

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/09/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 02/11/2023		Index Future	0.00	908.51600	908.51600	0.00000	908.58600	908.58600	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	928.72100	928.72100	0.00000	928.79500	928.79500	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	949.29700	949.29700	0.00000	949.36600	949.36600	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	970.29500	970.29500	0.00000	970.35800	970.35800	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	992.83000	992.83000	0.00000	992.88300	992.88300	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,024.60000	1,024.60000	0.00000	1,026.35900	1,026.35900	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,047.38600	1,047.38600	0.00000	1,049.18700	1,049.18700	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,070.59200	1,070.59200	0.00000	1,072.42500	1,072.42500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,094.27300	1,094.27300	0.00000	1,096.13800	1,096.13800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,119.68700	1,119.68700	0.00000	1,121.58300	1,121.58300	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	895.12000	895.12000	0.00000	896.66000	896.66000	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	915.02700	915.02700	0.00000	916.60300	916.60300	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	935.30000	935.30000	0.00000	936.90500	936.90500	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	955.98800	955.98800	0.00000	957.62100	957.62100	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	978.19100	978.19100	0.00000	979.85100	979.85100	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	12.89048	71.46092	0.00000	12.85623	71.60936	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.04530	73.06758	0.00000	13.00952	73.21944	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.20709	70.90344	0.00000	13.16977	71.05849	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.37759	72.48526	0.00000	13.33863	72.64357	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.59059	70.37643	0.00000	13.54974	70.53814	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	13.39248	67.09678	0.00000	13.34291	67.33963	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.53484	68.60543	0.00000	13.48325	68.85381	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.68850	65.87787	0.00000	13.63476	66.13165	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.84645	67.34621	0.00000	13.79051	67.60547	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.03880	64.65076	0.00000	13.98027	64.91578	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	882.36000	882.36000	0.00000	883.88100	883.88100	0.00	0.00	0.00	0	819.00
GOVI	On 01/02/2024		GOVI	0.00	901.98300	901.98300	0.00000	903.54000	903.54000	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	921.96700	921.96700	0.00000	923.55200	923.55200	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	942.36000	942.36000	0.00000	943.97300	943.97300	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	964.24700	964.24700	0.00000	965.88600	965.88600	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	172.88349	172.88349	0.00000	172.91739	172.91739	0.00	0.00	0.00	0	5,228.00
I2025	On 01/02/2024		Bond Future	0.00	174.97587	174.97587	0.00000	175.01041	175.01041	0.00	0.00	434,815,036.95	2,485	2,884.00
I2025	On 02/05/2024		Bond Future	0.00	178.89182	178.89182	0.00000	178.92669	178.92669	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.04665	181.04665	0.00000	181.08264	181.08264	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.28771	185.28771	0.00000	185.32378	185.32378	0.00	0.00	0.00	0	0.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/11/2023	Bond Future	0.00	124.95781	124.95781	0.00000	125.15916	125.15916		0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	127.76734	127.76734	0.00000	127.97324	127.97324		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.25932	129.25932	0.00000	129.47020	129.47020		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.14561	132.14561	0.00000	132.36087	132.36087		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.84051	133.84051	0.00000	134.06046	134.06046		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	0.00	117.82106	117.82106	0.00000	117.82634	117.82634		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	120.47011	120.47011	0.00000	120.47548	120.47548		0.00	0.00	70,354,544.24	584	5,737.00
I2033	On 02/05/2024	Bond Future	0.00	121.70382	121.70382	0.00000	121.70927	121.70927		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	124.42152	124.42152	0.00000	124.42675	124.42675		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	125.83668	125.83668	0.00000	125.84199	125.84199		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	126.56089	126.56089	0.00000	127.00502	127.00502		0.00	0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	0.00	127.38741	127.38741	0.00000	127.84132	127.84132		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	130.23812	130.23812	0.00000	130.70193	130.70193		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	131.07605	131.07605	0.00000	131.55072	131.55072		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	134.14499	134.14499	0.00000	134.63038	134.63038		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	109.14785	109.14785	0.00000	109.91686	109.91686		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	111.60195	111.60195	0.00000	112.38823	112.38823		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	111.95043	111.95043	0.00000	112.75529	112.75529		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	114.44987	114.44987	0.00000	115.27220	115.27220		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	114.92798	114.92798	0.00000	115.76957	115.76957		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	110.40867	110.40867	0.00000	111.07169	111.07169		0.00	0.00	0.00	0	14,039.00
I2050	On 01/02/2024	Bond Future	0.00	110.64142	110.64142	0.00000	111.31907	111.31907		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	113.11739	113.11739	0.00000	113.80990	113.80990		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	113.33590	113.33590	0.00000	114.04502	114.04502		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	115.98925	115.98925	0.00000	116.71453	116.71453		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	330.03900	330.03900	0.00000	330.99300	330.99300		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	337.45900	337.45900	0.00000	338.43500	338.43500		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	345.01500	345.01500	0.00000	346.00900	346.00900		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	352.72300	352.72300	0.00000	353.73700	353.73700		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	360.99500	360.99500	0.00000	362.02900	362.02900		0.00	0.00	0.00	0	0.00
IS05	On 19/09/2023	Interest Rate Swap	0.00	94.88000	94.88000	0.00000	94.88000	94.88000		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.34500	91.65500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future	0.00	8.32000	91.68000	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	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.37500	91.62500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.32000	91.68000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.09000	91.91000	0.00000	8.14000	91.86000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	7.95000	92.05000	0.00000	8.01000	91.99000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.79000	92.21000	0.00000	7.86500	92.13500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.73000	92.27000	0.00000	7.81000	92.19000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.70000	92.30000	0.00000	7.77500	92.22500		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	8.97691	108.03290	0.00000	8.98767	108.00342		3.77	0.00	714,421,567.70	6,613	124,675.00
R186	On 02/11/2023		Bond Future	9.15 Call	898.62000	0.89862	0.00000	897.83000	0.89783	898.620	3.91	0.62	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	20.85000	0.02085	0.00000	25.51000	0.02551	20.850	5.01	(0.03)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	8.97007	105.12541	0.00000	8.98188	105.09536		3.84	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	8.96635	107.45285	0.00000	8.97955	107.42190		3.52	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,406.80000	2.40680	0.00000	2,392.46000	2.39246	2,406.800	3.93	0.71	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	363.32000	0.36332	0.00000	375.12000	0.37512	363.320	4.30	(0.18)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.96466	104.51736	0.00000	8.97956	104.48545		3.37	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.99868	106.93536	0.00000	9.01596	106.90224		2.96	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R197	On 02/11/2023		Bond Future	0.00	341.44303	341.44303	0.00000	341.46851	341.46851		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	254.59900	254.59900	0.00000	254.92802	254.92802		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024		Bond Future	0.00	255.34725	255.34725	0.00000	255.68348	255.68348		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024		Bond Future	0.00	261.06173	261.06173	0.00000	261.40478	261.40478		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	261.79015	261.79015	0.00000	262.14377	262.14377		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	267.92026	267.92026	0.00000	268.28091	268.28091		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	10.40465	91.29981	0.00000	10.39004	91.36108		8.44	0.00	0.00	0	87,447.00
R2030	On 02/11/2023		Bond Future	9.57 Call	76.05000	0.07605	0.00000	90.58000	0.09058	76.050	6.93	0.07	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	285.83000	0.28583	0.00000	319.55000	0.31955	285.830	7.42	0.20	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	504.33000	0.50433	0.00000	549.93000	0.54993	504.330	7.70	0.30	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	1,103.53000	1.10353	0.00000	1,166.55000	1.16655	1,103.530	8.25	0.50	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	1,686.30000	1.68630	0.00000	1,756.85000	1.75685	1,686.300	8.66	0.63	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	3,255.04000	3.25504	0.00000	3,329.72000	3.32972	3,255.040	9.52	0.82	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.43 Put	176.92000	0.17692	0.00000	188.49000	0.18849	176.920	10.04	(0.11)	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.57 Put	134.77000	0.13477	0.00000	145.13000	0.14513	134.770	10.27	(0.08)	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	12.27 Put	33.52000	0.03352	0.00000	38.28000	0.03828	33.520	11.32	(0.02)	0.00	0	500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 01/02/2024	Bond Future	0.00		10.47571		89.32450	0.00000	10.46028	89.38721		9.09	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	659.53000		0.65953	0.00000	690.39000	0.69039	659.530	8.82	0.23	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,017.25000		1.01725	0.00000	1,056.43000	1.05643	1,017.250	8.84	0.32	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,069.99000		1.06999	0.00000	1,110.19000	1.11019	1,069.990	8.84	0.34	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,166.95000		1.16695	0.00000	1,208.94000	1.20894	1,166.950	8.85	0.36	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,274.42000		1.27442	0.00000	1,318.23000	1.31823	1,274.420	8.88	0.38	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,421.49000		1.42149	0.00000	1,467.58000	1.46758	1,421.490	8.91	0.41	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,847.64000		1.84764	0.00000	1,899.15000	1.89915	1,847.640	9.03	0.48	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,203.53000		1.20353	0.00000	1,202.78000	1.20278	1,203.530	9.47	(0.33)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	874.66000		0.87466	0.00000	876.89000	0.87689	874.660	9.75	(0.26)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	549.42000		0.54942	0.00000	553.74000	0.55374	549.420	10.16	(0.17)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	493.80000		0.49380	0.00000	498.33000	0.49833	493.800	10.26	(0.16)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	488.60000		0.48860	0.00000	493.15000	0.49315	488.600	10.27	(0.16)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	377.47000		0.37747	0.00000	382.24000	0.38224	377.470	10.50	(0.13)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.55999		91.30187	0.00000	10.54375	91.36575		8.61	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,059.78000		1.05978	0.00000	1,091.70000	1.09170	1,059.780	8.27	0.29	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,761.43000		1.76143	0.00000	1,803.23000	1.80323	1,761.430	8.42	0.41	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,651.86000		2.65186	0.00000	2,701.92000	2.70192	2,651.860	8.70	0.53	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,103.49000		3.10349	0.00000	3,156.60000	3.15660	3,103.490	8.84	0.58	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,842.09000		3.84209	0.00000	3,899.07000	3.89907	3,842.090	9.08	0.64	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	906.59000		0.90659	0.00000	906.25000	0.90625	906.590	9.78	(0.21)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	651.03000		0.65103	0.00000	652.36000	0.65236	651.030	10.17	(0.16)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	299.69000		0.29969	0.00000	301.73000	0.30173	299.690	10.27	(0.08)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.65448		89.31347	0.00000	10.63734	89.37852		8.42	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.77421		91.37907	0.00000	10.75606	91.44526		7.86	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 02/11/2023	Bond Future	0.00		11.33156		84.42217	0.00000	11.29683	84.58688		10.60	0.00	0.00	0	172,096.00
R2032	On 02/11/2023	Bond Future	10.35	Call	46.93000		0.04693	0.00000	62.60000	0.06260	46.930	8.49	0.04	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	148.78000		0.14878	0.00000	184.36000	0.18436	148.780	9.01	0.11	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	155.35000		0.15535	0.00000	191.97000	0.19197	155.350	9.03	0.11	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	251.61000		0.25161	0.00000	301.84000	0.30184	251.610	9.30	0.16	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	410.68000		0.41068	0.00000	478.45000	0.47845	410.680	9.63	0.23	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,231.61000		2.23161	0.00000	2,153.88000	2.15388	2,231.610	10.00	(0.68)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	810.51000		0.81051	0.00000	908.57000	0.90857	810.510	10.22	0.37	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,484.24000		1.48424	0.00000	1,438.74000	1.43874	1,484.240	10.67	(0.52)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,054.59000		1.05459	0.00000	1,028.51000	1.02851	1,054.590	11.19	(0.40)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	897.88000		0.89788	0.00000	878.71000	0.87871	897.880	11.42	(0.36)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	667.99000		0.66799	0.00000	658.49000	0.65849	667.990	11.83	(0.28)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	294.63000		0.29463	0.00000	297.66000	0.29766	294.630	12.87	(0.14)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.43226		86.29980	0.00000	11.39593	86.46823		11.40	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	396.47000		0.39647	0.00000	434.02000	0.43402	396.470	10.93	0.14	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	886.27000		0.88627	0.00000	951.10000	0.95110	886.270	10.77	0.26	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,118.94000		1.11894	0.00000	1,193.66000	1.19366	1,118.940	10.86	0.31	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,148.80000		1.14880	0.00000	1,224.70000	1.22470	1,148.800	10.87	0.31	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,683.66000		1.68366	0.00000	1,777.73000	1.77773	1,683.660	11.04	0.41	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,833.29000		1.83329	0.00000	1,792.99000	1.79299	1,833.290	11.67	(0.39)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	904.91000		0.90491	0.00000	888.75000	0.88875	904.910	12.54	(0.22)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	806.35000		0.80635	0.00000	792.70000	0.79270	806.350	12.68	(0.20)	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	725.16000	0.72516	0.00000	713.55000	0.71355	725.160	12.81	(0.18)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00	11.54209	84.04859	0.00000	11.50409	84.22057		11.45	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	1,007.74000	1.00774	0.00000	1,065.15000	1.06515	1,007.740	10.85	0.24	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	1,275.79000	1.27579	0.00000	1,342.78000	1.34278	1,275.790	10.85	0.29	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	1,359.77000	1.35977	0.00000	1,429.48000	1.42948	1,359.770	10.88	0.30	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	1,682.29000	1.68229	0.00000	1,761.57000	1.76157	1,682.290	10.98	0.35	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	2,092.68000	2.09268	0.00000	2,182.49000	2.18249	2,092.680	11.11	0.41	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	2,636.13000	2.63613	0.00000	2,737.61000	2.73761	2,636.130	11.32	0.47	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	1,206.66000	1.20666	0.00000	1,184.70000	1.18470	1,206.660	12.94	(0.23)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	992.86000	0.99286	0.00000	975.69000	0.97569	992.860	13.26	(0.19)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	882.30000	0.88230	0.00000	867.59000	0.86759	882.300	13.44	(0.17)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	11.65994	85.90489	0.00000	11.62018	86.08042		10.50	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00	11.81135	83.72593	0.00000	11.76954	83.90518		10.39	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future	0.00	12.03664	82.37133	0.00000	12.00213	82.55253		13.30	0.00	92,173,518.27	1,119	181,860.00	
R2035	On 02/11/2023	Bond Future	10.62 Call	30.82000	0.03082	0.00000	41.75000	0.04175	30.820	12.02	0.02	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12 Call	181.40000	0.18140	0.00000	221.72000	0.22172	181.400	12.15	0.10	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70 Call	870.68000	0.87068	0.00000	975.76000	0.97576	870.680	12.85	0.34	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74 Call	948.40000	0.94840	0.00000	1,058.16000	1.05816	948.400	12.91	0.36	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24 Call	2,265.60000	2.26560	0.00000	2,423.38000	2.42338	2,265.600	13.68	0.61	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85 Put	426.16000	0.42616	0.00000	428.27000	0.42827	426.160	14.66	(0.17)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59 Put	103.23000	0.10323	0.00000	108.58000	0.10858	103.230	15.80	(0.05)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00	12.15739	84.20330	0.00000	12.12141	84.38859		13.17	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62 Call	322.32000	0.32232	0.00000	355.90000	0.35590	322.320	12.06	0.11	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12 Call	736.28000	0.73628	0.00000	795.87000	0.79587	736.280	12.17	0.21	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46 Put	898.16000	0.89816	0.00000	885.58000	0.88558	898.160	15.24	(0.19)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00	12.27669	81.55534	0.00000	12.23925	81.74456		13.40	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future	0.00	12.40207	83.35692	0.00000	12.36309	83.55008		12.75	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00	12.56335	80.77012	0.00000	12.52260	80.96742		12.52	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future	0.00	12.38048	77.30726	0.00000	12.34599	77.48738		14.29	0.00	36,257,104.94	469	68,979.00	
R2037	On 02/11/2023	Bond Future	12.02 Call	856.90000	0.85690	0.00000	960.62000	0.96062	856.900	13.91	0.33	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52 Call	2,094.68000	2.09468	0.00000	2,247.85000	2.24785	2,094.680	14.76	0.58	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89 Put	127.65000	0.12765	0.00000	133.70000	0.13370	127.650	17.09	(0.06)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00	12.49900	74.77044	0.00000	12.46312	74.95462		14.99	0.00	0.00	0	76,958.00	
R2037	On 01/02/2024	Bond Future	12.09 Call	1,785.44000	1.78544	0.00000	1,886.31000	1.88631	1,785.440	14.38	0.39	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93 Put	1,930.90000	1.93090	0.00000	1,893.31000	1.89331	1,930.900	15.68	(0.36)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93 Put	796.21000	0.79621	0.00000	786.08000	0.78608	796.210	17.30	(0.17)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00	12.62649	76.42529	0.00000	12.58921	76.61338		14.47	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00	12.76383	73.85744	0.00000	12.72504	74.04947		14.70	0.00	0.00	0	0.00	
R2037	On 07/11/2024	Bond Future	0.00	12.92123	75.56375	0.00000	12.88079	75.75992		13.78	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future	0.00	12.65782	77.43107	0.00000	12.60803	77.70347		15.11	0.00	0.00	0	41,938.00	
R2040	On 02/11/2023	Bond Future	11.50 Call	90.87000	0.09087	0.00000	121.38000	0.12138	90.870	13.64	0.05	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	11.80 Call	254.88000	0.25488	0.00000	318.29000	0.31829	254.880	14.02	0.13	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10 Call	583.33000	0.58333	0.00000	691.14000	0.69114	583.330	14.43	0.24	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60 Call	1,632.35000	1.63235	0.00000	1,818.20000	1.81820	1,632.350	15.29	0.48	0.00	0	128.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2040	On 02/11/2023	Bond Future	12.97	Put	1,124.19000	1.12419	0.00000	1,080.60000	1.08060	1,124.190	15.97	(0.35)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	372.38000	0.37238	0.00000	366.32000	0.36632	372.380	17.19	(0.14)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00		12.78061	74.64662	0.00000	12.72883	74.92514		15.89	0.00	0.00	0	94,218.00
R2040	On 02/05/2024	Bond Future	0.00		12.91166	76.29867	0.00000	12.85786	76.58319		15.35	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		13.05250	73.47758	0.00000	12.99652	73.76814		15.50	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.21263	75.17454	0.00000	13.15426	75.47153		14.49	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future	0.00		12.74606	73.54294	0.00000	12.69625	73.81457		15.96	0.00	0.00	0	52,923.00
R2044	On 02/11/2023	Bond Future	12.00	Call	342.65000	0.34265	0.00000	420.03000	0.42003	342.650	14.74	0.16	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,756.22000	1.75622	0.00000	1,677.72000	1.67772	1,756.220	15.96	(0.49)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,205.19000	1.20519	0.00000	1,155.91000	1.15591	1,205.190	16.44	(0.37)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		12.86585	70.79716	0.00000	12.81407	71.07489		16.83	0.00	0.00	0	31,827.00
R2044	On 02/05/2024	Bond Future	0.00		12.99316	72.36400	0.00000	12.93939	72.64768		16.28	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		13.12969	69.58109	0.00000	13.07375	69.87087		16.48	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.28427	71.18783	0.00000	13.22596	71.48404		15.43	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future	0.00		12.66082	72.28481	0.00000	12.61100	72.56188		16.65	0.00	0.00	0	232,739.00
R2048	On 02/11/2023	Bond Future	11.80	Call	263.80000	0.26380	0.00000	328.95000	0.32895	263.800	15.45	0.13	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	1,407.90000	1.40790	0.00000	1,582.99000	1.58299	1,407.900	16.65	0.43	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	428.13000	0.42813	0.00000	420.59000	0.42059	428.130	18.86	(0.15)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		12.78057	73.89243	0.00000	12.72876	74.17571		16.54	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	567.48000	0.56748	0.00000	633.07000	0.63307	567.480	15.14	0.16	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	1,809.14000	1.80914	0.00000	1,947.35000	1.94735	1,809.140	15.81	0.38	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,878.95000	1.87895	0.00000	1,817.85000	1.81785	1,878.950	17.65	(0.33)	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future	0.00		12.89790	71.07963	0.00000	12.84411	71.36906		17.00	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		13.02003	72.64959	0.00000	12.96415	72.94520		16.20	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		13.17215	69.87784	0.00000	13.11385	70.18003		16.12	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future	0.00		12.57792	93.81181	0.00000	12.52808	94.17219		16.85	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00		12.69025	95.89828	0.00000	12.63844	96.26673		16.74	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.80925	92.15667	0.00000	12.75538	92.53308		17.21	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		12.93316	94.19137	0.00000	12.87715	94.57578		16.40	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		13.08360	90.49747	0.00000	13.02509	90.89043		16.32	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future	0.00		12.11307	63.49620	0.00000	12.07853	63.65489		15.04	0.00	6,413,116.20	101	26,360.00
R209	On 01/02/2024	Bond Future	0.00		12.21688	64.90843	0.00000	12.18106	65.07069		14.95	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00		12.32750	63.19255	0.00000	12.29037	63.35824		15.17	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.44359	64.58819	0.00000	12.40509	64.75739		14.62	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.58640	62.92606	0.00000	12.54635	63.09888		14.36	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	0.00		226.60374	226.60374	0.00000	226.80884	226.80884		0.00	0.00	0.00	0	206.00
R210	On 01/02/2024	Bond Future	0.00		231.69862	231.69862	0.00000	231.90844	231.90844		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00		233.62652	233.62652	0.00000	233.84201	233.84201		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		238.84289	238.84289	0.00000	239.06252	239.06252		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	241.09993	241.09993	0.00000	241.32427	241.32427		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	10.98889	81.59652	0.00000	10.96431	81.70226		9.92	0.00	0.00	0	31,532.00
R213	On 02/11/2023	Bond Future	10.94 Call	1,102.04000	1.10204	0.00000	1,187.74000	1.18774	1,102.040	9.79	0.48	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	2,487.84000	2.48784	0.00000	2,596.40000	2.59640	2,487.840	10.86	0.73	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	58.67000	0.05867	0.00000	64.10000	0.06410	58.670	13.25	(0.04)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.08630	83.41124	0.00000	11.06049	83.51945		10.44	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	11.18304	81.69925	0.00000	11.15603	81.80961		10.40	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.28614	83.50441	0.00000	11.25782	83.61700		9.74	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.42977	81.87639	0.00000	11.39993	81.99126		9.58	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	0.00	12.52227	58.97870	0.00000	12.47247	59.20838		16.53	0.00	117,957,400.00	2,000	21,767.00
R214	On 01/02/2024	Bond Future	0.00	12.63551	60.29040	0.00000	12.58385	60.52528		16.44	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.74641	58.32047	0.00000	12.69292	58.56044		16.83	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.86159	59.60876	0.00000	12.80618	59.85385		16.06	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.00563	57.68073	0.00000	12.94802	57.93126		15.90	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											1,472,392,288.30	13,371	1,453,316.00	
Grand Total:											1,472,392,288.30	13,371	1,453,316.00	