

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 19/09/2023

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	904.95200	904.95200	0.00000	904.32600	904.32600	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	925.04200	925.04200	0.00000	924.40300	924.40300	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	945.49600	945.49600	0.00000	944.84100	944.84100	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	966.26000	966.26000	0.00000	965.58700	965.58700	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	988.75900	988.75900	0.00000	988.06700	988.06700	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,019.09000	1,019.09000	0.00000	1,017.86800	1,017.86800	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,041.71400	1,041.71400	0.00000	1,040.46500	1,040.46500	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,064.74800	1,064.74800	0.00000	1,063.46900	1,063.46900	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,088.13000	1,088.13000	0.00000	1,086.82000	1,086.82000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,113.46700	1,113.46700	0.00000	1,112.12200	1,112.12200	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	891.40700	891.40700	0.00000	890.45100	890.45100	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	911.19600	911.19600	0.00000	910.22000	910.22000	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	931.34400	931.34400	0.00000	930.34400	930.34400	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	951.79700	951.79700	0.00000	950.77200	950.77200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	973.95900	973.95900	0.00000	972.90700	972.90700	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	12.97935	71.07773	0.00000	12.98621	71.04827	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.13874	72.67310	0.00000	13.14590	72.64300	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.30545	70.49702	0.00000	13.31296	70.46612	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.48323	72.05842	0.00000	13.49115	72.02656	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.70034	69.94444	0.00000	13.70874	69.91152	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	13.46616	66.73852	0.00000	13.47809	66.68081	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.61206	68.23654	0.00000	13.62446	68.17762	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.76962	65.49786	0.00000	13.78259	65.43744	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.93330	66.94708	0.00000	13.94687	66.88509	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.12875	64.24700	0.00000	14.14303	64.18329	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	878.72200	878.72200	0.00000	877.74800	877.74800	0.00	0.00	0.00	0	819.00
GOVI	On 01/02/2024		GOVI	0.00	898.22900	898.22900	0.00000	897.23500	897.23500	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	918.09100	918.09100	0.00000	917.07200	917.07200	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	938.25200	938.25200	0.00000	937.20800	937.20800	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	960.09900	960.09900	0.00000	959.02700	959.02700	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	172.86226	172.86226	0.00000	172.78225	172.78225	0.00	0.00	0.00	0	5,228.00
I2025	On 01/02/2024		Bond Future	0.00	174.94767	174.94767	0.00000	174.86612	174.86612	0.00	0.00	0.00	0	2,884.00
I2025	On 02/05/2024		Bond Future	0.00	178.85536	178.85536	0.00000	178.77157	178.77157	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.98030	180.98030	0.00000	180.89463	180.89463	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.23120	185.23120	0.00000	185.14280	185.14280	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	124.99112	124.99112	0.00000	124.74170	124.74170		0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	127.79655	127.79655	0.00000	127.54160	127.54160		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.28328	129.28328	0.00000	129.02255	129.02255		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.14964	132.14964	0.00000	131.88279	131.88279		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.85217	133.85217	0.00000	133.57901	133.57901		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	117.23725	117.23725	0.00000	117.04678	117.04678		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	119.86862	119.86862	0.00000	119.67399	119.67399		0.00	0.00	0.00	0	5,737.00
I2033	On 02/05/2024	Bond Future	0.00	121.08369	121.08369	0.00000	120.88448	120.88448		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.76828	123.76828	0.00000	123.56430	123.56430		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	125.17514	125.17514	0.00000	124.96636	124.96636		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	126.59189	126.59189	0.00000	126.31998	126.31998		0.00	0.00	0.00	0	4,695.00
I2038	On 01/02/2024	Bond Future	0.00	127.41440	127.41440	0.00000	127.13670	127.13670		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	130.26014	130.26014	0.00000	129.97600	129.97600		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	131.07710	131.07710	0.00000	130.78692	130.78692		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	134.15452	134.15452	0.00000	133.85686	133.85686		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
I2043	On 31/01/2043	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	109.19507	109.19507	0.00000	108.44208	108.44208		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	111.64599	111.64599	0.00000	110.87619	110.87619		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	111.99017	111.99017	0.00000	111.20321	111.20321		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	114.47261	114.47261	0.00000	113.66789	113.66789		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	114.95760	114.95760	0.00000	114.13412	114.13412		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	110.09165	110.09165	0.00000	109.81667	109.81667		0.00	0.00	0.00	0	14,081.00
I2050	On 01/02/2024	Bond Future	0.00	110.31318	110.31318	0.00000	110.03228	110.03228		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	112.77714	112.77714	0.00000	112.48963	112.48963		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	112.96941	112.96941	0.00000	112.67576	112.67576		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	115.62126	115.62126	0.00000	115.32041	115.32041		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
I2058	On 31/01/2058	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	329.54000	329.54000	0.00000	328.83700	328.83700		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	336.93600	336.93600	0.00000	336.21800	336.21800		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	344.46500	344.46500	0.00000	343.73000	343.73000		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	352.10700	352.10700	0.00000	351.35400	351.35400		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	360.38600	360.38600	0.00000	359.61500	359.61500		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

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 20/12/2027	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
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	8.37000	91.63000	0.00000	8.32000	91.68000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	0.00	8.39000	91.61000	0.00000	8.38000	91.62000			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	8.39000	91.61000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.43000	91.57000	0.00000	8.41000	91.59000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.42000	91.58000	0.00000	8.43000	91.57000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.44000	91.56000	0.00000	8.43000	91.57000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.42000	91.58000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.23000	91.77000	0.00000	8.21500	91.78500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.11000	91.89000	0.00000	8.11000	91.89000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.95000	92.05000	0.00000	7.94500	92.05500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.89000	92.11000	0.00000	7.90500	92.09500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.86000	92.14000	0.00000	7.85500	92.14500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.86000	92.14000	0.00000	7.86000	7.86000			0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.10182	107.69137	0.00000	9.11262	107.66191			3.73	0.00	11,199,902.48	104	125,074.00
R186	On 02/11/2023	Bond Future	9.15 Call	647.35000	0.64735	0.00000	638.12000	0.63812	647.350	3.89	0.54	0.00	0	1,715.00	
R186	On 02/11/2023	Bond Future	10.42 Put	21.50000	0.02150	0.00000	23.88000	0.02388	21.500	5.08	(0.03)	0.00	0	1,715.00	
R186	On 01/02/2024	Bond Future	0.00	9.10919	104.77216	0.00000	9.12104	104.74214			3.80	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	9.12262	107.08717	0.00000	9.13588	107.05622			3.48	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,125.12000	2.12512	0.00000	2,107.01000	2.10701	2,125.120	3.90	0.67	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	408.37000	0.40837	0.00000	416.84000	0.41684	408.370	4.27	(0.20)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	9.14748	104.12668	0.00000	9.16247	104.09473			3.34	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.20397	106.54274	0.00000	9.22133	106.50962			2.94	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	341.34568	341.34568	0.00000	341.37269	341.37269			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	253.34527	253.34527	0.00000	253.12614	253.12614			0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024	Bond Future	0.00	254.05591	254.05591	0.00000	253.83217	253.83217			0.00	0.00	0.00	0	460.00
R202	On 02/05/2024	Bond Future	0.00	259.73056	259.73056	0.00000	259.50097	259.50097			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	260.38618	260.38618	0.00000	260.15197	260.15197			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	266.49989	266.49989	0.00000	266.25933	266.25933			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	10.51107	90.85510	0.00000	10.53766	90.74442			8.41	0.00	7,086,697.80	78	90,109.00
R2030	On 02/11/2023	Bond Future	9.57 Call	20.90000	0.02090	0.00000	19.41000	0.01941	20.900	6.46	0.03	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	9.89 Call	140.15000	0.14015	0.00000	131.71000	0.13171	140.150	7.13	0.13	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.07 Call	298.90000	0.29890	0.00000	282.77000	0.28277	298.900	7.51	0.22	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.39 Call	798.98000	0.79898	0.00000	763.87000	0.76387	798.980	8.18	0.43	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.62 Call	1,326.94000	1.32694	0.00000	1,276.69000	1.27669	1,326.940	8.65	0.57	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.12 Call	2,831.42000	2.83142	0.00000	2,753.06000	2.75306	2,831.420	9.62	0.80	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 02/11/2023	Bond Future	11.43	Put	182.65000	0.18265	0.00000	203.12000	0.20312	182.650	10.19	(0.11)	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	136.88000	0.13688	0.00000	153.29000	0.15329	136.880	10.43	(0.09)	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	30.97000	0.03097	0.00000	35.93000	0.03593	30.970	11.57	(0.02)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	0.00		10.58884	88.86640	0.00000	10.61688	88.75331		9.10	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	523.02000	0.52302	0.00000	505.54000	0.50554	523.020	8.84	0.20	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	831.24000	0.83124	0.00000	805.27000	0.80527	831.240	8.86	0.29	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	877.36000	0.87736	0.00000	850.19000	0.85019	877.360	8.86	0.30	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	962.70000	0.96270	0.00000	933.37000	0.93337	962.700	8.86	0.32	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,058.71000	1.05871	0.00000	1,027.10000	1.02710	1,058.710	8.89	0.34	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,191.07000	1.19107	0.00000	1,156.43000	1.15643	1,191.070	8.92	0.37	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,580.12000	1.58012	0.00000	1,537.36000	1.53736	1,580.120	9.04	0.45	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,311.47000	1.31147	0.00000	1,360.09000	1.36009	1,311.470	9.49	(0.36)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	950.76000	0.95076	0.00000	989.65000	0.98965	950.760	9.77	(0.28)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	593.70000	0.59370	0.00000	621.16000	0.62116	593.700	10.18	(0.19)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	532.68000	0.53268	0.00000	557.95000	0.55795	532.680	10.28	(0.17)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	526.82000	0.52682	0.00000	551.88000	0.55188	526.820	10.29	(0.17)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	405.19000	0.40519	0.00000	425.60000	0.42560	405.190	10.52	(0.14)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.68050	90.82965	0.00000	10.71018	90.71382		8.64	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	904.88000	0.90488	0.00000	879.29000	0.87929	904.880	8.31	0.26	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,516.01000	1.51601	0.00000	1,477.55000	1.47755	1,516.010	8.35	0.38	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,327.50000	2.32750	0.00000	2,275.64000	2.27564	2,327.500	8.56	0.50	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,750.20000	2.75020	0.00000	2,692.54000	2.69254	2,750.200	8.69	0.55	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,453.56000	3.45356	0.00000	3,387.59000	3.38759	3,453.560	8.91	0.62	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	934.72000	0.93472	0.00000	965.90000	0.96590	934.720	9.60	(0.23)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	665.06000	0.66506	0.00000	688.84000	0.68884	665.060	9.99	(0.17)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	325.19000	0.32519	0.00000	338.70000	0.33870	325.190	10.31	(0.09)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.78603	88.81621	0.00000	10.81755	88.69757		8.45	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.91259	90.87641	0.00000	10.94626	90.75464		7.88	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		11.41888	84.00992	0.00000	11.44564	83.88412		10.60	0.00	0.00	0	171,435.00
R2032	On 02/11/2023	Bond Future	10.35	Call	9.36000	0.00936	0.00000	8.67000	0.00867	9.360	7.69	0.01	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	42.23000	0.04223	0.00000	39.20000	0.03920	42.230	7.97	0.04	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	45.22000	0.04522	0.00000	42.00000	0.04200	45.220	7.99	0.05	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	95.22000	0.09522	0.00000	88.95000	0.08895	95.220	8.34	0.09	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	194.81000	0.19481	0.00000	183.12000	0.18312	194.810	8.75	0.15	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,365.36000	2.36536	0.00000	2,471.49000	2.47149	2,365.360	9.19	(0.76)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	497.85000	0.49785	0.00000	472.49000	0.47249	497.850	9.45	0.29	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,524.96000	1.52496	0.00000	1,611.96000	1.61196	1,524.960	9.99	(0.58)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,049.66000	1.04966	0.00000	1,120.33000	1.12033	1,049.660	10.60	(0.44)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	879.50000	0.87950	0.00000	942.97000	0.94297	879.500	10.86	(0.39)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	635.30000	0.63530	0.00000	686.75000	0.68675	635.300	11.34	(0.30)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	256.69000	0.25669	0.00000	283.70000	0.28370	256.690	12.52	(0.14)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.52430	85.87507	0.00000	11.55228	85.74652		11.38	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	306.80000	0.30680	0.00000	296.40000	0.29640	306.800	10.91	0.11	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	725.46000	0.72546	0.00000	702.56000	0.70256	725.460	10.74	0.23	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	932.28000	0.93228	0.00000	904.12000	0.90412	932.280	10.83	0.28	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	959.07000	0.95907	0.00000	930.25000	0.93025	959.070	10.84	0.28	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,446.10000	1.44610	0.00000	1,406.27000	1.40627	1,446.100	11.01	0.38	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
R2032	On 01/02/2024	Bond Future	11.75	Put	1,930.46	0.0000	1.93046	0.00000	1,993.59	0.00000	1,930.460	11.64	(0.42)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	942.71	0.0000	0.94271	0.00000	981.07	0.00000	942.710	12.53	(0.24)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	837.81	0.0000	0.83781	0.00000	872.95	0.00000	837.810	12.67	(0.21)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	751.68	0.0000	0.75168	0.00000	784.06	0.00000	751.680	12.81	(0.20)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		11.63927	83.61085	0.00000	11.66862	83.47923			11.49	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	874.34	0.0000	0.87434	0.00000	850.20	0.00000	874.340	10.89	0.22	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,118.04	0.0000	1.11804	0.00000	1,088.39	0.00000	1,118.040	10.88	0.27	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,195.23	0.0000	1.19523	0.00000	1,163.98	0.00000	1,195.230	10.91	0.28	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,493.58	0.0000	1.49358	0.00000	1,456.46	0.00000	1,493.580	11.01	0.33	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,877.09	0.0000	1.87709	0.00000	1,833.11	0.00000	1,877.090	11.14	0.38	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,391.44	0.0000	2.39144	0.00000	2,339.38	0.00000	2,391.440	11.35	0.45	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,275.98	0.0000	1.27598	0.00000	1,313.86	0.00000	1,275.980	13.01	(0.24)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,048.89	0.0000	1.04889	0.00000	1,081.42	0.00000	1,048.890	13.32	(0.20)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	931.29	0.0000	0.93129	0.00000	960.89	0.00000	931.290	13.51	(0.18)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.76484	85.44408	0.00000	11.79566	85.30932			10.57	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.92050	83.26031	0.00000	11.95305	83.12211			10.41	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		12.14348	81.81397	0.00000	12.15509	81.75373			13.15	0.00	572,697.79	7	181,086.00
R2035	On 02/11/2023	Bond Future	10.62	Call	9.68	0.00968	0.00000	10.05	0.01005	9.680	11.86	0.01	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	85.28	0.08528	0.00000	86.25	0.08625	85.280	11.99	0.06	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.70	Call	574.92	0.57492	0.00000	572.26	0.57226	574.920	12.69	0.27	0.00	0.00	0	6,500.00
R2035	On 02/11/2023	Bond Future	11.74	Call	636.93	0.63693	0.00000	633.60	0.63360	636.930	12.75	0.29	0.00	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	1,791.36	1.79136	0.00000	1,774.91	1.77491	1,791.360	13.54	0.56	0.00	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	420.87	0.42087	0.00000	444.56	0.44456	420.870	14.53	(0.18)	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	87.72	0.08772	0.00000	95.67	0.09567	87.720	15.69	(0.05)	0.00	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00		12.26939	83.63038	0.00000	12.28149	83.56883			13.15	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	232.11	0.23211	0.00000	230.39	0.23039	232.110	12.01	0.09	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	555.11	0.55511	0.00000	550.22	0.55022	555.110	12.02	0.17	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	899.98	0.89998	0.00000	920.50	0.92050	899.980	14.89	(0.20)	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.39407	80.96614	0.00000	12.40671	80.90305			13.35	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.52714	82.74157	0.00000	12.54037	82.67686			12.78	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.69319	80.14603	0.00000	12.70713	80.07944			12.59	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		12.48737	76.75304	0.00000	12.49385	76.71964			14.12	0.00	0.00	0	71,295.00
R2037	On 02/11/2023	Bond Future	12.02	Call	531.37	0.53137	0.00000	535.76	0.53576	531.370	13.35	0.25	0.00	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	1,588.44	1.58844	0.00000	1,587.84	1.58784	1,588.440	14.15	0.53	0.00	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	97.35	0.09735	0.00000	104.48	0.10448	97.350	16.53	(0.05)	0.00	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		12.61079	74.20085	0.00000	12.61752	74.16677			14.95	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,490.52	1.49052	0.00000	1,487.30	1.48730	1,490.520	14.33	0.36	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,062.66	2.06266	0.00000	2,086.07	2.08607	2,062.660	15.65	(0.39)	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	838.61	0.83861	0.00000	852.77	0.85277	838.610	17.30	(0.19)	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.74342	75.83984	0.00000	12.75046	75.80481			14.40	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.88817	73.24682	0.00000	12.89555	73.21081			14.70	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00		13.05000	74.94417	0.00000	13.05777	74.90703			13.82	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		12.68278	77.29510	0.00000	12.70456	77.17677			14.89	0.00	0.00	0	47,814.00
R2040	On 02/11/2023	Bond Future	11.50	Call	48.73	0.04873	0.00000	47.76	0.04776	48.730	13.40	0.03	0.00	0.00	0	875.00

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	11.80	Call	150.74	0.0000	0.15074	0.00000	146.71	0.14671	150.740	13.46	0.09	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10	Call	406.68	0.0000	0.40668	0.00000	394.98	0.39498	406.680	13.85	0.20	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60	Call	1,354.46	0.0000	1.35446	0.00000	1,317.76	1.31776	1,354.460	14.63	0.46	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.97	Put	967.14	0.0000	0.96714	0.00000	1,025.56	1.02556	967.140	15.30	(0.34)	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	13.64	Put	267.87	0.0000	0.26787	0.00000	292.74	0.29274	267.870	16.55	(0.12)	0.00	0	128.00	
R2040	On 01/02/2024	Bond Future	0.00		12.80	74.50	0.00000	12.82	74.38	0.00000	12.82978	74.38	365	15.81	0.00	0	94,218.00
R2040	On 02/05/2024	Bond Future	0.00		12.93	76.15	0.00000	12.96	76.02	0.00000	12.96345	76.02	640	15.24	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		13.08	73.31	0.00000	13.10	73.18	0.00000	13.10887	73.18	861	15.43	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.24	75.01	0.00000	13.27	75.01	0.00000	13.27050	74.88	197	14.42	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0.00	0.00000	100.00	0.00	0.00000	100.00000	0.00	0.00	0.00	0	0.00	
R2044	On 02/11/2023	Bond Future	0.00		12.77	73.40	0.00000	12.79	73.28	0.00000	12.79302	73.28	845	15.69	0.00	0	52,373.00
R2044	On 02/11/2023	Bond Future	12.00	Call	231.86	0.0000	0.23186	0.00000	225.60	0.22560	231.860	14.47	0.13	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	12.75	Put	1,654.74	0.0000	1.65474	0.00000	1,732.33	1.73233	1,654.740	15.69	(0.50)	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	13.00	Put	1,092.82	0.0000	1.09282	0.00000	1,154.98	1.15498	1,092.820	16.18	(0.37)	0.00	0	6,375.00	
R2044	On 01/02/2024	Bond Future	0.00		12.89	70.65	0.00000	12.91	70.53	0.00000	12.91519	70.53	422	16.70	0.00	0	31,894.00
R2044	On 02/05/2024	Bond Future	0.00		13.02	72.21	0.00000	13.04	72.09	0.00000	13.04507	72.09	195	16.12	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		13.16	69.41	0.00000	13.18	69.29	0.00000	13.18605	69.29	119	16.36	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.31	71.02	0.00000	13.34	70.89	0.00000	13.34215	70.89	592	15.32	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0.00	0.00000	100.00	0.00	0.00000	100.00000	0.00	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future	0.00		12.67	72.20	0.00000	12.70	72.05	0.00000	12.70272	72.05	327	16.36	0.00	0	232,371.00
R2048	On 02/11/2023	Bond Future	11.80	Call	159.51	0.0000	0.15951	0.00000	152.80	0.15280	159.510	14.80	0.09	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	12.50	Call	1,153.41	0.0000	1.15341	0.00000	1,110.51	1.11051	1,153.410	15.87	0.41	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	13.60	Put	303.76	0.0000	0.30376	0.00000	334.85	0.33485	303.760	18.09	(0.13)	0.00	0	207.00	
R2048	On 01/02/2024	Bond Future	0.00		12.79	73.80	0.00000	12.82	73.65	0.00000	12.82465	73.65	302	16.40	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	489.84	0.0000	0.48984	0.00000	473.54	0.47354	489.840	14.98	0.15	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	12.30	Call	1,672.63	0.0000	1.67263	0.00000	1,627.53	1.62753	1,672.630	15.66	0.37	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	13.37	Put	1,803.36	0.0000	1.80336	0.00000	1,864.32	1.86432	1,803.360	17.52	(0.33)	0.00	0	1,000.00	
R2048	On 02/05/2024	Bond Future	0.00		12.91	70.98	0.00000	12.94	70.83	0.00000	12.94431	70.83	162	16.82	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		13.04	72.54	0.00000	13.07	72.38	0.00000	13.07053	72.38	437	16.06	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		13.19	69.77	0.00000	13.22	69.61	0.00000	13.22399	69.61	112	15.98	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	0.00	0.00000	100.00	0.00	0.00000	100.00000	0.00	0.00	0.00	0	0.00	
R2053	On 02/11/2023	Bond Future	0.00		12.60	93.59	0.0000	12.62	93.44	0.0000	12.62929	93.44	306	16.55	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00		12.72	95.67	0.0000	12.74	95.51	0.0000	12.74417	95.51	771	16.60	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.84	91.92	0.0000	12.86	91.76	0.0000	12.86596	91.76	350	17.02	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		12.96	93.94	0.0000	12.99	93.77	0.0000	12.99440	93.77	451	16.25	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		13.12	90.24	0.0000	13.14	90.07	0.0000	13.14670	90.07	726	16.18	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	0.00	0.00000	100.00	0.00	0.00000	100.00000	0.00	0.00	0.00	0	0.00	
R209	On 02/11/2023	Bond Future	0.00		12.22	62.98	0.0000	12.23	62.95	0.0000	12.23149	62.95	638	14.87	0.00	0	25,368.00
R209	On 01/02/2024	Bond Future	0.00		12.33	64.38	0.0000	12.34	64.35	0.0000	12.34023	64.35	414	14.92	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00		12.44	62.65	0.0000	12.45	62.62	0.0000	12.45615	62.62	313	15.11	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.57	64.02	0.0000	12.57	63.99	0.0000	12.57949	63.99	598	14.63	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.71	62.35	0.0000	12.72	62.32	0.0000	12.72706	62.32	429	14.42	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	93.75	0.0000	6.25	93.75	0.0000	6.25000	93.75	0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	0.00	0.00000	100.00	0.00	0.00000	100.00000	0.00	0.00	0.00	0	0.00	
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	0.00	0.00000	100.00	0.00	0.00000	100.00000	0.00	0.00	0.00	0	0.00	
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	0.00	0.00000	100.00	0.00	0.00000	100.00000	0.00	0.00	0.00	0	0.00	
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	0.00	0.00000	100.00	0.00	0.00000	100.00000	0.00	0.00	0.00	0	0.00	
R210	On 02/11/2023	Bond Future	0.00		226.59	226.59	0.00000	226.60	226.60	0.00000	226.60680	226.60	680	0.00	0.00	0	206.00

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 01/02/2024	Bond Future	0.00	231.67918	231.67918	0.00000	231.69321	231.69321		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00	233.59574	233.59574	0.00000	233.60999	233.60999		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.77440	238.77440	0.00000	238.78827	238.78827		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	241.04314	241.04314	0.00000	241.05756	241.05756		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	11.07240	81.23859	0.00000	11.10429	81.10244		9.91	0.00	0.00	0	28,960.00
R213	On 02/11/2023	Bond Future	10.94 Call	840.97000	0.84097	0.00000	796.45000	0.79645	840.970	9.76	0.43	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	2,150.93000	2.15093	0.00000	2,069.01000	2.06901	2,150.930	10.96	0.70	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	52.56000	0.05256	0.00000	60.97000	0.06097	52.560	13.55	(0.03)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.17466	83.04219	0.00000	11.20810	82.90308		10.41	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	11.27660	81.31843	0.00000	11.31173	81.17602		10.42	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.38775	83.10204	0.00000	11.42472	82.95626		9.79	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.53573	81.47013	0.00000	11.57489	81.32064		9.66	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	12.59891	58.62803	0.00000	12.61040	58.57574		16.30	0.00	0.00	0	21,496.00
R214	On 01/02/2024	Bond Future	0.00	12.71550	59.92967	0.00000	12.72741	59.87626		16.37	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.82987	57.94918	0.00000	12.84224	57.89447		16.71	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.95028	59.21988	0.00000	12.96315	59.16380		15.98	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.09704	57.28676	0.00000	13.11049	57.22915		15.83	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 :											18,859,298.07	189	1,458,516.00	
Grand Total:											18,859,298.07	189	1,458,516.00	