

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 07/11/2023

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	907.78300	907.78300	0.00000	907.78300	907.78300	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	927.93000	927.93000	0.00000	928.48700	928.48700	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	948.55500	948.55500	0.00000	949.12400	949.12400	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	969.75300	969.75300	0.00000	970.33300	970.33300	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	993.14300	993.14300	0.00000	993.73400	993.73400	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,014.05000	1,014.05000	0.00000	1,014.65000	1,014.65000	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,027.92900	1,027.92900	0.00000	1,027.92900	1,027.92900	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,051.53400	1,051.53400	0.00000	1,052.19900	1,052.19900	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,074.90700	1,074.90700	0.00000	1,075.58600	1,075.58600	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,098.92900	1,098.92900	0.00000	1,099.62100	1,099.62100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,125.43400	1,125.43400	0.00000	1,126.14000	1,126.14000	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,149.12700	1,149.12700	0.00000	1,149.84200	1,149.84200	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	899.87800	899.87800	0.00000	899.87800	899.87800	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	920.87600	920.87600	0.00000	921.36900	921.36900	0.00	0.00	0.00	0	101.00
ALBI	On 02/05/2024		Index Future	0.00	941.34500	941.34500	0.00000	941.84700	941.84700	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	962.38200	962.38200	0.00000	962.89400	962.89400	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	985.59400	985.59400	0.00000	986.11600	986.11600	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,006.34200	1,006.34200	0.00000	1,006.87100	1,006.87100	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	12.53000	73.04481	0.00000	12.53000	73.04481	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	12.88220	73.76342	0.00000	12.86828	73.82324	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.03528	71.62108	0.00000	13.02076	71.68219	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.19368	73.23682	0.00000	13.17855	73.29913	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.38055	71.21334	0.00000	13.36471	71.27700	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	13.59665	72.71776	0.00000	13.58014	72.78240	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	12.74000	70.41478	0.00000	12.74000	70.41478	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.27646	69.86510	0.00000	13.26241	69.93473	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.41803	67.17186	0.00000	13.40342	67.24296	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.56112	68.68672	0.00000	13.54594	68.75931	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.72611	66.08784	0.00000	13.71028	66.16200	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	13.90705	67.48032	0.00000	13.89061	67.55571	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	886.78300	886.78300	0.00000	886.78300	886.78300	0.00	0.00	0.00	0	0.00
GOVI	On 01/02/2024		GOVI	0.00	907.49100	907.49100	0.00000	907.96000	907.96000	0.00	0.00	0.00	0	711.00
GOVI	On 02/05/2024		GOVI	0.00	927.66200	927.66200	0.00000	928.14000	928.14000	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	948.39300	948.39300	0.00000	948.88000	948.88000	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	971.26800	971.26800	0.00000	971.76500	971.76500	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	991.71500	991.71500	0.00000	992.21700	992.21700	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

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
I2025	On 02/11/2023	Bond Future	0.00	172.19000	172.19000	0.00000	172.19000	172.19000	0.00	0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	0.00	174.72418	174.72418	0.00000	174.64477	174.64477	0.00	0.00	0.00	0	11,475.00
I2025	On 02/05/2024	Bond Future	0.00	178.64893	178.64893	0.00000	178.56749	178.56749	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00	180.84208	180.84208	0.00000	180.75864	180.75864	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00	185.24383	185.24383	0.00000	185.15792	185.15792	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
I2029	On 02/11/2023	Bond Future	0.00	127.00000	127.00000	0.00000	127.00000	127.00000	0.00	0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	0.00	126.77238	126.77238	0.00000	126.45878	126.45878	0.00	0.00	8,493,749.46	67	7,314.00
I2029	On 02/05/2024	Bond Future	0.00	128.25247	128.25247	0.00000	127.93174	127.93174	0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.14709	131.14709	0.00000	130.81884	130.81884	0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	132.93708	132.93708	0.00000	132.60072	132.60072	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.75865	135.75865	0.00000	135.41438	135.41438	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	120.21000	120.21000	0.00000	120.21000	120.21000	0.00	0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	0.00	120.87142	120.87142	0.00000	120.37767	120.37767	0.00	0.00	0.00	0	8,207.00
I2033	On 02/05/2024	Bond Future	0.00	122.12299	122.12299	0.00000	121.61804	121.61804	0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	124.87933	124.87933	0.00000	124.36267	124.36267	0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.41870	126.41870	0.00000	125.88931	125.88931	0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	129.10191	129.10191	0.00000	128.56069	128.56069	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	134.64000	134.64000	0.00000	134.64000	134.64000	0.00	0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	0.00	128.68562	128.68562	0.00000	128.24101	128.24101	0.00	0.00	0.00	0	3,069.00
I2038	On 02/05/2024	Bond Future	0.00	131.57616	131.57616	0.00000	131.12136	131.12136	0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	132.47678	132.47678	0.00000	132.01159	132.01159	0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	135.70075	135.70075	0.00000	135.22383	135.22383	0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	136.46408	136.46408	0.00000	135.97686	135.97686	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	121.97000	121.97000	0.00000	121.97000	121.97000	0.00	0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	0.00	112.57841	112.57841	0.00000	112.40699	112.40699	0.00	0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	112.95827	112.95827	0.00000	112.78291	112.78291	0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	115.50748	115.50748	0.00000	115.32789	115.32789	0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.11488	116.11488	0.00000	115.93095	115.93095	0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	118.57689	118.57689	0.00000	118.38840	118.38840	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	124.04000	124.04000	0.00000	124.04000	124.04000	0.00	0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	0.00	112.05057	112.05057	0.00000	111.76333	111.76333	0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	114.56756	114.56756	0.00000	114.27365	114.27365	0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	114.84795	114.84795	0.00000	114.54727	114.54727	0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.64289	117.64289	0.00000	117.33452	117.33452	0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.77934	117.77934	0.00000	117.46420	117.46420	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	327.76900	327.76900	0.00000	327.76900	327.76900	0.00	0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	0.00	338.95600	338.95600	0.00000	338.24800	338.24800	0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	346.57100	346.57100	0.00000	345.84700	345.84700	0.00	0.00	0.00	0	16.00

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	
IGOV	On 01/08/2024		Index Future	0.00	354.39600	354.39600	0.00000	353.65400	353.65400		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024		Index Future	0.00	363.02700	363.02700	0.00000	362.26700	362.26700		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025		Index Future	0.00	370.74500	370.74500	0.00000	369.96700	369.96700		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
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	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.38000	91.62000	0.00	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	8.38000	91.62000	0.00	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	8.37000	91.63000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.31000	91.69000	0.00000	8.31000	91.69000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.20000	91.80000	0.00000	8.20000	91.80000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.08000	91.92000	0.00000	8.08000	91.92000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.87000	92.13000	0.00000	7.87000	92.13000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.80000	92.20000	0.00000	7.80000	92.20000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.71000	92.29000	0.00000	7.71000	92.29000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.69000	92.31000	0.00000	7.69000	92.31000	0.00	0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.39000	106.90880	0.00000	9.39000	106.90880	3.82	0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	9.06644	104.88055	0.00000	9.05020	104.92176	3.85	0.00	868,096,312.35	8,277	84,028.00	
R186	On 02/05/2024		Bond Future	0.00	9.06952	107.21124	0.00000	9.05158	107.25320	3.27	0.00	0.00	0	10,568.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,027.03000	2.02703	0.00000	2,059.79000	2.05979	2,027.030	3.71	0.72	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	244.05000	0.24405	0.00000	239.75000	0.23975	244.050	4.09	(0.15)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.06803	104.29623	0.00000	9.04804	104.33895	3.49	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.06520	106.80792	0.00000	9.04249	106.85141	3.12	0.00	0.00	0.00	0	31,825.00
R186	On 06/02/2025		Bond Future	0.00	9.15339	103.72899	0.00000	9.12763	103.77281	2.97	0.00	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R197	On 02/11/2023		Bond Future	0.00	338.14000	338.14000	0.00000	338.14000	338.14000	0.00	0.00	0.00	0.00	0	0.00
R197	On 07/12/2023		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	0	0.00
R202	On 02/11/2023		Bond Future	0.00	256.08000	256.08000	0.00000	256.08000	256.08000	0.00	0.00	0.00	0.00	0	0.00
R202	On 01/02/2024		Bond Future	0.00	254.61146	254.61146	0.00000	254.61559	254.61559	0.00	0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	260.33093	260.33093	0.00000	260.33468	260.33468	0.00	0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	261.10930	261.10930	0.00000	261.11288	261.11288	0.00	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
R202	On 07/11/2024	Bond Future	0.00	267.46406	267.46406	0.00000	267.46707	267.46707			0.00	0.00	0.00	0	0.00
R202	On 06/02/2025	Bond Future	0.00	267.91922	267.91922	0.00000	267.92174	267.92174			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	10.81000	89.62071	0.00000	10.81000	89.62071			8.54	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	0.00	10.45832	89.39518	0.00000	10.43814	89.47729			8.73	0.00	0.00	0	54,492.00
R2030	On 01/02/2024	Bond Future	9.57 Call	324.00000	0.32400	0.00000	343.52000	0.34352	324.000	8.51	0.17	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89 Call	601.66000	0.60166	0.00000	631.47000	0.63147	601.660	8.50	0.27	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93 Call	646.05000	0.64605	0.00000	677.27000	0.67727	646.050	8.50	0.29	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00 Call	729.55000	0.72955	0.00000	763.29000	0.76329	729.550	8.50	0.31	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07 Call	824.70000	0.82470	0.00000	861.07000	0.86107	824.700	8.53	0.34	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16 Call	958.92000	0.95892	0.00000	998.70000	0.99870	958.920	8.56	0.38	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39 Call	1,367.68000	1.36768	0.00000	1,416.07000	1.41607	1,367.680	8.67	0.48	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00 Put	708.98000	0.70898	0.00000	693.79000	0.69379	708.980	9.12	(0.28)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31 Put	445.38000	0.44538	0.00000	436.14000	0.43614	445.380	9.41	(0.19)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75 Put	222.75000	0.22275	0.00000	218.61000	0.21861	222.750	9.84	(0.11)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85 Put	189.62000	0.18962	0.00000	186.21000	0.18621	189.620	9.94	(0.09)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86 Put	186.57000	0.18657	0.00000	183.24000	0.18324	186.570	9.95	(0.09)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10 Put	126.11000	0.12611	0.00000	124.09000	0.12409	126.110	10.19	(0.06)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00	10.53973	91.38157	0.00000	10.51845	91.46538		7.64	0.00	0.00	0	19,883.00	
R2030	On 02/05/2024	Bond Future	9.66 Call	634.66000	0.63466	0.00000	658.87000	0.65887	634.660	7.37	0.24	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	1,249.37000	1.24937	0.00000	1,287.18000	1.28718	1,249.370	7.46	0.39	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	2,118.41000	2.11841	0.00000	2,169.15000	2.16915	2,118.410	7.72	0.54	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	2,579.15000	2.57915	0.00000	2,634.96000	2.63496	2,579.150	7.86	0.60	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	3,350.87000	3.35087	0.00000	3,413.33000	3.41333	3,350.870	8.11	0.68	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	479.23000	0.47923	0.00000	469.92000	0.46992	479.230	8.84	(0.16)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	304.34000	0.30434	0.00000	298.60000	0.29860	304.340	9.23	(0.11)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	102.33000	0.10233	0.00000	100.37000	0.10037	102.330	9.34	(0.04)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	10.62725	89.41684	0.00000	10.60475	89.50236		8.29	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00	10.72197	91.56975	0.00000	10.69809	91.65708		7.75	0.00	0.00	0	221.00	
R2030	On 06/02/2025	Bond Future	0.00	10.85826	89.47808	0.00000	10.83298	89.56680		7.77	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	11.23000	84.90503	0.00000	11.23000	84.90503		10.70	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	0.00	11.39013	86.49516	0.00000	11.37565	86.56244		10.85	0.00	62,363,010.36	721	94,845.00	
R2032	On 01/02/2024	Bond Future	10.01 Call	128.78000	0.12878	0.00000	136.92000	0.13692	128.780	10.26	0.07	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59 Call	472.63000	0.47263	0.00000	493.40000	0.49340	472.630	10.30	0.20	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76 Call	661.05000	0.66105	0.00000	686.84000	0.68684	661.050	10.39	0.26	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78 Call	687.36000	0.68736	0.00000	713.78000	0.71378	687.360	10.41	0.27	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90 Call	859.69000	0.85969	0.00000	889.93000	0.88993	859.690	10.51	0.31	0.00	0	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09 Call	1,187.15000	1.18715	0.00000	1,223.44000	1.22344	1,187.150	10.69	0.39	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75 Put	1,185.89000	1.18589	0.00000	1,172.56000	1.17256	1,185.890	11.44	(0.35)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.00 Put	858.69000	0.85869	0.00000	849.85000	0.84985	858.690	11.76	(0.27)	0.00	0	17,000.00	
R2032	On 01/02/2024	Bond Future	12.50 Put	435.73000	0.43573	0.00000	432.48000	0.43248	435.730	12.38	(0.16)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62 Put	368.41000	0.36841	0.00000	365.98000	0.36598	368.410	12.53	(0.13)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73 Put	315.52000	0.31552	0.00000	313.71000	0.31371	315.520	12.67	(0.12)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00	11.49649	84.25502	0.00000	11.48135	84.32371		10.78	0.00	0.00	0	61,107.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	655.24000	0.65524	0.00000	674.05000	0.67405	655.240	10.20	0.20	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	884.08000	0.88408	0.00000	907.21000	0.90721	884.080	10.18	0.26	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	958.67000	0.95867	0.00000	983.05000	0.98305	958.670	10.21	0.27	0.00	0	1,550.00	

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 02/05/2024	Bond Future	10.86	Call	1,253.59000	1.25359	0.00000	1,282.49000	1.28249	1,253.590	10.30	0.33	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,644.27000	1.64427	0.00000	1,678.23000	1.67823	1,644.270	10.43	0.40	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,180.58000	2.18058	0.00000	2,220.19000	2.22019	2,180.580	10.64	0.47	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	744.11000	0.74411	0.00000	737.09000	0.73709	744.110	12.36	(0.18)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	580.31000	0.58031	0.00000	575.14000	0.57514	580.310	12.69	(0.15)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	499.11000	0.49911	0.00000	494.84000	0.49484	499.110	12.89	(0.13)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.60748	86.13658	0.00000	11.59165	86.20666		10.62	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.73760	84.04246	0.00000	11.72097	84.11405		10.23	0.00	2,269,146.42	27	274.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	3,205.63000	3.20563	0.00000	3,246.24000	3.24624	3,205.630	10.14	0.50	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	1,358.20000	1.35820	0.00000	1,346.22000	1.34622	1,358.200	11.74	(0.22)	0.00	0	1,615.00	
R2032	On 06/02/2025	Bond Future	0.00		11.89775	85.80067	0.00000	11.88038	85.87330		9.99	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		11.42000	85.69755	0.00000	11.42000	85.69755		12.45	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	0.00		12.07245	84.64168	0.00000	12.06341	84.68853		12.89	0.00	224,892,943.76	2,657	62,168.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	114.65000	0.11465	0.00000	120.62000	0.12062	114.650	11.65	0.06	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	389.93000	0.38993	0.00000	404.22000	0.40422	389.930	11.79	0.16	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	379.31000	0.37931	0.00000	380.88000	0.38088	379.310	15.09	(0.12)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.18690	82.01020	0.00000	12.17752	82.05793		13.08	0.00	0.00	0	100,132.00	
R2035	On 01/08/2024	Bond Future	0.00		12.30448	83.84175	0.00000	12.29473	83.89041		12.69	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.44541	81.34303	0.00000	12.43525	81.39265		11.86	0.00	0.00	0	19,584.00	
R2035	On 06/02/2025	Bond Future	0.00		12.61302	83.04510	0.00000	12.60249	83.09532		11.46	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		11.56000	81.77048	0.00000	11.56000	81.77048		13.35	0.00	0.00	0	0.00	
R2037	On 01/02/2024	Bond Future	0.00		12.38411	75.36256	0.00000	12.38026	75.38252		14.66	0.00	5,501,466.88	73	136,982.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	1,436.69000	1.43669	0.00000	1,456.47000	1.45647	1,436.690	14.39	0.40	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	1,154.59000	1.15459	0.00000	1,160.29000	1.16029	1,154.590	15.85	(0.30)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	329.16000	0.32916	0.00000	333.81000	0.33381	329.160	17.54	(0.10)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		12.50575	77.03700	0.00000	12.50176	77.05734		14.13	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		12.63433	74.50137	0.00000	12.63021	74.52199		14.50	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	2,453.61000	2.45361	0.00000	2,468.52000	2.46852	2,453.610	14.06	0.41	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17	Put	2,682.34000	2.68234	0.00000	2,681.65000	2.68165	2,682.340	15.39	(0.37)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82	Put	1,793.48000	1.79348	0.00000	1,794.37000	1.79437	1,793.480	16.28	(0.26)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00		12.77141	76.29434	0.00000	12.76714	76.31532		13.69	0.00	0.00	0	9,107.00	
R2037	On 06/02/2025	Bond Future	0.00		12.93131	73.63010	0.00000	12.92695	73.65107		13.66	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		11.59000	83.63229	0.00000	11.59000	83.63229		14.06	0.00	0.00	0	0.00	
R2040	On 01/02/2024	Bond Future	0.00		12.56438	75.82067	0.00000	12.55534	75.87038		15.52	0.00	35,863,176.91	473	127,684.00	
R2040	On 01/02/2024	Bond Future	12.30	Call	1,587.03000	1.58703	0.00000	1,620.17000	1.62017	1,587.030	15.17	0.41	0.00	0	1,000.00	
R2040	On 01/02/2024	Bond Future	12.90	Call	3,373.14000	3.37314	0.00000	3,417.81000	3.41781	3,373.140	16.26	0.64	0.00	0	1,000.00	
R2040	On 01/02/2024	Bond Future	13.90	Put	460.49000	0.46049	0.00000	462.18000	0.46218	460.490	18.10	(0.13)	0.00	0	1,000.00	
R2040	On 02/05/2024	Bond Future	0.00		12.68571	77.50527	0.00000	12.67633	77.55603		14.97	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future	0.00		12.81371	74.72970	0.00000	12.80399	74.78138		15.43	0.00	0.00	0	0.00	
R2040	On 07/11/2024	Bond Future	0.00		12.94960	76.52799	0.00000	12.93950	76.58074		14.43	0.00	0.00	0	8,639.00	
R2040	On 06/02/2025	Bond Future	0.00		13.10661	73.61752	0.00000	13.09616	73.67099		14.50	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		11.56000	80.51767	0.00000	11.56000	80.51767		14.74	0.00	0.00	0	0.00	
R2044	On 01/02/2024	Bond Future	0.00		12.62552	72.10200	0.00000	12.63201	72.06623		16.36	0.00	8,219,628.00	114	103,703.00	

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	
R2044	On 01/02/2024	Bond Future	13.00	Put	1,449.10	0000	1.44910	0.00000	1,474.31	0000	1.47431	1,449.100	16.85	(0.35)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	1,070.31	0000	1.07031	0.00000	1,091.93	0000	1.09193	1,070.310	17.35	(0.27)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.74236		73.70394	0.00000	12.74911		73.66732		15.81	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.86534		70.96862	0.00000	12.87239		70.93101		16.34	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.99544		72.67637	0.00000	13.00282		72.63766		15.32	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		13.14514		69.81040	0.00000	13.15290		69.77051		15.40	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		11.48000		79.41076	0.00000	11.48000		79.41076		15.34	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	0.00		12.55066		75.16526	0.00000	12.54158		75.21637		16.12	0.00	0.00	0	227,510.00
R2048	On 01/02/2024	Bond Future	11.50	Call	343.03	0000	0.34303	0.00000	356.55	0000	0.35655	343.030	14.57	0.13	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	1,668.05	0000	1.66805	0.00000	1,702.51	0000	1.70251	1,668.050	15.76	0.42	0.00	0	100.00
R2048	On 01/02/2024	Bond Future	13.10	Put	1,257.45	0000	1.25745	0.00000	1,254.85	0000	1.25485	1,257.450	17.28	(0.30)	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37	Put	913.74	0000	0.91374	0.00000	913.40	0000	0.91340	913.740	17.80	(0.23)	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90	Put	483.75	0000	0.48375	0.00000	485.49	0000	0.48549	483.750	18.78	(0.13)	0.00	0	1,100.00
R2048	On 02/05/2024	Bond Future	0.00		12.65810		72.38667	0.00000	12.64869		72.43885		16.53	0.00	0.00	0	12,631.00
R2048	On 02/05/2024	Bond Future	11.40	Call	741.01	0000	0.74101	0.00000	756.58	0000	0.75658	741.010	15.20	0.19	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	12.40	Call	2,566.22	0000	2.56622	0.00000	2,598.82	0000	2.59882	2,566.220	15.97	0.45	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	13.16	Put	2,223.80	0000	2.22380	0.00000	2,214.50	0000	2.21450	2,223.800	17.24	(0.35)	0.00	0	1,500.00
R2048	On 01/08/2024	Bond Future	0.00		12.76759		74.00321	0.00000	12.75784		74.05644		16.09	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.89595		71.33090	0.00000	12.88582		71.38524		16.02	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		13.04394		72.82242	0.00000	13.03346		72.87749		15.08	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		12.82000		92.09768	0.00000	12.82000		92.09768		15.53	0.00	0.00	0	0.00
R2053	On 01/02/2024	Bond Future	0.00		12.56226		96.81350	0.00000	12.55314		96.87935		16.36	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.67504		93.09985	0.00000	12.66557		93.16709		16.77	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.79020		95.17860	0.00000	12.78038		95.24715		16.32	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.92121		91.59608	0.00000	12.91099		91.66607		16.26	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		13.06890		93.50904	0.00000	13.05831		93.58003		15.29	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		11.34000		67.18574	0.00000	11.34000		67.18574		14.08	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future	0.00		12.13614		65.27499	0.00000	12.12179		65.34045		14.63	0.00	0.00	0	14,578.00
R209	On 02/05/2024	Bond Future	0.00		12.24260		63.57230	0.00000	12.22772		63.63919		14.81	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.35195		64.99197	0.00000	12.33654		65.06022		14.43	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.47711		63.39922	0.00000	12.46111		63.46890		14.03	0.00	0.00	0	5,137.00
R209	On 06/02/2025	Bond Future	0.00		12.62153		64.72550	0.00000	12.60497		64.79633		13.36	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		235.74000		235.74000	0.00000	235.74000		235.74000		0.00	0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	0.00		229.78649		229.78649	0.00000	229.65204		229.65204		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00		231.69039		231.69039	0.00000	231.55276		231.55276		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		236.91938		236.91938	0.00000	236.77815		236.77815		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00		239.34548		239.34548	0.00000	239.20054		239.20054		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00		244.42338		244.42338	0.00000	244.27422		244.27422		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		11.12000		81.03547	0.00000	11.12000		81.03547		10.06	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	
R213	On 01/02/2024	Bond Future	0.00	11.05249	83.55302	0.00000	11.04317	83.59216	10.03	0.00	1,169,742.28	14	29,820.00	
R213	On 02/05/2024	Bond Future	0.00	11.14598	81.85072	0.00000	11.13623	81.89063	9.47	0.00	0.00	0	0.00	
R213	On 01/08/2024	Bond Future	0.00	11.24228	83.67887	0.00000	11.23207	83.71955	9.68	0.00	0.00	0	0.00	
R213	On 07/11/2024	Bond Future	0.00	11.36363	82.13128	0.00000	11.35291	82.17268	9.53	0.00	0.00	0	0.00	
R213	On 06/02/2025	Bond Future	0.00	11.52174	83.85196	0.00000	11.51054	83.89381	9.16	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	11.46000	64.20593	0.00000	11.46000	64.20593	15.33	0.00	0.00	0	0.00	
R214	On 01/02/2024	Bond Future	0.00	12.39968	61.37503	0.00000	12.38537	61.44187	16.03	0.00	0.00	0	14,154.00	
R214	On 02/05/2024	Bond Future	0.00	12.50111	59.43403	0.00000	12.48631	59.50230	16.36	0.00	0.00	0	10,172.00	
R214	On 02/05/2024	Bond Future	12.12 Call	1,839.03000	1.83903	0.00000	1,874.65000	1.87465	1,839.030	15.77	0.41	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,879.89000	1.87989	0.00000	1,915.94000	1.91594	1,879.890	15.80	0.42	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	2,014.14000	2.01414	0.00000	1,995.71000	1.99571	2,014.140	17.00	(0.38)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	1,197.40000	1.19740	0.00000	1,187.12000	1.18712	1,197.400	18.15	(0.25)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.60420	60.76137	0.00000	12.58889	60.83107	15.95	0.00	0.00	0	0.00	
R214	On 07/11/2024	Bond Future	0.00	12.72540	58.91580	0.00000	12.70953	58.98700	15.80	0.00	0.00	0	0.00	
R214	On 06/02/2025	Bond Future	0.00	12.86566	60.14850	0.00000	12.84924	60.22090	14.98	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 :										1,216,869,176.42		12,423	1,484,303.00	
Grand Total:										1,216,869,176.42		12,423	1,484,303.00	