

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/10/2023

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	892.77300	892.77300	0.00000	894.35000	894.35000	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	912.54500	912.54500	0.00000	914.15900	914.15900	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	933.19200	933.19200	0.00000	934.84200	934.84200	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	954.25800	954.25800	0.00000	955.94100	955.94100	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	976.88800	976.88800	0.00000	978.60000	978.60000	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	997.97000	997.97000	0.00000	1,001.19300	1,001.19300	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,020.07100	1,020.07100	0.00000	1,023.36800	1,023.36800	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,043.15100	1,043.15100	0.00000	1,046.52200	1,046.52200	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,066.70000	1,066.70000	0.00000	1,070.14200	1,070.14200	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,091.99600	1,091.99600	0.00000	1,095.50700	1,095.50700	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	874.18700	874.18700	0.00000	877.14900	877.14900	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	893.54600	893.54600	0.00000	896.57600	896.57600	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	913.76300	913.76300	0.00000	916.86200	916.86200	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	934.39200	934.39200	0.00000	937.55500	937.55500	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	956.55000	956.55000	0.00000	959.77800	959.77800	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	13.30732	69.68791	0.00000	13.24318	69.95674	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.48227	71.24842	0.00000	13.41524	71.52328	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.65527	69.07720	0.00000	13.58522	69.35835	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.83796	70.65067	0.00000	13.76474	70.93806	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	14.06536	68.53340	0.00000	13.98846	68.82741	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	13.77421	65.27491	0.00000	13.69988	65.62308	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.93362	66.73667	0.00000	13.85617	67.09266	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	14.09734	63.99943	0.00000	14.01652	64.36357	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	14.26572	65.45649	0.00000	14.18148	65.82876	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.47075	62.74975	0.00000	14.38245	63.13066	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	861.54400	861.54400	0.00000	864.46300	864.46300	0.00	0.00	0.00	0	817.00
GOVI	On 01/02/2024		GOVI	0.00	880.62400	880.62400	0.00000	883.61000	883.61000	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	900.54900	900.54900	0.00000	903.60200	903.60200	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	920.87900	920.87900	0.00000	923.99600	923.99600	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	942.71600	942.71600	0.00000	945.89700	945.89700	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	172.67873	172.67873	0.00000	172.61593	172.61593	0.00	0.00	0.00	0	5,478.00
I2025	On 01/02/2024		Bond Future	0.00	174.75266	174.75266	0.00000	174.68887	174.68887	0.00	0.00	0.00	0	2,884.00
I2025	On 02/05/2024		Bond Future	0.00	178.74751	178.74751	0.00000	178.68226	178.68226	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.98294	180.98294	0.00000	180.91644	180.91644	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.31199	185.31199	0.00000	185.24319	185.24319	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 Volatility	Delta	Delta Value	Contracts Traded	Open Interest
									Option				
I2029	On 02/11/2023	Bond Future	0.00	124.84779	124.84779	0.00000	124.88994	124.88994	0.00	0.00	14,732,039.22	118	2,134.00
I2029	On 01/02/2024	Bond Future	0.00	127.64343	127.64343	0.00000	127.68664	127.68664	0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.19543	129.19543	0.00000	129.24000	129.24000	0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.14001	132.14001	0.00000	132.18536	132.18536	0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.89958	133.89958	0.00000	133.94592	133.94592	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	116.88885	116.88885	0.00000	116.86658	116.86658	0.00	0.00	3,155,998.95	27	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	119.50627	119.50627	0.00000	119.48366	119.48366	0.00	0.00	0.00	0	5,737.00
I2033	On 02/05/2024	Bond Future	0.00	120.77713	120.77713	0.00000	120.75437	120.75437	0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.52988	123.52988	0.00000	123.50629	123.50629	0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	124.98523	124.98523	0.00000	124.96121	124.96121	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	126.20691	126.20691	0.00000	126.18234	126.18234	0.00	0.00	0.00	0	4,695.00
I2038	On 01/02/2024	Bond Future	0.00	127.01605	127.01605	0.00000	126.99141	126.99141	0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	129.91957	129.91957	0.00000	129.89442	129.89442	0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	130.81210	130.81210	0.00000	130.78675	130.78675	0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	133.93988	133.93988	0.00000	133.91332	133.91332	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	108.65050	108.65050	0.00000	107.96188	107.96188	0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	111.08350	111.08350	0.00000	110.37959	110.37959	0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	111.47653	111.47653	0.00000	110.75710	110.75710	0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	114.01686	114.01686	0.00000	113.28079	113.28079	0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	114.54081	114.54081	0.00000	113.78733	113.78733	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	110.04298	110.04298	0.00000	109.83590	109.83590	0.00	0.00	0.00	0	14,081.00
I2050	On 01/02/2024	Bond Future	0.00	110.25954	110.25954	0.00000	110.04809	110.04809	0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	112.78005	112.78005	0.00000	112.56380	112.56380	0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	113.04525	113.04525	0.00000	112.82445	112.82445	0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	115.74792	115.74792	0.00000	115.52132	115.52132	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	328.67400	328.67400	0.00000	328.28300	328.28300	0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	336.03400	336.03400	0.00000	335.63500	335.63500	0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	343.71600	343.71600	0.00000	343.30700	343.30700	0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	351.55200	351.55200	0.00000	351.13200	351.13200	0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	359.97000	359.97000	0.00000	359.53600	359.53600	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	8.33300	91.66700	0.00000	8.33300	8.33300		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.61000	91.39000	0.00000	8.57000	91.43000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.64000	91.36000	0.00000	8.59000	91.41000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.69000	91.31000	0.00000	8.65000	91.35000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.70000	91.30000	0.00000	8.67000	91.33000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.64000	91.36000	0.00000	8.59000	91.41000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.55000	91.45000	0.00000	8.49000	91.51000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	8.48000	91.52000	0.00000	8.43000	91.57000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	8.42000	91.58000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	8.43000	91.57000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.48645	106.64854	0.00000	9.43537	106.78627		3.76	0.00	0.00	0	124,212.00
R186	On 02/11/2023	Bond Future	9.15 Call	99.34000	0.09934	0.00000	141.46000	0.14146	99.340	3.22	0.18	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42 Put	31.62000	0.03162	0.00000	32.20000	0.03220	31.620	4.91	(0.05)	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future	0.00	9.53492	103.70055	0.00000	9.47865	103.84138		3.86	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	9.57107	106.04684	0.00000	9.50864	106.19087		3.58	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,343.38000	1.34338	0.00000	1,432.80000	1.43280	1,343.380	3.57	0.56	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	546.99000	0.54699	0.00000	516.16000	0.51616	546.990	3.98	(0.27)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	9.61851	103.12880	0.00000	9.54871	103.27588		3.40	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.71886	105.56653	0.00000	9.63924	105.71669		2.99	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	341.95095	341.95095	0.00000	341.90865	341.90865		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	253.01240	253.01240	0.00000	252.96463	252.96463		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024	Bond Future	0.00	253.70612	253.70612	0.00000	253.65756	253.65756		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024	Bond Future	0.00	259.50581	259.50581	0.00000	259.45608	259.45608		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	260.32322	260.32322	0.00000	260.27327	260.27327		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	266.54826	266.54826	0.00000	266.49606	266.49606		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	10.91225	89.20343	0.00000	10.85732	89.42728		8.55	0.00	143,974,336.02	1,614	90,878.00
R2030	On 02/11/2023	Bond Future	9.57 Call	0.01000	0.00001	0.00000	0.04000	0.00004	0.010	5.26	0.00	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89 Call	0.49000	0.00049	0.00000	1.40000	0.00140	0.490	5.32	0.00	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07 Call	4.34000	0.00434	0.00000	9.49000	0.00949	4.340	5.58	0.01	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39 Call	93.65000	0.09365	0.00000	140.31000	0.14031	93.650	6.69	0.11	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62 Call	319.98000	0.31998	0.00000	418.00000	0.41800	319.980	7.44	0.27	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12 Call	1,396.02000	1.39602	0.00000	1,584.09000	1.58409	1,396.020	8.87	0.65	0.00	0	500.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium	On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
										Option					
R2030	On 02/11/2023	Bond Future	11.43 Put	279.05000	0.27905	0.00000	268.65000	0.26865	279.050	9.65	(0.20)	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57 Put	201.82000	0.20182	0.00000	197.38000	0.19738	201.820	9.97	(0.15)	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27 Put	37.15000	0.03715	0.00000	40.10000	0.04010	37.150	11.44	(0.03)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	0.00	11.01341	87.17319	0.00000	10.95541	87.40210		9.19	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57 Call	275.78000	0.27578	0.00000	316.88000	0.31688	275.780	9.47	0.12	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89 Call	429.39000	0.42939	0.00000	486.54000	0.48654	429.390	9.22	0.18	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93 Call	453.04000	0.45304	0.00000	512.46000	0.51246	453.040	9.19	0.18	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00 Call	497.48000	0.49748	0.00000	561.05000	0.56105	497.480	9.14	0.20	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07 Call	545.53000	0.54553	0.00000	613.42000	0.61342	545.530	9.08	0.21	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16 Call	613.31000	0.61331	0.00000	687.02000	0.68702	613.310	9.01	0.24	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39 Call	839.59000	0.83959	0.00000	930.32000	0.93032	839.590	8.94	0.30	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00 Put	1,844.49000	1.84449	0.00000	1,755.87000	1.75587	1,844.490	9.04	(0.49)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31 Put	1,322.62000	1.32262	0.00000	1,256.90000	1.25690	1,322.620	9.24	(0.39)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75 Put	804.34000	0.80434	0.00000	764.15000	0.76415	804.340	9.59	(0.27)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85 Put	717.68000	0.71768	0.00000	682.05000	0.68205	717.680	9.69	(0.24)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86 Put	709.53000	0.70953	0.00000	674.34000	0.67434	709.530	9.70	(0.24)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10 Put	537.23000	0.53723	0.00000	511.22000	0.51122	537.230	9.93	(0.19)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00	11.11687	89.14556	0.00000	11.05559	89.37964		8.66	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66 Call	547.34000	0.54734	0.00000	601.40000	0.60140	547.340	8.61	0.18	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	907.90000	0.90790	0.00000	986.20000	0.98620	907.900	8.35	0.27	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	1,463.38000	1.46338	0.00000	1,569.99000	1.56999	1,463.380	8.37	0.38	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	1,776.76000	1.77676	0.00000	1,896.27000	1.89627	1,776.760	8.42	0.43	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	2,336.94000	2.33694	0.00000	2,475.45000	2.47545	2,336.940	8.58	0.51	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	1,225.01000	1.22501	0.00000	1,171.95000	1.17195	1,225.010	9.22	(0.30)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	866.11000	0.86611	0.00000	828.80000	0.82880	866.110	9.62	(0.22)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	473.51000	0.47351	0.00000	454.06000	0.45406	473.510	10.34	(0.13)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	11.23338	87.15080	0.00000	11.16848	87.38998		8.39	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00	11.37836	89.21014	0.00000	11.30933	89.45462		7.63	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	11.81013	82.19520	0.00000	11.75560	82.44498		10.75	0.00	3,123,417.60	38	172,333.00	
R2032	On 02/11/2023	Bond Future	10.35 Call	0.00000	0.00000	0.00000	0.01000	0.00001	0.060	6.56	0.00	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58 Call	0.06000	0.00006	0.00000	0.23000	0.00023	0.070	6.59	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59 Call	0.07000	0.00007	0.00000	0.25000	0.00025	0.290	6.59	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71 Call	0.29000	0.00029	0.00000	0.88000	0.00088	1.290	6.61	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.85 Call	1.29000	0.00129	0.00000	3.30000	0.00330	6.65	6.63	0.00	0.00	0	10,000.00	
R2032	On 02/11/2023	Bond Future	11.00 Put	3,822.19000	3.82219	0.00000	3,578.60000	3.57860	3,822.190	6.65	(0.99)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09 Call	16.15000	0.01615	0.00000	30.47000	0.03047	16.150	7.05	0.03	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28 Put	2,561.26000	2.56126	0.00000	2,358.91000	2.35891	2,561.260	7.89	(0.90)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50 Put	1,756.81000	1.75681	0.00000	1,610.79000	1.61079	1,756.810	8.87	(0.74)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60 Put	1,456.82000	1.45682	0.00000	1,336.57000	1.33657	1,456.820	9.26	(0.66)	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78 Put	1,022.82000	1.02282	0.00000	943.87000	0.94387	1,022.820	9.96	(0.52)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26 Put	369.64000	0.36964	0.00000	354.02000	0.35402	369.640	11.62	(0.23)	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00	11.93463	84.01561	0.00000	11.87755	84.27098		11.40	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01 Call	127.46000	0.12746	0.00000	150.85000	0.15085	127.460	11.15	0.06	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59 Call	340.34000	0.34034	0.00000	389.99000	0.38999	340.340	10.89	0.13	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76 Call	442.61000	0.44261	0.00000	502.75000	0.50275	442.610	10.81	0.16	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78 Call	456.17000	0.45617	0.00000	517.63000	0.51763	456.170	10.80	0.17	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09 Call	726.31000	0.72631	0.00000	811.01000	0.81101	726.310	10.74	0.24	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	2,611.01000	2.61101	0.00000	2,499.91000	2.49991	2,611.010	11.15	(0.55)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1,261.30000	1.26130	0.00000	1,206.44000	1.20644	1,261.300	11.99	(0.32)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,117.71000	1.11771	0.00000	1,069.50000	1.06950	1,117.710	12.14	(0.29)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	999.60000	0.99960	0.00000	956.93000	0.95693	999.600	12.28	(0.27)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		12.05917	81.75357	0.00000	11.99937	82.01473		11.54	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	525.84000	0.52584	0.00000	578.36000	0.57836	525.840	11.18	0.15	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	678.64000	0.67864	0.00000	742.10000	0.74210	678.640	11.10	0.19	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	723.94000	0.72394	0.00000	790.46000	0.79046	723.940	11.08	0.20	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	902.15000	0.90215	0.00000	980.04000	0.98004	902.150	11.01	0.23	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,135.18000	1.13518	0.00000	1,226.58000	1.22658	1,135.180	10.93	0.28	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	1,470.68000	1.47068	0.00000	1,578.99000	1.57899	1,470.680	10.92	0.34	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,540.01000	1.54001	0.00000	1,481.41000	1.48141	1,540.010	12.27	(0.30)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,256.61000	1.25661	0.00000	1,209.11000	1.20911	1,256.610	12.60	(0.25)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	1,110.33000	1.11033	0.00000	1,068.65000	1.06865	1,110.330	12.80	(0.23)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		12.19295	83.59751	0.00000	12.13029	83.86440		10.49	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		12.36318	81.40625	0.00000	12.29720	81.67914		9.93	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	11.64	Call	1,945.98000	1.94598	0.00000	2,060.72000	2.06072	1,945.980	9.36	0.37	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	1,929.53000	1.92953	0.00000	1,858.73000	1.85873	1,929.530	10.75	(0.31)	0.00	0	1,615.00
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		12.48590	80.06394	0.00000	12.42145	80.38916		13.00	0.00	20,816,624.40	260	170,407.00
R2035	On 02/11/2023	Bond Future	10.62	Call	0.15000	0.00015	0.00000	0.45000	0.00045	0.150	11.69	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	4.57000	0.00457	0.00000	9.69000	0.00969	4.570	11.68	0.01	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.70	Call	87.64000	0.08764	0.00000	136.38000	0.13638	87.640	11.66	0.07	0.00	0	6,500.00
R2035	On 02/11/2023	Bond Future	11.74	Call	103.49000	0.10349	0.00000	158.29000	0.15829	103.490	11.66	0.08	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	627.54000	0.62754	0.00000	796.03000	0.79603	627.540	12.22	0.34	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	518.39000	0.51839	0.00000	481.54000	0.48154	518.390	13.17	(0.27)	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	71.41000	0.07141	0.00000	71.66000	0.07166	71.410	14.43	(0.05)	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00		12.62742	81.83718	0.00000	12.56017	82.16962		13.18	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	86.26000	0.08626	0.00000	106.62000	0.10662	86.260	11.97	0.04	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	247.83000	0.24783	0.00000	294.26000	0.29426	247.830	11.98	0.10	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,107.41000	1.10741	0.00000	1,049.54000	1.04954	1,107.410	14.25	(0.26)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.75853	79.17515	0.00000	12.68844	79.51512		13.38	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.89686	80.96107	0.00000	12.82376	81.30860		12.47	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		13.07334	78.35788	0.00000	12.99680	78.71329		11.83	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		12.82479	75.04273	0.00000	12.76542	75.33941		13.91	0.00	0.00	0	73,657.00
R2037	On 02/11/2023	Bond Future	12.02	Call	84.18000	0.08418	0.00000	128.74000	0.12874	84.180	12.48	0.07	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	543.82000	0.54382	0.00000	689.47000	0.68947	543.820	13.10	0.30	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	89.04000	0.08904	0.00000	90.45000	0.09045	89.040	15.53	(0.06)	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		12.96282	72.44853	0.00000	12.90099	72.75183		14.94	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	768.10000	0.76810	0.00000	865.15000	0.86515	768.100	13.69	0.24	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,560.95000	2.56095	0.00000	2,444.64000	2.44464	2,560.950	14.83	(0.49)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	1,006.44000	1.00644	0.00000	962.33000	0.96233	1,006.440	16.56	(0.24)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		13.10169	74.08772	0.00000	13.03733	74.39792		14.36	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		13.25187	71.50267	0.00000	13.18480	71.81968		14.49	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00		13.42331	73.19064	0.00000	13.35327	73.51488		13.42	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

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
R2040	On 02/11/2023	Bond Future	0.00	13.02004	75.49550	0.00000	12.94039	75.91426			14.54	0.00	37,747,750.00	500	43,150.00
R2040	On 02/11/2023	Bond Future	11.50 Call	1.80000	0.00180	0.00000	4.60000	0.00460	1.800	13.03	0.00	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	11.80 Call	11.25000	0.01125	0.00000	23.42000	0.02342	11.250	13.02	0.01	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10 Call	51.91000	0.05191	0.00000	91.02000	0.09102	51.910	13.01	0.04	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60 Call	394.93000	0.39493	0.00000	549.43000	0.54943	394.930	13.47	0.23	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.97 Put	1,369.29000	1.36929	0.00000	1,218.84000	1.21884	1,369.290	14.03	(0.53)	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	13.64 Put	300.19000	0.30019	0.00000	273.10000	0.27310	300.190	15.28	(0.17)	0.00	0	128.00	
R2040	On 01/02/2024	Bond Future	0.00	13.15885	72.66098	0.00000	13.07592	73.08909		15.67	0.00	0.00	0	97,319.00	
R2040	On 02/05/2024	Bond Future	0.00	13.29802	74.30499	0.00000	13.21174	74.74278		15.06	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future	0.00	13.44818	71.47436	0.00000	13.35827	71.92190		15.33	0.00	0.00	0	0.00	
R2040	On 07/11/2024	Bond Future	0.00	13.61844	73.16125	0.00000	13.52457	73.61908		14.33	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	13.10892	71.61590	0.00000	13.03431	72.00483		15.22	0.00	17,903,975.00	250	52,387.00	
R2044	On 02/11/2023	Bond Future	12.00 Call	19.89000	0.01989	0.00000	37.94000	0.03794	19.890	13.63	0.02	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	12.75 Put	2,391.02000	2.39102	0.00000	2,166.87000	2.16687	2,391.020	14.30	(0.73)	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	13.00 Put	1,537.53000	1.53753	0.00000	1,385.94000	1.38594	1,537.530	14.74	(0.56)	0.00	0	6,375.00	
R2044	On 01/02/2024	Bond Future	0.00	13.24458	68.82063	0.00000	13.16692	69.21820		16.43	0.00	0.00	0	50,398.00	
R2044	On 01/02/2024	Bond Future	13.25 Put	2,521.35000	2.52135	0.00000	2,366.48000	2.36648	2,521.350	15.98	(0.48)	0.00	0	5,000.00	
R2044	On 02/05/2024	Bond Future	0.00	13.38023	70.37777	0.00000	13.29945	70.78433		15.81	0.00	0.00	0	0.00	
R2044	On 01/08/2024	Bond Future	0.00	13.52631	67.58374	0.00000	13.44215	67.99935		16.15	0.00	0.00	0	0.00	
R2044	On 07/11/2024	Bond Future	0.00	13.69131	69.17859	0.00000	13.60346	69.60375		15.10	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	13.00353	70.43010	0.00000	12.92890	70.82651		15.80	0.00	0.00	0	232,396.00	
R2048	On 02/11/2023	Bond Future	11.80 Call	12.03000	0.01203	0.00000	24.29000	0.02429	12.030	14.16	0.01	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	12.50 Call	299.99000	0.29999	0.00000	424.72000	0.42472	299.990	14.50	0.19	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	13.60 Put	325.73000	0.32573	0.00000	300.11000	0.30011	325.730	16.52	(0.17)	0.00	0	207.00	
R2048	On 01/02/2024	Bond Future	0.00	13.13848	71.98995	0.00000	13.06076	72.39515		16.03	0.00	0.00	0	0.00	
R2048	On 01/02/2024	Bond Future	11.50 Call	197.00000	0.19700	0.00000	241.12000	0.24112	197.000	14.55	0.08	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	12.30 Call	846.94000	0.84694	0.00000	974.98000	0.97498	846.940	14.63	0.24	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	13.37 Put	2,125.49000	2.12549	0.00000	1,995.23000	1.99523	2,125.490	16.25	(0.41)	0.00	0	1,000.00	
R2048	On 02/05/2024	Bond Future	0.00	13.26336	69.16870	0.00000	13.18254	69.58312		16.43	0.00	0.00	0	0.00	
R2048	On 01/08/2024	Bond Future	0.00	13.39384	70.72879	0.00000	13.30976	71.15240		15.74	0.00	0.00	0	13,000.00	
R2048	On 07/11/2024	Bond Future	0.00	13.55591	67.94671	0.00000	13.46805	68.38011		15.69	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	12.96153	91.12264	0.00000	12.88684	91.63475		15.94	0.00	0.00	0	5,189.00	
R2053	On 01/02/2024	Bond Future	0.00	13.09062	93.14082	0.00000	13.01285	93.66429		16.18	0.00	0.00	0	0.00	
R2053	On 02/05/2024	Bond Future	0.00	13.21948	89.38220	0.00000	13.13846	89.91757		16.58	0.00	0.00	0	0.00	
R2053	On 01/08/2024	Bond Future	0.00	13.35394	91.39781	0.00000	13.26955	91.94505		15.88	0.00	0.00	0	0.00	
R2053	On 07/11/2024	Bond Future	0.00	13.51692	87.68433	0.00000	13.42860	88.24417		15.83	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	12.55915	61.49618	0.00000	12.49462	61.77993		14.70	0.00	56,023,019.98	911	26,227.00	
R209	On 01/02/2024	Bond Future	0.00	12.68095	62.85815	0.00000	12.61397	63.14823		14.95	0.00	0.00	0	1,690.00	
R209	On 02/05/2024	Bond Future	0.00	12.80224	61.12664	0.00000	12.73270	61.42326		15.13	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future	0.00	12.92969	62.50534	0.00000	12.85749	62.80855		14.37	0.00	0.00	0	0.00	
R209	On 07/11/2024	Bond Future	0.00	13.08574	60.82571	0.00000	13.01050	61.13586		13.85	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	

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
R209/R204	On 31/03/2036		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/11/2023		Bond Future	0.00	226.61344	226.61344	0.00000	226.57424	226.57424	0.00	0.00	0.00	0	206.00
R210	On 01/02/2024		Bond Future	0.00	231.68793	231.68793	0.00000	231.64802	231.64802	0.00	0.00	0.00	0	300.00
R210	On 02/05/2024		Bond Future	0.00	233.73053	233.73053	0.00000	233.69060	233.69060	0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	239.05738	239.05738	0.00000	239.01610	239.01610	0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	241.43668	241.43668	0.00000	241.39447	241.39447	0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 02/11/2023		Bond Future	0.00	11.46957	79.56360	0.00000	11.41497	79.79122	10.08	0.00	0.00	0	27,837.00
R213	On 02/11/2023		Bond Future	10.94 Call	111.02000	0.11102	0.00000	162.56000	0.16256	111.020	8.08	0.12	0	731.00
R213	On 02/11/2023		Bond Future	11.44 Call	854.16000	0.85416	0.00000	1,012.15000	1.01215	854.160	9.88	0.48	0	731.00
R213	On 02/11/2023		Bond Future	12.70 Put	63.53000	0.06353	0.00000	67.24000	0.06724	63.530	13.35	(0.05)	0	731.00
R213	On 01/02/2024		Bond Future	0.00	11.59249	81.32569	0.00000	11.53516	81.55844	10.50	0.00	0.00	0	0.00
R213	On 02/05/2024		Bond Future	0.00	11.70439	79.60573	0.00000	11.64425	79.84371	10.46	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	11.82432	81.40160	0.00000	11.76116	81.64479	9.68	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.98807	79.76430	0.00000	11.92137	80.01297	9.24	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/11/2023		Bond Future	0.00	12.91159	57.23162	0.00000	12.83699	57.55985	15.89	0.00	31,076,769.66	543	21,044.00
R214	On 01/02/2024		Bond Future	0.00	13.04074	58.49911	0.00000	12.96326	58.83472	16.16	0.00	0.00	0	0.00
R214	On 02/05/2024		Bond Future	0.00	13.16003	56.51697	0.00000	13.07971	56.86011	16.49	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	13.28440	57.79174	0.00000	13.20107	58.14256	15.84	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	13.43922	55.84954	0.00000	13.35246	56.20842	15.72	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											328,553,930.83	4,261	1,475,812.00	
Grand Total:											328,553,930.83	4,261	1,475,812.00	