	907.31900	0.00000	907.65100	907.65100	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	927.49600	927.49600	0.00000	927.83500	927.83500	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	948.04900	948.04900	0.00000	948.39400	948.39400	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	969.02400	969.02400	0.00000	969.37400	969.37400	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	991.53700	991.53700	0.00000	991.89200	991.89200	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,022.55500	1,022.55500	0.00000	1,023.17700	1,023.17700	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,045.29400	1,045.29400	0.00000	1,045.93100	1,045.93100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,068.45800	1,068.45800	0.00000	1,069.10700	1,069.10700	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,092.09700	1,092.09700	0.00000	1,092.75700	1,092.75700	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,117.47000	1,117.47000	0.00000	1,118.14100	1,118.14100	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	893.45300	893.45300	0.00000	894.13400	894.13400	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	913.32100	913.32100	0.00000	914.01900	914.01900	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	933.56000	933.56000	0.00000	934.27100	934.27100	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	954.21500	954.21500	0.00000	954.93900	954.93900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	976.38400	976.38400	0.00000	977.12200	977.12200	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	12.90932	71.37945	0.00000	12.91446	71.35724	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.06500	72.98416	0.00000	13.07034	72.96158	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.22751	70.81881	0.00000	13.23321	70.79520	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.39874	72.39952	0.00000	13.40484	72.37482	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.61249	70.28993	0.00000	13.61914	70.26370	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	13.43184	66.90500	0.00000	13.41642	66.98002	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.57582	68.40923	0.00000	13.55975	68.48606	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.73108	65.67794	0.00000	13.71443	65.75600	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.89064	67.14262	0.00000	13.87343	67.22178	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.08483	64.44362	0.00000	14.06700	64.52373	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	880.72600	880.72600	0.00000	881.40300	881.40300	0.00	0.00	0.00	0	819.00
GOVI	On 01/02/2024		GOVI	0.00	900.31100	900.31100	0.00000	901.00400	901.00400	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	920.26200	920.26200	0.00000	920.96800	920.96800	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	940.62200	940.62200	0.00000	941.34200	941.34200	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	962.47600	962.47600	0.00000	963.20800	963.20800	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	172.79455	172.79455	0.00000	172.86117	172.86117	0.00	0.00	0.00	0	5,228.00
I2025	On 01/02/2024		Bond Future	0.00	174.88337	174.88337	0.00000	174.95299	174.95299	0.00	0.00	0.00	0	2,884.00
I2025	On 02/05/2024		Bond Future	0.00	178.79889	178.79889	0.00000	178.86882	178.86882	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.95259	180.95259	0.00000	181.02366	181.02366	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.19448	185.19448	0.00000	185.26495	185.26495	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	124.76688	124.76688	0.00000	124.95026	124.95026		0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	127.57179	127.57179	0.00000	127.75952	127.75952		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.06015	129.06015	0.00000	129.25168	129.25168		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.94340	131.94340	0.00000	132.13820	132.13820		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.63455	133.63455	0.00000	133.83354	133.83354		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	117.16162	117.16162	0.00000	117.27476	117.27476		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	119.79550	119.79550	0.00000	119.91146	119.91146		0.00	0.00	0.00	0	5,737.00
I2033	On 02/05/2024	Bond Future	0.00	121.01448	121.01448	0.00000	121.13294	121.13294		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.71803	123.71803	0.00000	123.83830	123.83830		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	125.11775	125.11775	0.00000	125.24034	125.24034		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	126.32226	126.32226	0.00000	126.26418	126.26418		0.00	0.00	0.00	0	4,695.00
I2038	On 01/02/2024	Bond Future	0.00	127.14197	127.14197	0.00000	127.08408	127.08408		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	129.98825	129.98825	0.00000	129.92821	129.92821		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	130.82109	130.82109	0.00000	130.75968	130.75968		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	133.88631	133.88631	0.00000	133.82183	133.82183		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	108.28969	108.28969	0.00000	109.14358	109.14358		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	110.72418	110.72418	0.00000	111.59730	111.59730		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	111.05350	111.05350	0.00000	111.94625	111.94625		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	113.53399	113.53399	0.00000	114.44574	114.44574		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	113.99074	113.99074	0.00000	114.92437	114.92437		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	109.66406	109.66406	0.00000	110.49803	110.49803		0.00	0.00	0.00	0	14,039.00
I2050	On 01/02/2024	Bond Future	0.00	109.87886	109.87886	0.00000	110.73270	110.73270		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	112.33873	112.33873	0.00000	113.21105	113.21105		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	112.54040	112.54040	0.00000	113.43202	113.43202		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	115.17689	115.17689	0.00000	116.08803	116.08803		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	328.81000	328.81000	0.00000	329.59500	329.59500		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	336.20200	336.20200	0.00000	337.00500	337.00500		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	343.73000	343.73000	0.00000	344.55100	344.55100		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	351.41200	351.41200	0.00000	352.24900	352.24900		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	359.65700	359.65700	0.00000	360.51200	360.51200		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	8.34000	91.66000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.35000	91.65000	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	8.40000	91.60000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.39000	91.61000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	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	8.37000	91.63000	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	8.14000	91.86000		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	8.01000	91.99000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.90000	92.10000	0.00000	7.86000	92.14000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.84000	92.16000	0.00000	7.80000	92.20000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.79000	92.21000	0.00000	7.77000	92.23000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.01299	107.93411	0.00000	9.00837	107.94675	3.77	0.00	540,641,956.99	5,009	121,829.00	
R186	On 02/11/2023		Bond Future	9.15 Call	826.60000	0.82660	0.00000	840.18000	0.84018	826.600	3.91	0.60	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	21.04000	0.02104	0.00000	21.96000	0.02196	21.040	5.01	(0.03)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.00990	105.02412	0.00000	9.00473	105.03726	3.84	0.00	0.00	0	0.00	
R186	On 02/05/2024		Bond Future	0.00	9.01010	107.35031	0.00000	9.00468	107.36301	3.52	0.00	0.00	0	0.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,329.81000	2.32981	0.00000	2,341.20000	2.34120	2,329.810	3.93	0.70	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	377.77000	0.37777	0.00000	377.54000	0.37754	377.770	4.30	(0.18)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.01308	104.41371	0.00000	9.00741	104.42584	3.37	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	9.05308	106.83113	0.00000	9.04733	106.84214	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	341.45952	341.45952	0.00000	341.41746	341.41746	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	253.81483	253.81483	0.00000	253.84921	253.84921	0.00	0.00	0.00	0	4,618.00	
R202	On 01/02/2024		Bond Future	0.00	254.54393	254.54393	0.00000	254.58046	254.58046	0.00	0.00	0.00	0	460.00	
R202	On 02/05/2024		Bond Future	0.00	260.24292	260.24292	0.00000	260.27836	260.27836	0.00	0.00	0.00	0	0.00	
R202	On 01/08/2024		Bond Future	0.00	260.95432	260.95432	0.00000	260.99024	260.99024	0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	267.06930	267.06930	0.00000	267.10264	267.10264	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	10.44237	91.14186	0.00000	10.42955	91.19551	8.44	0.00	275,430,700.92	3,022	88,717.00	
R2030	On 02/11/2023		Bond Future	9.57 Call	59.68000	0.05968	0.00000	65.87000	0.06587	59.680	6.93	0.06	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	242.08000	0.24208	0.00000	258.62000	0.25862	242.080	7.42	0.18	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	440.76000	0.44076	0.00000	464.69000	0.46469	440.760	7.70	0.28	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	1,004.75000	1.00475	0.00000	1,041.46000	1.04146	1,004.750	8.25	0.47	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	1,566.92000	1.56692	0.00000	1,610.78000	1.61078	1,566.920	8.66	0.61	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	3,108.90000	3.10890	0.00000	3,161.18000	3.16118	3,108.900	9.52	0.81	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.43 Put	181.46000	0.18146	0.00000	181.91000	0.18191	181.460	10.04	(0.11)	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.57 Put	137.43000	0.13743	0.00000	138.23000	0.13823	137.430	10.27	(0.09)	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	12.27 Put	33.03000	0.03303	0.00000	33.86000	0.03386	33.030	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 Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2030	On 01/02/2024	Bond Future	0.00		10.51555		89.16284	0.00000	10.50199	89.21782		9.09	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	612.03000		0.61203	0.00000	629.61000	0.62961	612.030	8.82	0.22	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	953.49000		0.95349	0.00000	976.89000	0.97689	953.490	8.84	0.31	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,004.10000		1.00410	0.00000	1,028.26000	1.02826	1,004.100	8.84	0.32	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,097.29000		1.09729	0.00000	1,122.78000	1.12278	1,097.290	8.85	0.34	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,200.86000		1.20086	0.00000	1,227.73000	1.22773	1,200.860	8.88	0.37	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,342.93000		1.34293	0.00000	1,371.56000	1.37156	1,342.930	8.91	0.40	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,756.40000		1.75640	0.00000	1,789.45000	1.78945	1,756.400	9.03	0.47	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,244.67000		1.24467	0.00000	1,232.69000	1.23269	1,244.670	9.47	(0.34)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	904.60000		0.90460	0.00000	896.30000	0.89630	904.600	9.75	(0.27)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	567.75000		0.56775	0.00000	563.10000	0.56310	567.750	10.16	(0.18)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	510.10000		0.51010	0.00000	506.07000	0.50607	510.100	10.26	(0.16)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	504.71000		0.50471	0.00000	500.73000	0.50073	504.710	10.27	(0.16)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	389.53000		0.38953	0.00000	386.76000	0.38676	389.530	10.50	(0.13)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.60187		91.13741	0.00000	10.58770	91.19301		8.61	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,004.25000		1.00425	0.00000	1,024.24000	1.02424	1,004.250	8.27	0.28	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,684.36000		1.68436	0.00000	1,711.86000	1.71186	1,684.360	8.42	0.40	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,554.94000		2.55494	0.00000	2,589.27000	2.58927	2,554.940	8.70	0.52	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,998.61000		2.99861	0.00000	3,035.65000	3.03565	2,998.610	8.84	0.57	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,726.40000		3.72640	0.00000	3,767.09000	3.76709	3,726.400	9.08	0.63	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	933.32000		0.93332	0.00000	925.66000	0.92566	933.320	9.78	(0.22)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	669.94000		0.66994	0.00000	664.75000	0.66475	669.940	10.17	(0.16)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	308.74000		0.30874	0.00000	306.47000	0.30647	308.740	10.27	(0.09)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.69859		89.14635	0.00000	10.68377	89.20246		8.42	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.82074		91.20966	0.00000	10.80528	91.26590		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		11.36260		84.27532	0.00000	11.35600	84.30652		10.60	0.00	62,700,838.08	744	172,557.00
R2032	On 02/11/2023	Bond Future	10.35	Call	36.75000		0.03675	0.00000	40.00000	0.04000	36.750	8.49	0.04	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	123.86000		0.12386	0.00000	131.72000	0.13172	123.860	9.01	0.10	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	129.62000		0.12962	0.00000	137.72000	0.13772	129.620	9.03	0.10	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	215.22000		0.21522	0.00000	226.55000	0.22655	215.220	9.30	0.15	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	360.03000		0.36003	0.00000	375.57000	0.37557	360.030	9.63	0.21	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,311.63000		2.31163	0.00000	2,300.58000	2.30058	2,311.630	10.00	(0.70)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	734.08000		0.73408	0.00000	756.85000	0.75685	734.080	10.22	0.35	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,535.78000		1.53578	0.00000	1,532.19000	1.53219	1,535.780	10.67	(0.54)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,088.00000		1.08800	0.00000	1,088.56000	1.08856	1,088.000	11.19	(0.42)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	924.58000		0.92458	0.00000	926.47000	0.92647	924.580	11.42	(0.37)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	684.98000		0.68498	0.00000	688.51000	0.68851	684.980	11.83	(0.29)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	297.49000		0.29749	0.00000	302.04000	0.30204	297.490	12.87	(0.14)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.46476		86.14950	0.00000	11.45783	86.18152		11.40	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	367.61000		0.36761	0.00000	376.17000	0.37617	367.610	10.93	0.13	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	834.74000		0.83474	0.00000	849.32000	0.84932	834.740	10.77	0.25	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,058.99000		1.05899	0.00000	1,075.73000	1.07573	1,058.990	10.86	0.30	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,087.85000		1.08785	0.00000	1,104.84000	1.10484	1,087.850	10.87	0.30	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,606.91000		1.60691	0.00000	1,627.76000	1.62776	1,606.910	11.04	0.40	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,876.09000		1.87609	0.00000	1,871.78000	1.87178	1,876.090	11.67	(0.40)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	924.56000		0.92456	0.00000	924.45000	0.92445	924.560	12.54	(0.23)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	823.48000		0.82348	0.00000	823.72000	0.82372	823.480	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	740.21000	0.74021	0.00000	740.73000	0.74073	740.210	12.81	(0.19)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00	11.57595	83.89573	0.00000	11.56882	83.92788		11.45	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	961.41000	0.96141	0.00000	973.85000	0.97385	961.410	10.85	0.24	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	1,221.29000	1.22129	0.00000	1,235.71000	1.23571	1,221.290	10.85	0.28	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	1,302.94000	1.30294	0.00000	1,317.93000	1.31793	1,302.940	10.88	0.30	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	1,617.20000	1.61720	0.00000	1,634.15000	1.63415	1,617.200	10.98	0.35	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	2,018.40000	2.01840	0.00000	2,037.50000	2.03750	2,018.400	11.11	0.40	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	2,551.57000	2.55157	0.00000	2,573.01000	2.57301	2,551.570	11.32	0.46	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	1,230.42000	1.23042	0.00000	1,228.66000	1.22866	1,230.420	12.94	(0.23)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	1,011.98000	1.01198	0.00000	1,010.97000	1.01097	1,011.980	13.26	(0.20)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	899.01000	0.89901	0.00000	898.36000	0.89836	899.010	13.44	(0.18)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	11.69521	85.74958	0.00000	11.68790	85.78174		10.50	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00	11.84816	83.56852	0.00000	11.84072	83.60030		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	12.07213	82.18558	0.00000	12.06088	82.24440		13.30	0.00	22,765,405.66	277	182,137.00	
R2035	On 02/11/2023	Bond Future	10.62 Call	23.53000	0.02353	0.00000	26.32000	0.02632	23.530	12.02	0.02	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12 Call	151.02000	0.15102	0.00000	162.53000	0.16253	151.020	12.15	0.09	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70 Call	781.95000	0.78195	0.00000	814.72000	0.81472	781.950	12.85	0.32	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74 Call	855.13000	0.85513	0.00000	889.49000	0.88949	855.130	12.91	0.34	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24 Call	2,122.13000	2.12213	0.00000	2,173.20000	2.17320	2,122.130	13.68	0.59	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85 Put	435.71000	0.43571	0.00000	436.85000	0.43685	435.710	14.66	(0.18)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59 Put	102.68000	0.10268	0.00000	104.68000	0.10468	102.680	15.80	(0.05)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00	12.19443	84.01319	0.00000	12.18266	84.07353		13.17	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62 Call	294.24000	0.29424	0.00000	304.44000	0.30444	294.240	12.06	0.10	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12 Call	684.53000	0.68453	0.00000	703.03000	0.70303	684.530	12.17	0.20	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46 Put	919.82000	0.91982	0.00000	915.73000	0.91573	919.820	15.24	(0.20)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00	12.31512	81.36176	0.00000	12.30298	81.42284		13.40	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future	0.00	12.44196	83.15993	0.00000	12.42944	83.22169		12.75	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00	12.60484	80.56994	0.00000	12.59194	80.63211		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	12.42623	77.06931	0.00000	12.40471	77.18109		14.29	0.00	0.00	0	68,979.00	
R2037	On 02/11/2023	Bond Future	12.02 Call	753.24000	0.75324	0.00000	801.99000	0.80199	753.240	13.91	0.31	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52 Call	1,926.84000	1.92684	0.00000	2,006.16000	2.00616	1,926.840	14.76	0.56	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89 Put	130.36000	0.13036	0.00000	129.43000	0.12943	130.360	17.09	(0.06)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00	12.54664	74.52692	0.00000	12.52422	74.64138		14.99	0.00	0.00	0	76,958.00	
R2037	On 01/02/2024	Bond Future	12.09 Call	1,673.22000	1.67322	0.00000	1,726.04000	1.72604	1,673.220	14.38	0.38	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93 Put	2,001.57000	2.00157	0.00000	1,968.61000	1.96861	2,001.570	15.68	(0.38)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93 Put	824.59000	0.82459	0.00000	811.55000	0.81155	824.590	17.30	(0.18)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00	12.67589	76.17712	0.00000	12.65268	76.29357		14.47	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00	12.81513	73.60461	0.00000	12.79108	73.72298		14.70	0.00	0.00	0	0.00	
R2037	On 07/11/2024	Bond Future	0.00	12.97454	75.30632	0.00000	12.94962	75.42649		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	12.67276	77.34964	0.00000	12.66667	77.38281		15.11	0.00	94,134,511.88	1,217	43,155.00	
R2040	On 02/11/2023	Bond Future	11.50 Call	78.41000	0.07841	0.00000	84.12000	0.08412	78.410	13.64	0.05	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	11.80 Call	228.66000	0.22866	0.00000	240.68000	0.24068	228.660	14.02	0.12	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10 Call	538.96000	0.53896	0.00000	559.24000	0.55924	538.960	14.43	0.23	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60 Call	1,558.77000	1.55877	0.00000	1,591.94000	1.59194	1,558.770	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	1,119.11000	1.11911	0.00000	1,124.34000	1.12434	1,119.110	15.97	(0.35)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	362.06000	0.36206	0.00000	368.33000	0.36833	362.060	17.19	(0.14)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00		12.79619	74.56314	0.00000	12.78982	74.59725		15.89	0.00	0.00	0	94,218.00
R2040	On 02/05/2024	Bond Future	0.00		12.92772	76.21407	0.00000	12.92121	76.24835		15.35	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		13.06908	73.39187	0.00000	13.06241	73.42633		15.50	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.22967	75.08820	0.00000	13.22291	75.12243		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		12.77134	73.40575	0.00000	12.75495	73.49464		15.96	0.00	0.00	0	52,923.00
R2044	On 02/11/2023	Bond Future	12.00	Call	302.27000	0.30227	0.00000	325.32000	0.32532	302.270	14.74	0.15	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,789.49000	1.78949	0.00000	1,762.74000	1.76274	1,789.490	15.96	(0.50)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,223.06000	1.22306	0.00000	1,206.48000	1.20648	1,223.060	16.44	(0.38)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		12.89216	70.65674	0.00000	12.87509	70.74779		16.83	0.00	0.00	0	31,827.00
R2044	On 02/05/2024	Bond Future	0.00		13.02038	72.22112	0.00000	13.00274	72.31366		16.28	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		13.15788	69.43583	0.00000	13.13962	69.52987		16.48	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.31344	71.04045	0.00000	13.29457	71.13573		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		12.68102	72.17302	0.00000	12.66971	72.23557		16.65	0.00	0.00	0	232,739.00
R2048	On 02/11/2023	Bond Future	11.80	Call	233.35000	0.23335	0.00000	249.17000	0.24917	233.350	15.45	0.12	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	1,325.41000	1.32541	0.00000	1,369.40000	1.36940	1,325.410	16.65	0.42	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	421.66000	0.42166	0.00000	423.92000	0.42392	421.660	18.86	(0.16)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		12.80161	73.77797	0.00000	12.78982	73.84207		16.54	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	537.61000	0.53761	0.00000	553.52000	0.55352	537.610	15.14	0.15	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	1,747.02000	1.74702	0.00000	1,780.54000	1.78054	1,747.020	15.81	0.37	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,896.14000	1.89614	0.00000	1,885.23000	1.88523	1,896.140	17.65	(0.33)	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future	0.00		12.91963	70.96331	0.00000	12.90748	71.02830		17.00	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		13.04249	72.53141	0.00000	13.02996	72.59729		16.20	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		13.19536	69.75819	0.00000	13.18246	69.82464		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		12.59301	93.70320	0.00000	12.58170	93.78458		16.85	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00		12.70597	95.78703	0.00000	12.69419	95.87037		16.74	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.82548	92.04382	0.00000	12.81331	92.12841		17.21	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		12.94990	94.07706	0.00000	12.93736	94.16266		16.40	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		13.10085	90.38223	0.00000	13.08792	90.46859		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		12.15405	63.30866	0.00000	12.13737	63.38490		15.04	0.00	0.00	0	26,360.00
R209	On 01/02/2024	Bond Future	0.00		12.25941	64.71654	0.00000	12.24208	64.79463		14.95	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00		12.37150	62.99699	0.00000	12.35362	63.07635		15.17	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.48909	64.38905	0.00000	12.47065	64.46965		14.62	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.63355	62.72345	0.00000	12.61454	62.80503		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		225.97782	225.97782	0.00000	226.01779	226.01779		0.00	0.00	0.00	0	206.00
R210	On 01/02/2024	Bond Future	0.00		231.05811	231.05811	0.00000	231.09931	231.09931		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00		232.97273	232.97273	0.00000	233.01442	233.01442		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		238.17706	238.17706	0.00000	238.21778	238.21778		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	240.41961	240.41961	0.00000	240.46131	240.46131	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	11.02032	81.46157	0.00000	11.01346	81.49100	9.92	0.00	8,146,157.00	100	31,627.00
R213	On 02/11/2023	Bond Future	10.94 Call	1,015.31000	1.01531	0.00000	1,040.61000	1.04061	1,015.310	9.79	0.46	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	2,368.81000	2.36881	0.00000	2,400.93000	2.40093	2,368.810	10.86	0.72	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	57.27000	0.05727	0.00000	59.35000	0.05935	57.270	13.25	(0.04)	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.11931	83.27312	0.00000	11.11207	83.30339	10.44	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	11.21749	81.55876	0.00000	11.21003	81.58916	10.40	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.32211	83.36168	0.00000	11.31444	83.39209	9.74	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.46742	81.73175	0.00000	11.45959	81.76180	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	12.56310	58.79146	0.00000	12.54653	58.86733	16.53	0.00	0.00	0	21,770.00
R214	On 01/02/2024	Bond Future	0.00	12.67788	60.09888	0.00000	12.66067	60.17655	16.44	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.79019	58.12523	0.00000	12.77245	58.20422	16.83	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.90684	59.40983	0.00000	12.88856	59.49007	16.06	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.05251	57.47814	0.00000	13.03364	57.55955	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 :										1,003,819,570.53		10,369	1,453,819.00
Grand Total:										1,003,819,570.53		10,369	1,453,819.00