

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 15/09/2023

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	905.30100	905.30100	0.00000	906.43100	906.43100	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	925.40100	925.40100	0.00000	926.58700	926.58700	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	945.85400	945.85400	0.00000	947.12200	947.12200	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	966.61500	966.61500	0.00000	968.07900	968.07900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	989.10800	989.10800	0.00000	990.57500	990.57500	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,020.01600	1,020.01600	0.00000	1,021.08300	1,021.08300	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,042.66300	1,042.66300	0.00000	1,043.78900	1,043.78900	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,065.70800	1,065.70800	0.00000	1,066.92200	1,066.92200	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,089.09900	1,089.09900	0.00000	1,090.53000	1,090.53000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,114.44200	1,114.44200	0.00000	1,115.87000	1,115.87000	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	891.89800	891.89800	0.00000	892.30200	892.30200	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	911.70000	911.70000	0.00000	912.14400	912.14400	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	931.85100	931.85100	0.00000	932.35900	932.35900	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	952.30400	952.30400	0.00000	952.98900	952.98900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	974.46400	974.46400	0.00000	975.13400	975.13400	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	12.94707	71.21659	0.00000	12.93318	71.27645	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.10501	72.81516	0.00000	13.08993	72.87879	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.27029	70.64194	0.00000	13.25350	70.71128	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.44659	72.20606	0.00000	13.42586	72.28979	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.66200	70.09494	0.00000	13.64091	70.17791	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	13.44914	66.82099	0.00000	13.46082	66.76438	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.59432	68.32098	0.00000	13.60600	68.26536	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.75120	65.58383	0.00000	13.76250	65.53107	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.91420	67.03451	0.00000	13.92334	66.99265	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.10887	64.33587	0.00000	14.11902	64.29047	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	879.17800	879.17800	0.00000	879.60000	879.60000	0.00	0.00	0.00	0	819.00
GOVI	On 01/02/2024		GOVI	0.00	898.69900	898.69900	0.00000	899.16000	899.16000	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	918.56200	918.56200	0.00000	919.08700	919.08700	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	938.72300	938.72300	0.00000	939.42400	939.42400	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	960.56700	960.56700	0.00000	961.25400	961.25400	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	172.74740	172.74740	0.00000	172.76098	172.76098	0.00	0.00	0.00	0	5,228.00
I2025	On 01/02/2024		Bond Future	0.00	174.82920	174.82920	0.00000	174.84900	174.84900	0.00	0.00	0.00	0	2,884.00
I2025	On 02/05/2024		Bond Future	0.00	178.73338	178.73338	0.00000	178.76416	178.76416	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.85438	180.85438	0.00000	180.91770	180.91770	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.10089	185.10089	0.00000	185.15954	185.15954	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	124.68489	124.68489	0.00000	124.69518	124.69518		0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	127.48362	127.48362	0.00000	127.49840	127.49840		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	128.96272	128.96272	0.00000	128.98546	128.98546		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.82117	131.82117	0.00000	131.86743	131.86743		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.51468	133.51468	0.00000	133.55752	133.55752		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	0.00	116.95400	116.95400	0.00000	117.25447	117.25447		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	119.57926	119.57926	0.00000	119.89041	119.89041		0.00	0.00	0.00	0	5,737.00
I2033	On 02/05/2024	Bond Future	0.00	120.78650	120.78650	0.00000	121.11181	121.11181		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.46379	123.46379	0.00000	123.81792	123.81792		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	124.86236	124.86236	0.00000	125.22058	125.22058		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	126.32496	126.32496	0.00000	126.31744	126.31744		0.00	0.00	0.00	0	4,695.00
I2038	On 01/02/2024	Bond Future	0.00	127.14026	127.14026	0.00000	127.13683	127.13683		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	129.97925	129.97925	0.00000	129.98345	129.98345		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	130.78904	130.78904	0.00000	130.81655	130.81655		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	133.85861	133.85861	0.00000	133.88221	133.88221		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	108.61381	108.61381	0.00000	108.62072	108.62072		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	111.05187	111.05187	0.00000	111.06258	111.06258		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	111.38231	111.38231	0.00000	111.39998	111.39998		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	113.85060	113.85060	0.00000	113.88831	113.88831		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	114.31945	114.31945	0.00000	114.35427	114.35427		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	109.54260	109.54260	0.00000	109.92010	109.92010		0.00	0.00	0.00	0	14,055.00
I2050	On 01/02/2024	Bond Future	0.00	109.75083	109.75083	0.00000	110.14053	110.14053		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	112.20150	112.20150	0.00000	112.60654	112.60654		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	112.38048	112.38048	0.00000	112.81458	112.81458		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	115.01773	115.01773	0.00000	115.45799	115.45799		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	328.66300	328.66300	0.00000	329.07400	329.07400		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	336.04000	336.04000	0.00000	336.47200	336.47200		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	343.54500	343.54500	0.00000	344.00700	344.00700		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	351.16200	351.16200	0.00000	351.69600	351.69600		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	359.41400	359.41400	0.00000	359.94900	359.94900		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	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.39000	91.61000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.41000	91.59000	0.00000	8.41000	91.59000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.44000	91.56000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.43000	91.57000	0.00000	8.38000	91.62000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.42000	91.58000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.22000	91.78000	0.00000	8.17000	91.83000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.11000	91.89000	0.00000	8.06000	91.94000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.95000	92.05000	0.00000	7.92000	92.08000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.90000	92.10000	0.00000	7.86000	92.14000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.86000	92.14000	0.00000	7.83000	92.17000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.07620	107.76131	0.00000	9.03904	107.86285	3.73	0.00	187,289,156.78	1,738	122,422.00	
R186	On 02/11/2023		Bond Future	9.15 Call	711.22000	0.71122	0.00000	778.52000	0.77852	711.220	3.89	0.56	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	25.22000	0.02522	0.00000	21.74000	0.02174	25.220	5.08	(0.03)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.08093	104.84379	0.00000	9.03860	104.95121	3.80	0.00	0.00	0	0.00	
R186	On 02/05/2024		Bond Future	0.00	9.09149	107.15988	0.00000	9.04182	107.27604	3.48	0.00	0.00	0	0.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,184.65000	2.18465	0.00000	2,275.78000	2.27578	2,184.650	3.90	0.68	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	402.79000	0.40279	0.00000	389.54000	0.38954	402.790	4.27	(0.20)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.11295	104.20032	0.00000	9.04845	104.33807	3.34	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	9.16493	106.61725	0.00000	9.09328	106.75419	2.94	0.00	0.00	0	0.00	
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R197	On 02/11/2023		Bond Future	0.00	341.39965	341.39965	0.00000	341.43248	341.43248	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	252.50972	252.50972	0.00000	253.80349	253.80349	0.00	0.00	0.00	0	4,618.00	
R202	On 01/02/2024		Bond Future	0.00	253.20067	253.20067	0.00000	254.53205	254.53205	0.00	0.00	0.00	0	460.00	
R202	On 02/05/2024		Bond Future	0.00	258.85486	258.85486	0.00000	260.23127	260.23127	0.00	0.00	0.00	0	0.00	
R202	On 01/08/2024		Bond Future	0.00	259.49056	259.49056	0.00000	260.94358	260.94358	0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	265.58126	265.58126	0.00000	267.05941	267.05941	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	10.50777	90.86885	0.00000	10.47233	91.01666	8.41	0.00	148,843,176.30	1,638	90,109.00	
R2030	On 02/11/2023		Bond Future	9.57 Call	27.49000	0.02749	0.00000	50.05000	0.05005	27.490	6.46	0.03	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	163.40000	0.16340	0.00000	214.02000	0.21402	163.400	7.13	0.14	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	333.87000	0.33387	0.00000	398.41000	0.39841	333.870	7.51	0.23	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	850.00000	0.85000	0.00000	935.37000	0.93537	850.000	8.18	0.43	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	1,382.42000	1.38242	0.00000	1,480.63000	1.48063	1,382.420	8.65	0.57	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	2,880.42000	2.88042	0.00000	2,998.66000	2.99866	2,880.420	9.62	0.79	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.43 Put	209.50000	0.20950	0.00000	188.98000	0.18898	209.500	10.19	(0.12)	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.57 Put	159.94000	0.15994	0.00000	142.81000	0.14281	159.940	10.43	(0.10)	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	12.27 Put	40.03000	0.04003	0.00000	33.82000	0.03382	40.030	11.57	(0.03)	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	10.58534	88.88053	0.00000	10.54718	89.03475		9.10	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57 Call	545.75000	0.54575	0.00000	578.87000	0.57887	545.750	8.84	0.21	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89 Call	859.34000	0.85934	0.00000	908.13000	0.90813	859.340	8.86	0.29	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93 Call	906.07000	0.90607	0.00000	957.12000	0.95712	906.070	8.86	0.30	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00 Call	992.44000	0.99244	0.00000	1,047.42000	1.04742	992.440	8.86	0.32	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07 Call	1,089.51000	1.08951	0.00000	1,148.00000	1.14800	1,089.510	8.89	0.34	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16 Call	1,223.13000	1.22313	0.00000	1,286.19000	1.28619	1,223.130	8.92	0.37	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39 Call	1,614.84000	1.61484	0.00000	1,689.73000	1.68973	1,614.840	9.04	0.45	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00 Put	1,334.64000	1.33464	0.00000	1,282.35000	1.28235	1,334.640	9.49	(0.36)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31 Put	973.01000	0.97301	0.00000	932.85000	0.93285	973.010	9.77	(0.28)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75 Put	613.06000	0.61306	0.00000	585.89000	0.58589	613.060	10.18	(0.19)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85 Put	551.26000	0.55126	0.00000	526.43000	0.52643	551.260	10.28	(0.18)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86 Put	545.31000	0.54531	0.00000	520.87000	0.52087	545.310	10.29	(0.17)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10 Put	421.68000	0.42168	0.00000	402.01000	0.40201	421.680	10.52	(0.14)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00	10.67691	90.84367	0.00000	10.63522	91.00671		8.64	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66 Call	925.59000	0.92559	0.00000	963.94000	0.96394	925.590	8.31	0.26	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16 Call	1,541.36000	1.54136	0.00000	1,627.42000	1.62742	1,541.360	8.35	0.38	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62 Call	2,356.01000	2.35601	0.00000	2,482.30000	2.48230	2,356.010	8.56	0.50	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82 Call	2,779.56000	2.77956	0.00000	2,919.59000	2.91959	2,779.560	8.69	0.55	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12 Call	3,483.61000	3.48361	0.00000	3,638.60000	3.63860	3,483.610	8.91	0.62	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94 Put	949.76000	0.94976	0.00000	957.86000	0.95786	949.760	9.60	(0.23)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38 Put	678.55000	0.67855	0.00000	687.76000	0.68776	678.550	9.99	(0.17)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15 Put	334.65000	0.33465	0.00000	317.68000	0.31768	334.650	10.31	(0.09)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00	10.78237	88.82999	0.00000	10.73386	89.01300		8.45	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00	10.90889	90.88980	0.00000	10.85819	91.07359		7.88	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 02/11/2023	Bond Future	0.00	11.40593	84.07089	0.00000	11.38697	84.16026		10.60	0.00	71,292,114.72	848	171,435.00
R2032	On 02/11/2023	Bond Future	10.35 Call	13.87000	0.01387	0.00000	30.98000	0.03098	13.870	7.69	0.02	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58 Call	55.86000	0.05586	0.00000	108.81000	0.10881	55.860	7.97	0.05	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59 Call	59.52000	0.05952	0.00000	114.04000	0.11404	59.520	7.99	0.06	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71 Call	118.91000	0.11891	0.00000	192.54000	0.19254	118.910	8.34	0.10	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85 Call	231.79000	0.23179	0.00000	327.53000	0.32753	231.790	8.75	0.17	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00 Put	2,356.61000	2.35661	0.00000	2,382.64000	2.38264	2,356.610	9.19	(0.75)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09 Call	558.80000	0.55880	0.00000	682.96000	0.68296	558.800	9.45	0.31	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28 Put	1,540.61000	1.54061	0.00000	1,585.36000	1.58536	1,540.610	9.99	(0.57)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50 Put	1,077.04000	1.07704	0.00000	1,123.10000	1.12310	1,077.040	10.60	(0.44)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60 Put	909.90000	0.90990	0.00000	954.09000	0.95409	909.900	10.86	(0.38)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78 Put	668.13000	0.66813	0.00000	706.06000	0.70606	668.130	11.34	(0.30)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26 Put	284.24000	0.28424	0.00000	304.91000	0.30491	284.240	12.52	(0.14)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00	11.51073	85.93751	0.00000	11.49027	86.03178		11.38	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01 Call	330.53000	0.33053	0.00000	348.37000	0.34837	330.530	10.91	0.12	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59 Call	765.27000	0.76527	0.00000	799.21000	0.79921	765.270	10.74	0.24	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76 Call	977.75000	0.97775	0.00000	1,017.26000	1.01726	977.750	10.83	0.28	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78 Call	1,005.20000	1.00520	0.00000	1,045.37000	1.04537	1,005.200	10.84	0.29	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09 Call	1,501.99000	1.50199	0.00000	1,552.51000	1.55251	1,501.990	11.01	0.38	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75 Put	1,939.33000	1.93933	0.00000	1,915.30000	1.91530	1,939.330	11.64	(0.42)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50 Put	957.63000	0.95763	0.00000	944.47000	0.94447	957.630	12.53	(0.24)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62 Put	852.83000	0.85283	0.00000	841.17000	0.84117	852.830	12.67	(0.21)	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	766.65000	0.76665	0.00000	756.06000	0.75606	766.650	12.81	(0.20)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00	11.62515	83.67426	0.00000	11.60262	83.77558	11.49	0.00	0.00	0	0.00		
R2032	On 02/05/2024	Bond Future	10.36 Call	907.40000	0.90740	0.00000	928.63000	0.92863	907.400	10.89	0.23	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	1,156.01000	1.15601	0.00000	1,182.40000	1.18240	1,156.010	10.88	0.27	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	1,234.58000	1.23458	0.00000	1,262.31000	1.26231	1,234.580	10.91	0.29	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	1,537.74000	1.53774	0.00000	1,570.31000	1.57031	1,537.740	11.01	0.33	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	1,926.33000	1.92633	0.00000	1,964.49000	1.96449	1,926.330	11.14	0.39	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	2,446.07000	2.44607	0.00000	2,489.70000	2.48970	2,446.070	11.35	0.45	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	1,284.21000	1.28421	0.00000	1,252.77000	1.25277	1,284.210	13.01	(0.24)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	1,057.84000	1.05784	0.00000	1,030.37000	1.03037	1,057.840	13.32	(0.20)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	940.46000	0.94046	0.00000	915.32000	0.91532	940.460	13.51	(0.18)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	11.75015	85.50841	0.00000	11.72310	85.62704	10.57	0.00	0.00	0	0.00		
R2032	On 07/11/2024	Bond Future	0.00	11.90518	83.32546	0.00000	11.87746	83.44351	10.41	0.00	0.00	0	0.00		
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00		
R2035	On 02/11/2023	Bond Future	0.00	12.11564	81.95868	0.00000	12.10143	82.03268	13.15	0.00	189,816,302.88	2,316	181,093.00		
R2035	On 02/11/2023	Bond Future	10.62 Call	15.44000	0.01544	0.00000	19.46000	0.01946	15.440	11.86	0.01	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12 Call	114.31000	0.11431	0.00000	132.17000	0.13217	114.310	11.99	0.07	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70 Call	669.12000	0.66912	0.00000	720.88000	0.72088	669.120	12.69	0.29	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74 Call	736.13000	0.73613	0.00000	790.54000	0.79054	736.130	12.75	0.31	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24 Call	1,940.75000	1.94075	0.00000	2,016.21000	2.01621	1,940.750	13.54	0.57	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85 Put	443.11000	0.44311	0.00000	451.47000	0.45147	443.110	14.53	(0.18)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59 Put	100.68000	0.10068	0.00000	105.41000	0.10541	100.680	15.69	(0.05)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00	12.24034	83.77843	0.00000	12.22498	83.85686	13.15	0.00	0.00	0	0.00		
R2035	On 01/02/2024	Bond Future	10.62 Call	259.73000	0.25973	0.00000	274.90000	0.27490	259.730	12.01	0.09	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12 Call	605.26000	0.60526	0.00000	647.64000	0.64764	605.260	12.02	0.18	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46 Put	901.50000	0.90150	0.00000	943.28000	0.94328	901.500	14.89	(0.20)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00	12.36388	81.11709	0.00000	12.34690	81.20218	13.35	0.00	0.00	0	0.00		
R2035	On 01/08/2024	Bond Future	0.00	12.49576	82.89533	0.00000	12.47506	82.99699	12.78	0.00	0.00	0	0.00		
R2035	On 07/11/2024	Bond Future	0.00	12.66047	80.30265	0.00000	12.63943	80.40360	12.59	0.00	0.00	0	0.00		
R2035	On 28/02/2035	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00		
R2037	On 02/11/2023	Bond Future	0.00	12.45951	76.89691	0.00000	12.44530	76.97045	14.12	0.00	399,171,859.81	5,191	71,295.00		
R2037	On 02/11/2023	Bond Future	12.02 Call	621.60000	0.62160	0.00000	709.72000	0.70972	621.600	13.35	0.28	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52 Call	1,732.09000	1.73209	0.00000	1,855.53000	1.85553	1,732.090	14.15	0.54	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89 Put	110.98000	0.11098	0.00000	130.48000	0.13048	110.980	16.53	(0.06)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00	12.58178	74.34804	0.00000	12.56649	74.42580	14.95	0.00	0.00	0	76,958.00		
R2037	On 01/02/2024	Bond Future	12.09 Call	1,579.47000	1.57947	0.00000	1,626.21000	1.62621	1,579.470	14.33	0.37	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93 Put	2,045.38000	2.04538	0.00000	2,030.03000	2.03003	2,045.380	15.65	(0.38)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93 Put	842.03000	0.84203	0.00000	835.44000	0.83544	842.030	17.30	(0.18)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00	12.71332	75.98990	0.00000	12.69650	76.07394	14.40	0.00	0.00	0	0.00		
R2037	On 01/08/2024	Bond Future	0.00	12.85689	73.39973	0.00000	12.83657	73.49932	14.70	0.00	0.00	0	0.00		
R2037	On 07/11/2024	Bond Future	0.00	13.01746	75.10002	0.00000	12.99686	75.19893	13.82	0.00	0.00	0	0.00		
R2037	On 31/01/2037	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00		
R2040	On 06/10/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000	0.00	0.00	0.00	0	0.00		
R2040	On 02/11/2023	Bond Future	0.00	12.67024	77.36336	0.00000	12.69180	77.24606	14.89	0.00	391,768,055.04	5,064	45,656.00		
R2040	On 02/11/2023	Bond Future	11.50 Call	64.85000	0.06485	0.00000	69.71000	0.06971	64.850	13.40	0.04	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	11.80 Call	185.23000	0.18523	0.00000	208.94000	0.20894	185.230	13.46	0.10	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10 Call	468.34000	0.46834	0.00000	503.18000	0.50318	468.340	13.85	0.22	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60 Call	1,455.91000	1.45591	0.00000	1,492.58000	1.49258	1,455.910	14.63	0.47	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	1,010.85000	1.01085	0.00000	1,138.80000	1.13880	1,010.850	15.30	(0.34)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	299.69000	0.29969	0.00000	365.63000	0.36563	299.690	16.55	(0.13)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00		12.79408	74.57443	0.00000	12.81600	74.45720		15.81	0.00	0.00	0	94,218.00
R2040	On 02/05/2024	Bond Future	0.00		12.92636	76.22123	0.00000	12.94828	76.10599		15.24	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		13.07028	73.38567	0.00000	13.09046	73.28158		15.43	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.23027	75.08516	0.00000	13.25193	74.97565		14.42	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		12.77398	73.39145	0.00000	12.79041	73.30255		15.69	0.00	80,730,595.00	1,100	52,373.00
R2044	On 02/11/2023	Bond Future	12.00	Call	265.24000	0.26524	0.00000	278.11000	0.27811	265.240	14.47	0.14	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,733.02000	1.73302	0.00000	1,824.10000	1.82410	1,733.020	15.69	(0.50)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,167.83000	1.16783	0.00000	1,245.53000	1.24553	1,167.830	16.18	(0.38)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		12.89538	70.63959	0.00000	12.91199	70.55122		16.70	0.00	0.00	0	31,894.00
R2044	On 02/05/2024	Bond Future	0.00		13.02452	72.19944	0.00000	13.04096	72.11343		16.12	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		13.16469	69.40082	0.00000	13.17927	69.32596		16.36	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.31991	71.00784	0.00000	13.33570	70.92835		15.32	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		12.68366	72.15843	0.00000	12.70010	72.06771		16.36	0.00	55,778,466.39	773	232,371.00
R2048	On 02/11/2023	Bond Future	11.80	Call	183.81000	0.18381	0.00000	213.29000	0.21329	183.810	14.80	0.10	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	1,204.49000	1.20449	0.00000	1,264.03000	1.26403	1,204.490	15.87	0.41	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	353.61000	0.35361	0.00000	426.01000	0.42601	353.610	18.09	(0.14)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		12.80482	73.76054	0.00000	12.82146	73.67029		16.40	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	506.20000	0.50620	0.00000	515.39000	0.51539	506.200	14.98	0.15	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	1,695.44000	1.69544	0.00000	1,697.87000	1.69787	1,695.440	15.66	0.37	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,859.82000	1.85982	0.00000	1,921.84000	1.92184	1,859.820	17.52	(0.33)	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future	0.00		12.92374	70.94135	0.00000	12.94022	70.85342		16.82	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		13.04918	72.49627	0.00000	13.06386	72.41929		16.06	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		13.20175	69.72531	0.00000	13.21763	69.64374		15.98	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		12.60507	93.61658	0.00000	12.62230	93.49308		16.55	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00		12.71898	95.69514	0.00000	12.73643	95.57216		16.60	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.83977	91.94468	0.00000	12.85714	91.82444		17.02	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		12.96718	93.95935	0.00000	12.98282	93.85306		16.25	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		13.11828	90.26606	0.00000	13.13522	90.15344		16.18	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		12.19196	63.13585	0.00000	12.17829	63.19809		14.87	0.00	125,261,526.40	1,984	25,368.00
R209	On 01/02/2024	Bond Future	0.00		12.29922	64.53766	0.00000	12.28456	64.60345		14.92	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00		12.41362	62.81057	0.00000	12.39756	62.88156		15.11	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.53538	64.18734	0.00000	12.51610	64.27124		14.63	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.68115	62.51982	0.00000	12.66164	62.60317		14.42	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		226.62038	226.62038	0.00000	226.05949	226.05949		0.00	0.00	0.00	0	206.00
R210	On 01/02/2024	Bond Future	0.00		231.70720	231.70720	0.00000	231.14146	231.14146		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00		233.62329	233.62329	0.00000	233.05864	233.05864		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		238.80106	238.80106	0.00000	238.26549	238.26549		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	241.06784	241.06784	0.00000	240.51145	240.51145		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	11.06449	81.27241	0.00000	11.03969	81.37855		9.91	0.00	34,703,319.07	427	28,960.00
R213	On 02/11/2023	Bond Future	10.94 Call	903.56000	0.90356	0.00000	965.80000	0.96580	903.560	9.76	0.43	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	2,222.46000	2.22246	0.00000	2,298.51000	2.29851	2,222.460	10.96	0.70	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	65.04000	0.06504	0.00000	57.08000	0.05708	65.040	13.55	(0.04)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.16633	83.07689	0.00000	11.13965	83.18816		10.41	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	11.26796	81.35350	0.00000	11.23877	81.47214		10.42	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.37880	83.13738	0.00000	11.34442	83.27331		9.79	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.52644	81.50565	0.00000	11.49090	81.64170		9.66	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	0.00	12.58113	58.70908	0.00000	12.59240	58.65768		16.30	0.00	27,475,849.44	468	21,536.00
R214	On 01/02/2024	Bond Future	0.00	12.69704	60.01260	0.00000	12.70828	59.96208		16.37	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.81080	58.03368	0.00000	12.82166	57.98554		16.71	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.93059	59.30586	0.00000	12.93944	59.26719		15.98	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.07665	57.37427	0.00000	13.08638	57.33248		15.83	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											1,712,130,421.83	21,547	1,453,727.00	
Grand Total:											1,712,130,421.83	21,547	1,453,727.00	