

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/09/2023

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	
Derivatives														
AL37	On 02/11/2023		Index Future	0.00	909.07300	909.07300	0.00000	910.66700	910.66700	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	929.38400	929.38400	0.00000	931.01600	931.01600	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	950.11700	950.11700	0.00000	951.78000	951.78000	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	970.91100	970.91100	0.00000	972.60000	972.60000	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	993.07200	993.07200	0.00000	994.78600	994.78600	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,032.51000	1,032.51000	0.00000	1,036.68800	1,036.68800	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,055.58000	1,055.58000	0.00000	1,059.85300	1,059.85300	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,079.12700	1,079.12700	0.00000	1,083.49000	1,083.49000	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,102.74500	1,102.74500	0.00000	1,107.19200	1,107.19200	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,127.91500	1,127.91500	0.00000	1,132.44800	1,132.44800	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	899.87600	899.87600	0.00000	903.51300	903.51300	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	919.98200	919.98200	0.00000	923.70200	923.70200	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	940.50500	940.50500	0.00000	944.30300	944.30300	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	961.08800	961.08800	0.00000	964.95900	964.95900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	983.02600	983.02600	0.00000	986.97100	986.97100	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	12.75723	72.04083	0.00000	12.66624	72.44056	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	12.90445	73.66795	0.00000	12.80945	74.07681	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.05739	71.52818	0.00000	12.95825	71.94606	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.22545	73.10621	0.00000	13.12190	73.53311	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.43828	70.98197	0.00000	13.32962	71.41830	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	13.28530	67.62372	0.00000	13.19441	68.07602	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.42189	69.15125	0.00000	13.32736	69.61382	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.56860	66.44633	0.00000	13.47016	66.91918	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.72521	67.91028	0.00000	13.62275	68.39332	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.91805	65.19949	0.00000	13.81083	65.69327	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	887.07000	887.07000	0.00000	890.63700	890.63700	0.00	0.00	0.00	0	823.00
GOVI	On 01/02/2024		GOVI	0.00	906.89000	906.89000	0.00000	910.53900	910.53900	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	927.12100	927.12100	0.00000	930.84600	930.84600	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	947.41100	947.41100	0.00000	951.20800	951.20800	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	969.03700	969.03700	0.00000	972.90600	972.90600	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	172.96725	172.96725	0.00000	172.97810	172.97810	0.00	0.00	0.00	0	5,228.00
I2025	On 01/02/2024		Bond Future	0.00	175.07916	175.07916	0.00000	175.09009	175.09009	0.00	0.00	0.00	0	214.00
I2025	On 02/05/2024		Bond Future	0.00	179.02409	179.02409	0.00000	179.03489	179.03489	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.14017	181.14017	0.00000	181.15110	181.15110	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.30974	185.30974	0.00000	185.32003	185.32003	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	125.27593	125.27593	0.00000	125.41370	125.41370		0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	128.10553	128.10553	0.00000	128.24647	128.24647		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.62519	129.62519	0.00000	129.76901	129.76901		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.48864	132.48864	0.00000	132.63523	132.63523		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.13838	134.13838	0.00000	134.28738	134.28738		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	118.50848	118.50848	0.00000	118.41452	118.41452		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	121.18511	121.18511	0.00000	121.08910	121.08910		0.00	0.00	0.00	0	6,141.00
I2033	On 02/05/2024	Bond Future	0.00	122.45331	122.45331	0.00000	122.35480	122.35480		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	125.15862	125.15862	0.00000	125.05740	125.05740		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.54108	126.54108	0.00000	126.43715	126.43715		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	128.29774	128.29774	0.00000	128.15465	128.15465		0.00	0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	0.00	129.17647	129.17647	0.00000	129.02984	129.02984		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	132.08688	132.08688	0.00000	131.93668	131.93668		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	132.93558	132.93558	0.00000	132.78221	132.78221		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	135.99374	135.99374	0.00000	135.83621	135.83621		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	0.00	111.06728	111.06728	0.00000	110.64015	110.64015		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	113.57596	113.57596	0.00000	113.13931	113.13931		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	113.98700	113.98700	0.00000	113.54023	113.54023		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	116.50430	116.50430	0.00000	116.04719	116.04719		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.98377	116.98377	0.00000	116.51532	116.51532		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	112.63168	112.63168	0.00000	112.25191	112.25191		0.00	0.00	0.00	0	14,039.00
I2050	On 01/02/2024	Bond Future	0.00	112.92565	112.92565	0.00000	112.53708	112.53708		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	115.46999	115.46999	0.00000	115.07236	115.07236		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	115.71500	115.71500	0.00000	115.30884	115.30884		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	118.37649	118.37649	0.00000	117.96049	117.96049		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	0.00	333.20600	333.20600	0.00000	332.83200	332.83200		0.00	0.00	133,282,400.00	40	475.00
IGOV	On 01/02/2024	Index Future	0.00	340.73200	340.73200	0.00000	340.35000	340.35000		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	348.41100	348.41100	0.00000	348.01900	348.01900		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	356.11400	356.11400	0.00000	355.70900	355.70900		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	364.32400	364.32400	0.00000	363.90400	363.90400		0.00	0.00	0.00	0	0.00
IS05	On 19/09/2023	Interest Rate Swap	0.00	94.88000	94.88000	0.00000	94.88000	94.88000		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	0.00	8.36500	91.63500	0.00000	8.36500	91.63500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	0.00	8.34500	91.65500	0.00000	8.32500	91.67500		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	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.34500	91.65500	0.00000	8.32500	91.67500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.29000	91.71000	0.00000	8.25000	91.75000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.27000	91.73000	0.00000	8.24000	91.76000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.07000	91.93000	0.00000	8.02000	91.98000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	7.94000	92.06000	0.00000	7.88000	92.12000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.77500	92.22500	0.00000	7.71500	92.28500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.74000	92.26000	0.00000	7.67000	92.33000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.72500	92.27500	0.00000	7.64500	92.35500		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	8.97632	108.03452	0.00000	8.92330	108.17991		3.83	0.00	882,642,028.40	8,170	105,900.00
R186	On 02/11/2023	Bond Future	9.15 Call	979.61000	0.97961	0.00000	1,087.14000	1.08714	979.610	4.15	0.61	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42 Put	33.32000	0.03332	0.00000	32.48000	0.03248	33.320	5.11	(0.04)	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future	0.00	8.96511	105.13803	0.00000	8.90672	105.28677		3.94	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	0.00	8.95395	107.48194	0.00000	8.88929	107.63379		3.56	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,491.76000	2.49176	0.00000	2,606.75000	2.60675	2,491.760	4.09	0.70	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	402.39000	0.40239	0.00000	381.08000	0.38108	402.390	4.43	(0.19)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	8.96295	104.52103	0.00000	8.89077	104.67581		3.27	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.01976	106.89495	0.00000	8.93752	107.05271		2.85	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	341.63824	341.63824	0.00000	341.66391	341.66391		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	256.50167	256.50167	0.00000	256.51424	256.51424		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024	Bond Future	0.00	257.31853	257.31853	0.00000	257.33117	257.33117		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024	Bond Future	0.00	263.11622	263.11622	0.00000	263.12869	263.12869		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	263.83159	263.83159	0.00000	263.84431	263.84431		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	269.90162	269.90162	0.00000	269.91326	269.91326		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	10.37339	91.43097	0.00000	10.32245	91.64522		8.67	0.00	112,825,816.98	1,234	89,540.00
R2030	On 02/11/2023	Bond Future	9.57 Call	171.27000	0.17127	0.00000	215.31000	0.21531	171.270	7.82	0.12	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89 Call	450.82000	0.45082	0.00000	533.24000	0.53324	450.820	8.18	0.25	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07 Call	704.64000	0.70464	0.00000	811.06000	0.81106	704.640	8.42	0.35	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39 Call	1,336.41000	1.33641	0.00000	1,482.27000	1.48227	1,336.410	8.88	0.52	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62 Call	1,920.90000	1.92090	0.00000	2,089.38000	2.08938	1,920.900	9.22	0.63	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12 Call	3,462.57000	3.46257	0.00000	3,661.55000	3.66155	3,462.570	9.97	0.81	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43 Put	231.04000	0.23104	0.00000	224.79000	0.22479	231.040	10.41	(0.12)	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57 Put	180.25000	0.18025	0.00000	176.48000	0.17648	180.250	10.60	(0.10)	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27 Put	50.49000	0.05049	0.00000	51.32000	0.05132	50.490	11.54	(0.03)	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 01/02/2024	Bond Future	0.00		10.44041		89.46805	0.00000	10.38666	89.68718		9.22	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	758.27000		0.75827	0.00000	832.19000	0.83219	758.270	8.96	0.25	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,149.32000		1.14932	0.00000	1,245.48000	1.24548	1,149.320	9.04	0.34	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,207.70000		1.20770	0.00000	1,306.75000	1.30675	1,207.700	9.05	0.35	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,314.37000		1.31437	0.00000	1,418.49000	1.41849	1,314.370	9.08	0.38	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,429.26000		1.42926	0.00000	1,538.48000	1.53848	1,429.260	9.12	0.40	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,585.76000		1.58576	0.00000	1,701.48000	1.70148	1,585.760	9.17	0.43	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	2,032.34000		2.03234	0.00000	2,164.20000	2.16420	2,032.340	9.32	0.50	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,274.16000		1.27416	0.00000	1,223.03000	1.22303	1,274.160	9.82	(0.33)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	944.60000		0.94460	0.00000	907.11000	0.90711	944.600	10.10	(0.26)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	611.93000		0.61193	0.00000	588.66000	0.58866	611.930	10.51	(0.18)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	553.62000		0.55362	0.00000	532.87000	0.53287	553.620	10.60	(0.17)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	548.04000		0.54804	0.00000	527.52000	0.52752	548.040	10.61	(0.16)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	430.32000		0.43032	0.00000	414.84000	0.41484	430.320	10.84	(0.13)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.51921		91.46238	0.00000	10.46249	91.68623		8.65	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,161.07000		1.16107	0.00000	1,244.25000	1.24425	1,161.070	8.36	0.30	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,916.32000		1.91632	0.00000	2,028.84000	2.02884	1,916.320	8.60	0.43	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,838.51000		2.83851	0.00000	2,976.80000	2.97680	2,838.510	8.91	0.54	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,299.20000		3.29920	0.00000	3,447.62000	3.44762	3,299.200	9.07	0.58	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	4,046.50000		4.04650	0.00000	4,208.58000	4.20858	4,046.500	9.31	0.65	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	951.73000		0.95173	0.00000	917.69000	0.91769	951.730	10.01	(0.22)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	671.20000		0.67120	0.00000	647.31000	0.64731	671.200	10.27	(0.16)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	303.41000		0.30341	0.00000	292.18000	0.29218	303.410	10.27	(0.08)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.61713		89.45529	0.00000	10.55713	89.68370		8.45	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.74480		91.48636	0.00000	10.68105	91.71946		7.87	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		11.18981		85.09712	0.00000	11.12396	85.41309		10.74	0.00	595,679,840.00	7,000	176,188.00
R2032	On 02/11/2023	Bond Future	10.35	Call	170.21000		0.17021	0.00000	225.56000	0.22556	170.210	9.51	0.11	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	368.44000		0.36844	0.00000	461.31000	0.46131	368.440	9.91	0.20	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	379.88000		0.37988	0.00000	474.57000	0.47457	379.880	9.93	0.20	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	535.26000		0.53526	0.00000	652.31000	0.65231	535.260	10.16	0.26	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	762.51000		0.76251	0.00000	906.24000	0.90624	762.510	10.44	0.33	37,005,643.35	10,000	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	1,976.15000		1.97615	0.00000	1,831.80000	1.83180	1,976.150	10.74	(0.59)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	1,267.56000		1.26756	0.00000	1,455.09000	1.45509	1,267.560	10.92	0.46	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,334.10000		1.33410	0.00000	1,236.08000	1.23608	1,334.100	11.31	(0.45)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	962.37000		0.96237	0.00000	893.36000	0.89336	962.370	11.75	(0.35)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	825.69000		0.82569	0.00000	767.60000	0.76760	825.690	11.94	(0.31)	(34,337,664.84)	10,000	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	623.58000		0.62358	0.00000	581.77000	0.58177	623.580	12.29	(0.24)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	285.38000		0.28538	0.00000	270.06000	0.27006	285.380	13.18	(0.12)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.28214		86.99865	0.00000	11.21329	87.32172		11.47	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	522.45000		0.52245	0.00000	594.79000	0.59479	522.450	10.83	0.17	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,199.80000		1.19980	0.00000	1,326.06000	1.32606	1,199.800	11.12	0.31	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,484.60000		1.48460	0.00000	1,628.29000	1.62829	1,484.600	11.25	0.36	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,521.15000		1.52115	0.00000	1,666.90000	1.66690	1,521.150	11.27	0.37	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	2,158.09000		2.15809	0.00000	2,335.30000	2.33530	2,158.090	11.56	0.46	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,758.71000		1.75871	0.00000	1,670.30000	1.67030	1,758.710	12.29	(0.36)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	902.44000		0.90244	0.00000	857.33000	0.85733	902.440	13.16	(0.21)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	809.19000		0.80919	0.00000	769.00000	0.76900	809.190	13.29	(0.19)	0.00	0	1,200.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 01/02/2024	Bond Future	12.73	Put	732.05000	0.73205	0.00000	695.96000	0.69596	732.050	13.42	(0.17)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.38206	84.77600	0.00000	11.31004	85.10607		11.37	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	1,221.20000	1.22120	0.00000	1,331.31000	1.33131	1,221.200	10.80	0.28	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,552.98000	1.55298	0.00000	1,681.70000	1.68170	1,552.980	10.91	0.33	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,648.29000	1.64829	0.00000	1,781.94000	1.78194	1,648.290	10.93	0.34	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	2,017.35000	2.01735	0.00000	2,168.50000	2.16850	2,017.350	11.06	0.39	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	2,482.93000	2.48293	0.00000	2,653.20000	2.65320	2,482.930	11.24	0.45	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	3,079.84000	3.07984	0.00000	3,270.89000	3.27089	3,079.840	11.47	0.51	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,117.11000	1.11711	0.00000	1,065.75000	1.06575	1,117.110	13.10	(0.21)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	920.15000	0.92015	0.00000	878.04000	0.87804	920.150	13.40	(0.18)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	800.42000	0.80042	0.00000	763.51000	0.76351	800.420	13.47	(0.16)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.49700	86.62728	0.00000	11.42161	86.96427		10.49	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.64795	84.42934	0.00000	11.56863	84.77357		10.35	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		11.89641	83.11123	0.00000	11.81036	83.57001		13.31	0.00	0.00	0	189,955.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	74.50000	0.07450	0.00000	110.25000	0.11025	74.500	12.06	0.05	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	354.87000	0.35487	0.00000	465.92000	0.46592	354.870	12.46	0.16	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70	Call	1,298.54000	1.29854	0.00000	1,543.43000	1.54343	1,298.540	13.24	0.42	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	1,393.87000	1.39387	0.00000	1,648.01000	1.64801	1,393.870	13.30	0.44	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	2,891.37000	2.89137	0.00000	3,244.22000	3.24422	2,891.370	14.08	0.66	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	410.64000	0.41064	0.00000	372.88000	0.37288	410.640	15.04	(0.15)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	111.26000	0.11126	0.00000	103.20000	0.10320	111.260	16.14	(0.05)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00		12.00958	84.96832	0.00000	11.91991	85.43743		13.10	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	444.60000	0.44460	0.00000	528.87000	0.52887	444.600	12.03	0.14	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	994.77000	0.99477	0.00000	1,142.65000	1.14265	994.770	12.37	0.26	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	840.23000	0.84023	0.00000	781.51000	0.78151	840.230	15.45	(0.18)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.12031	82.34988	0.00000	12.02699	82.82931		13.33	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future	0.00		12.24311	84.14875	0.00000	12.14592	84.63831		12.62	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.40392	81.54594	0.00000	12.30225	82.04623		12.40	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		12.26084	77.93482	0.00000	12.16976	78.41777		14.36	0.00	0.00	0	68,044.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	1,242.57000	1.24257	0.00000	1,490.64000	1.49064	1,242.570	14.39	0.40	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	2,639.71000	2.63971	0.00000	2,994.38000	2.99438	2,639.710	15.24	0.62	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	144.20000	0.14420	0.00000	132.57000	0.13257	144.200	17.50	(0.06)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00		12.37304	75.41997	0.00000	12.27834	75.91379		14.94	0.00	0.00	0	76,958.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	2,179.26000	2.17926	0.00000	2,429.75000	2.42975	2,179.260	14.70	0.44	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	1,830.83000	1.83083	0.00000	1,697.73000	1.69773	1,830.830	16.02	(0.34)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	772.03000	0.77203	0.00000	714.91000	0.71491	772.030	17.59	(0.16)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		12.49322	77.10090	0.00000	12.39482	77.60553		14.45	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		12.62878	74.52915	0.00000	12.52636	75.04452		14.47	0.00	0.00	0	0.00	
R2037	On 07/11/2024	Bond Future	0.00		12.78676	76.21900	0.00000	12.67991	76.74576		13.51	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		12.55904	77.97303	0.00000	12.48342	78.39210		15.24	0.00	0.00	0	41,927.00	
R2040	On 02/11/2023	Bond Future	11.50	Call	170.10000	0.17010	0.00000	230.14000	0.23014	170.100	13.78	0.09	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	11.80	Call	410.01000	0.41001	0.00000	520.74000	0.52074	410.010	14.16	0.18	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10	Call	834.43000	0.83443	0.00000	1,007.80000	1.00780	834.430	14.57	0.30	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60	Call	2,039.74000	2.03974	0.00000	2,317.47000	2.31747	2,039.740	15.42	0.53	0.00	0	128.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2040	On 02/11/2023	Bond Future	12.97	Put	1,068.88000	1.06888	0.00000	985.95000	0.98595	1,068.880	16.09	(0.32)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	376.89000	0.37689	0.00000	351.70000	0.35170	376.890	17.29	(0.13)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00		12.67643	75.20867	0.00000	12.59782	75.63720		15.92	0.00	0.00	0	93,479.00
R2040	On 02/05/2024	Bond Future	0.00		12.80118	76.88482	0.00000	12.71953	77.32271		15.40	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.94106	74.05779	0.00000	12.85610	74.50499		15.51	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.10254	75.73627	0.00000	13.01394	76.19330		14.48	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future	0.00		12.65224	74.05604	0.00000	12.56636	74.53121		16.14	0.00	0.00	0	52,904.00
R2044	On 02/11/2023	Bond Future	12.00	Call	555.42000	0.55542	0.00000	704.12000	0.70412	555.420	15.26	0.22	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,710.95000	1.71095	0.00000	1,557.62000	1.55762	1,710.950	16.62	(0.44)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,206.83000	1.20683	0.00000	1,097.69000	1.09769	1,206.830	17.10	(0.34)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		12.76693	71.32935	0.00000	12.67771	71.81520		16.90	0.00	0.00	0	31,827.00
R2044	On 02/05/2024	Bond Future	0.00		12.88831	72.91898	0.00000	12.79567	73.41553		16.37	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		13.02397	70.13046	0.00000	12.92761	70.63760		16.76	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.17988	71.71965	0.00000	13.07943	72.23796		15.66	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future	0.00		12.56698	72.80832	0.00000	12.48620	73.26453		16.87	0.00	218,424.96	3	232,739.00
R2048	On 02/11/2023	Bond Future	11.80	Call	424.02000	0.42402	0.00000	543.52000	0.54352	424.020	15.68	0.18	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	1,791.61000	1.79161	0.00000	2,070.11000	2.07011	1,791.610	16.87	0.48	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	441.49000	0.44149	0.00000	408.39000	0.40839	441.490	19.06	(0.15)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		12.68163	74.43519	0.00000	12.59768	74.90161		16.66	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	725.06000	0.72506	0.00000	838.33000	0.83833	725.060	15.29	0.19	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	2,187.56000	2.18756	0.00000	2,416.06000	2.41606	2,187.560	16.33	0.41	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,870.39000	1.87039	0.00000	1,758.66000	1.75866	1,870.390	18.21	(0.31)	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future	0.00		12.79312	71.64541	0.00000	12.70600	72.12211		17.13	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		12.91444	73.21008	0.00000	12.82394	73.69697		16.36	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		13.06761	70.42141	0.00000	12.97320	70.91899		16.27	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		12.47376	94.56793	0.00000	12.38268	95.23853		17.09	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00		12.58063	96.68110	0.00000	12.48602	97.36673		16.88	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.69319	92.97124	0.00000	12.59486	93.67202		17.36	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		12.81578	95.00049	0.00000	12.71355	95.71621		16.50	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.96669	91.28588	0.00000	12.85991	92.01735		16.40	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		11.97761	64.12176	0.00000	11.88657	64.54708		15.08	0.00	0.00	0	26,259.00
R209	On 01/02/2024	Bond Future	0.00		12.07499	65.55459	0.00000	11.98062	65.98948		14.89	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00		12.17812	63.86286	0.00000	12.08028	64.30730		15.11	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.29214	65.25744	0.00000	12.19067	65.71138		14.37	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.43475	63.58394	0.00000	12.32911	64.04788		14.10	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		227.38410	227.38410	0.00000	227.30192	227.30192		0.00	0.00	0.00	0	206.00
R210	On 01/02/2024	Bond Future	0.00		232.52000	232.52000	0.00000	232.43603	232.43603		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00		234.50305	234.50305	0.00000	234.41680	234.41680		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		239.68273	239.68273	0.00000	239.59370	239.59370		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 07/11/2024	Bond Future	0.00	241.86318	241.86318	0.00000	241.77021	241.77021		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	10.87722	82.07831	0.00000	10.82153	82.31994		10.12	0.00	0.00	0	32,996.00
R213	On 02/11/2023	Bond Future	10.94 Call	1,515.76000	1.51576	0.00000	1,683.74000	1.68374	1,515.760	10.47	0.54	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	2,969.07000	2.96907	0.00000	3,181.34000	3.18134	2,969.070	11.37	0.75	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	68.47000	0.06847	0.00000	68.56000	0.06856	68.470	13.48	(0.04)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	10.96714	83.91233	0.00000	10.90872	84.15943		10.52	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	11.05505	82.22389	0.00000	10.99383	82.47635		10.40	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.15671	84.02061	0.00000	11.09249	84.27827		9.69	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.30183	82.37035	0.00000	11.23407	82.63348		9.54	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	12.41279	59.48553	0.00000	12.32185	59.91186		16.67	0.00	1,427,652.72	24	19,767.00
R214	On 01/02/2024	Bond Future	0.00	12.52065	60.81469	0.00000	12.42638	61.25063		16.48	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.62544	58.86542	0.00000	12.52786	59.31096		16.87	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.73945	60.15121	0.00000	12.63837	60.60627		16.14	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.88412	58.21117	0.00000	12.77901	58.67629		15.94	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 :											1,728,744,141.57	36,471	1,444,218.00	
Grand Total:											1,728,744,141.57	36,471	1,444,218.00	