

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/09/2023

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	894.43200	894.43200	0.00000	895.94400	895.94400	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	914.19200	914.19200	0.00000	915.73800	915.73800	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	934.56900	934.56900	0.00000	936.14800	936.14800	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	955.06500	955.06500	0.00000	956.67600	956.67600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	977.26600	977.26600	0.00000	978.91100	978.91100	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	999.55900	999.55900	0.00000	1,001.62200	1,001.62200	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,021.64200	1,021.64200	0.00000	1,023.75100	1,023.75100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,044.41400	1,044.41400	0.00000	1,046.56800	1,046.56800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,067.31900	1,067.31900	0.00000	1,069.51800	1,069.51800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,092.13000	1,092.13000	0.00000	1,094.37500	1,094.37500	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	875.12000	875.12000	0.00000	876.71300	876.71300	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	894.45300	894.45300	0.00000	896.08200	896.08200	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	914.39000	914.39000	0.00000	916.05400	916.05400	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	934.44400	934.44400	0.00000	936.14200	936.14200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	956.16600	956.16600	0.00000	957.89900	957.89900	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 02/11/2023		Bond Future	0.00	13.30322	69.70505	0.00000	13.28351	69.78754	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.47893	71.26208	0.00000	13.45829	71.34657	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.65767	69.06759	0.00000	13.63617	69.15370	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.85201	70.59571	0.00000	13.82970	70.68301	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	14.08848	68.44534	0.00000	14.06526	68.53378	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	13.78008	65.24755	0.00000	13.76024	65.34011	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.94053	66.70507	0.00000	13.91982	66.79986	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	14.10957	63.94463	0.00000	14.08801	64.04129	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	14.28813	65.35808	0.00000	14.26580	65.45614	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.50129	62.61891	0.00000	14.47806	62.71839	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	862.52500	862.52500	0.00000	864.15900	864.15900	0.00	0.00	0.00	0	819.00
GOVI	On 01/02/2024		GOVI	0.00	881.58100	881.58100	0.00000	883.25100	883.25100	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	901.23000	901.23000	0.00000	902.93700	902.93700	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	920.99600	920.99600	0.00000	922.73700	922.73700	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	942.40500	942.40500	0.00000	944.18300	944.18300	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	172.69715	172.69715	0.00000	172.77829	172.77829	0.00	0.00	13,643,074.85	79	5,469.00
I2025	On 01/02/2024		Bond Future	0.00	174.76216	174.76216	0.00000	174.84529	174.84529	0.00	0.00	0.00	0	2,884.00
I2025	On 02/05/2024		Bond Future	0.00	178.69810	178.69810	0.00000	178.78243	178.78243	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.81752	180.81752	0.00000	180.90150	180.90150	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.05916	185.05916	0.00000	185.14289	185.14289	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	125.22788	125.22788	0.00000	125.22153	125.22153		0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	128.02518	128.02518	0.00000	128.01889	128.01889		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.54298	129.54298	0.00000	129.53590	129.53590		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.41220	132.41220	0.00000	132.40367	132.40367		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.11717	134.11717	0.00000	134.10640	134.10640		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	117.59976	117.59976	0.00000	117.68585	117.68585		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	120.22669	120.22669	0.00000	120.31489	120.31489		0.00	0.00	0.00	0	5,737.00
I2033	On 02/05/2024	Bond Future	0.00	121.47383	121.47383	0.00000	121.56344	121.56344		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	124.16440	124.16440	0.00000	124.25474	124.25474		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	125.57792	125.57792	0.00000	125.66852	125.66852		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	126.71184	126.71184	0.00000	126.69712	126.69712		0.00	0.00	0.00	0	4,695.00
I2038	On 01/02/2024	Bond Future	0.00	127.52559	127.52559	0.00000	127.51070	127.51070		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	130.39751	130.39751	0.00000	130.38177	130.38177		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	131.21683	131.21683	0.00000	131.19901	131.19901		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	134.29374	134.29374	0.00000	134.27379	134.27379		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	0.00	109.00470	109.00470	0.00000	108.99183	108.99183		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	111.43961	111.43961	0.00000	111.42665	111.42665		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	111.80356	111.80356	0.00000	111.78959	111.78959		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	114.27927	114.27927	0.00000	114.26395	114.26395		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	114.75653	114.75653	0.00000	114.73883	114.73883		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	110.81778	110.81778	0.00000	110.80511	110.80511		0.00	0.00	0.00	0	14,081.00
I2050	On 01/02/2024	Bond Future	0.00	111.04573	111.04573	0.00000	111.03290	111.03290		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	113.54670	113.54670	0.00000	113.53299	113.53299		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	113.75626	113.75626	0.00000	113.74082	113.74082		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	116.42326	116.42326	0.00000	116.40611	116.40611		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	0.00	330.10200	330.10200	0.00000	330.17500	330.17500		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	337.47600	337.47600	0.00000	337.55000	337.55000		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	345.07700	345.07700	0.00000	345.15300	345.15300		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	352.72200	352.72200	0.00000	352.79800	352.79800		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	361.00300	361.00300	0.00000	361.07900	361.07900		0.00	0.00	0.00	0	0.00
IS05	On 19/09/2023	Interest Rate Swap	0.00	94.88000	94.88000	0.00000	94.88000	94.88000		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/09/2023		Jibar Tradeable Future	0.00	8.33300	91.66700	0.00000	8.33300	8.33300		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future	0.00	8.35100	91.64900	0.00000	8.35200	91.64800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.37100	91.62900	0.00000	8.37400	91.62600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.47200	91.52800	0.00000	8.47100	91.52900		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.46300	91.53700	0.00000	8.46200	91.53800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.46100	91.53900	0.00000	8.46000	91.54000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.46300	91.53700	0.00000	8.45600	91.54400		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.32200	91.67800	0.00000	8.31400	91.68600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.14300	91.85700	0.00000	8.13500	91.86500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	8.04100	91.95900	0.00000	8.03800	91.96200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.99000	92.01000	0.00000	7.99100	92.00900		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.94200	92.05800	0.00000	7.94800	92.05200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.99000	92.01000	0.00000	7.99000	92.01000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.43230	106.79455	0.00000	9.39267	106.90158		3.66	0.00	0.00	0	125,282.00
R186	On 02/11/2023		Bond Future	9.15 Call	186.16000	0.18616	0.00000	221.36000	0.22136	186.160	3.53	0.26	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	37.17000	0.03717	0.00000	34.11000	0.03411	37.170	4.92	(0.05)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.47756	103.84411	0.00000	9.43384	103.95371		3.71	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.52280	106.15818	0.00000	9.47445	106.26985		3.40	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,454.50000	1.45450	0.00000	1,521.50000	1.52150	1,454.500	3.68	0.57	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	551.89000	0.55189	0.00000	525.12000	0.52512	551.890	4.06	(0.27)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.59661	103.17492	0.00000	9.54297	103.28799		3.22	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.71928	105.56574	0.00000	9.65862	105.68012		2.83	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	341.81672	341.81672	0.00000	341.84815	341.84815		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	254.11830	254.11830	0.00000	254.09327	254.09327		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024		Bond Future	0.00	254.82290	254.82290	0.00000	254.79779	254.79779		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024		Bond Future	0.00	260.56199	260.56199	0.00000	260.53518	260.53518		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	261.23688	261.23688	0.00000	261.20604	261.20604		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	267.36300	267.36300	0.00000	267.32822	267.32822		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	10.85492	89.43708	0.00000	10.80208	89.65313		8.28	0.00	0.00	0	91,114.00
R2030	On 02/11/2023		Bond Future	9.57 Call	0.26000	0.00026	0.00000	0.51000	0.00051	0.260	5.81	0.00	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	12.24000	0.01224	0.00000	18.24000	0.01824	12.240	6.70	0.02	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	48.44000	0.04844	0.00000	65.89000	0.06589	48.440	7.19	0.06	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	251.54000	0.25154	0.00000	307.71000	0.30771	251.540	8.01	0.20	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	557.33000	0.55733	0.00000	649.22000	0.64922	557.330	8.56	0.35	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	1,696.47000	1.69647	0.00000	1,855.53000	1.85553	1,696.470	9.66	0.66	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	ContractsTraded	Open Interest
												Option				
R2030	On 02/11/2023	Bond Future	11.43	Put	337.18000	0.33718	0.00000	305.92000	0.30592	337.180	10.29	(0.20)	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	252.29000	0.25229	0.00000	229.00000	0.22900	252.290	10.55	(0.16)	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	54.59000	0.05459	0.00000	50.09000	0.05009	54.590	11.79	(0.04)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	0.00		10.95413	87.40716	0.00000	10.89831	87.62819		8.91	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	252.60000	0.25260	0.00000	283.16000	0.28316	252.600	8.78	0.12	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	419.77000	0.41977	0.00000	465.36000	0.46536	419.770	8.66	0.18	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	448.36000	0.44836	0.00000	496.26000	0.49626	448.360	8.66	0.19	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	502.18000	0.50218	0.00000	554.27000	0.55427	502.180	8.66	0.21	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	560.81000	0.56081	0.00000	617.28000	0.61728	560.810	8.66	0.22	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	643.46000	0.64346	0.00000	705.82000	0.70582	643.460	8.67	0.25	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	904.96000	0.90496	0.00000	983.80000	0.98380	904.960	8.73	0.32	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,778.40000	1.77840	0.00000	1,683.04000	1.68304	1,778.400	9.09	(0.47)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,292.52000	1.29252	0.00000	1,218.64000	1.21864	1,292.520	9.36	(0.38)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	803.57000	0.80357	0.00000	754.43000	0.75443	803.570	9.76	(0.26)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	719.88000	0.71988	0.00000	675.35000	0.67535	719.880	9.86	(0.24)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	711.99000	0.71199	0.00000	667.89000	0.66789	711.990	9.87	(0.23)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	544.82000	0.54482	0.00000	510.29000	0.51029	544.820	10.11	(0.19)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		11.06208	89.35481	0.00000	11.00319	89.58042		8.43	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	515.49000	0.51549	0.00000	559.72000	0.55972	515.490	8.12	0.18	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	943.11000	0.94311	0.00000	1,012.13000	1.01213	943.110	8.15	0.28	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,566.37000	1.56637	0.00000	1,662.75000	1.66275	1,566.370	8.35	0.40	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	1,911.26000	1.91126	0.00000	2,019.86000	2.01986	1,911.260	8.48	0.45	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,507.24000	2.50724	0.00000	2,633.53000	2.63353	2,507.240	8.71	0.53	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,233.43000	1.23343	0.00000	1,174.12000	1.17412	1,233.430	9.41	(0.29)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	879.49000	0.87949	0.00000	835.73000	0.83573	879.490	9.80	(0.22)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	434.69000	0.43469	0.00000	411.09000	0.41109	434.690	10.13	(0.12)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		11.19099	87.30693	0.00000	11.12880	87.53662		8.25	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		11.34468	89.32932	0.00000	11.27874	89.56323		7.67	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		11.76379	82.40740	0.00000	11.71696	82.62259		10.38	0.00	7,911,110.40	96	171,433.00	
R2032	On 02/11/2023	Bond Future	10.35	Call	0.05000	0.00005	0.00000	0.09000	0.00009	0.050	6.84	0.00	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58	Call	0.87000	0.00087	0.00000	1.50000	0.00150	0.870	7.19	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	1.01000	0.00101	0.00000	1.72000	0.00172	1.010	7.22	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	4.62000	0.00462	0.00000	7.15000	0.00715	4.620	7.66	0.01	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.85	Call	18.60000	0.01860	0.00000	26.37000	0.02637	18.600	8.18	0.02	0.00	0	10,000.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	3,663.45000	3.66345	0.00000	3,467.06000	3.46706	3,663.450	8.73	(0.94)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	101.79000	0.10179	0.00000	129.95000	0.12995	101.790	9.04	0.09	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	2,518.93000	2.51893	0.00000	2,357.54000	2.35754	2,518.930	9.68	(0.81)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	1,798.78000	1.79878	0.00000	1,672.06000	1.67206	1,798.780	10.38	(0.67)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	1,526.53000	1.52653	0.00000	1,415.51000	1.41551	1,526.530	10.68	(0.60)	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	1,120.67000	1.12067	0.00000	1,035.86000	1.03586	1,120.670	11.22	(0.48)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	457.16000	0.45716	0.00000	421.70000	0.42170	457.160	12.52	(0.24)	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00		11.88714	84.22800	0.00000	11.83810	84.44810		11.03	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	119.36000	0.11936	0.00000	134.43000	0.13443	119.360	10.57	0.05	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	339.07000	0.33907	0.00000	374.15000	0.37415	339.070	10.39	0.13	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	462.86000	0.46286	0.00000	507.11000	0.50711	462.860	10.47	0.17	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	479.35000	0.47935	0.00000	524.76000	0.52476	479.350	10.48	0.18	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	798.87000	0.79887	0.00000	864.15000	0.86415	798.870	10.65	0.26	0.00	0	500.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 01/02/2024	Bond Future	11.75	Put	2,569.95	0.0000	2.56995	0.00000	2,463.75	2.46375	2,569.950	11.30	(0.53)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1,273.05	0.0000	1.27305	0.00000	1,213.80	1.21380	1,273.050	12.20	(0.31)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,132.12	0.0000	1.13212	0.00000	1,078.75	1.07875	1,132.120	12.35	(0.29)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	1,015.64	0.0000	1.01564	0.00000	967.26	0.96726	1,015.640	12.48	(0.26)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		12.01583	81.94273	0.00000	11.96452	82.16743			11.21	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	499.81	0.49981	0.00000	537.73	0.53773	499.810	10.68	0.15	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	651.34	0.65134	0.00000	698.04	0.69804	651.340	10.60	0.18	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	696.61	0.69661	0.00000	745.80	0.74580	696.610	10.58	0.19	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	892.75	0.89275	0.00000	951.84	0.95184	892.750	10.60	0.24	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,170.24	1.17024	0.00000	1,241.60	1.24160	1,170.240	10.71	0.29	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	1,553.17	1.55317	0.00000	1,639.27	1.63927	1,553.170	10.87	0.35	0.00	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,559.33	1.55933	0.00000	1,499.95	1.49995	1,559.330	12.47	(0.30)	0.00	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,277.02	1.27702	0.00000	1,227.43	1.22743	1,277.020	12.79	(0.25)	0.00	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	1,130.99	1.13099	0.00000	1,086.65	1.08665	1,130.990	12.98	(0.23)	0.00	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		12.16007	83.73741	0.00000	12.10645	83.96625			10.40	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		12.33772	81.51141	0.00000	12.28143	81.74454			10.16	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		12.48075	80.08986	0.00000	12.46001	80.19435			12.85	0.00	13,615,276.20	170	166,847.00
R2035	On 02/11/2023	Bond Future	10.62	Call	0.38000	0.00038	0.00000	0.52000	0.00052	0.380	11.55	0.00	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	8.12000	0.00812	0.00000	10.09000	0.01009	8.120	11.54	0.01	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.70	Call	137.89000	0.13789	0.00000	156.09000	0.15609	137.890	12.04	0.10	0.00	0.00	0	6,500.00
R2035	On 02/11/2023	Bond Future	11.74	Call	161.06000	0.16106	0.00000	181.40000	0.18140	161.060	12.09	0.11	0.00	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	775.93000	0.77593	0.00000	831.14000	0.83114	775.930	12.83	0.36	0.00	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	648.63000	0.64863	0.00000	635.06000	0.63506	648.630	13.85	(0.29)	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	119.21000	0.11921	0.00000	118.92000	0.11892	119.210	15.04	(0.07)	0.00	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00		12.62294	81.85926	0.00000	12.60126	81.96626			12.95	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	89.26000	0.08926	0.00000	95.62000	0.09562	89.260	11.78	0.04	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	254.11000	0.25411	0.00000	268.68000	0.26868	254.110	11.79	0.10	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,220.13000	1.22013	0.00000	1,200.80000	1.20080	1,220.130	14.72	(0.27)	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.75943	79.17080	0.00000	12.73689	79.27989			13.13	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.90870	80.90499	0.00000	12.88535	81.01565			12.43	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		13.09358	78.26428	0.00000	13.06931	78.37654			12.12	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		12.81953	75.06894	0.00000	12.80378	75.14751			13.77	0.00	154,642,016.40	2,060	73,395.00
R2037	On 02/11/2023	Bond Future	12.02	Call	137.31000	0.13731	0.00000	152.69000	0.15269	137.310	12.99	0.10	0.00	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	690.38000	0.69038	0.00000	733.13000	0.73313	690.380	13.81	0.33	0.00	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	144.43000	0.14443	0.00000	145.98000	0.14598	144.430	16.21	(0.08)	0.00	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		12.95817	72.47127	0.00000	12.94175	72.55167			14.69	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	817.67000	0.81767	0.00000	844.82000	0.84482	817.670	13.75	0.24	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,626.78000	2.62678	0.00000	2,597.56000	2.59756	2,626.780	14.99	(0.49)	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	1,059.79000	1.05979	0.00000	1,049.28000	1.04928	1,059.790	16.67	(0.24)	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		13.10206	74.08594	0.00000	13.08502	74.16788			14.13	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		13.26248	71.45271	0.00000	13.24485	71.53575			14.32	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00		13.44164	73.10615	0.00000	13.42341	73.19018			13.40	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		13.00971	75.54959	0.00000	12.98889	75.65882			14.49	0.00	3,853,029.09	51	49,606.00
R2040	On 02/11/2023	Bond Future	11.50	Call	3.99000	0.00399	0.00000	5.09000	0.00509	3.990	12.99	0.00	0.00	0.00	0	875.00

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	11.80	Call	20.76	0.00	0.02076	0.00000	25.05	0.00	20.760	13.05	0.02	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	90.96	0.00	0.09096	0.00000	104.49	0.00	90.960	13.44	0.07	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	12.60	Call	538.67	0.00	0.53867	0.00000	584.18	0.00	538.670	14.22	0.27	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,519.29	0.00	1.51929	0.00000	1,483.29	1.48	1,519.290	14.90	(0.51)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	413.35	0.00	0.41335	0.00000	407.05	0.40	413.350	16.16	(0.19)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00		13.14	72.71	13.14889	72.71218	0.00000	13.12	72.82	15.51	0.00	0.00	0	94,218.00
R2040	On 02/05/2024	Bond Future	0.00		13.29	74.33	13.29264	74.33217	0.00000	13.27	74.44	14.93	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		13.45	71.45	13.45231	71.45391	0.00000	13.42	71.56	15.15	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.62	73.10	13.62965	73.10688	0.00000	13.60	73.22	14.16	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00	0.00	100.00000	0.00000	100.00	0.00	0.00000	0.00	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future	0.00		13.10	71.64	13.10355	71.64377	0.00000	13.07	71.77	15.26	0.00	0.00	0	52,387.00
R2044	On 02/11/2023	Bond Future	12.00	Call	33.71	0.00	0.03371	0.00000	40.92	0.04	33.710	13.68	0.03	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	2,487.01	0.00	2.48701	0.00000	2,409.15	2.40	2,487.010	14.79	(0.70)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,662.31	0.00	1.66231	0.00000	1,607.45	1.60	1,662.310	15.26	(0.55)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		13.23	68.84	13.23976	68.84520	0.00000	13.21	68.98	16.36	0.00	0.00	0	36,258.00
R2044	On 01/02/2024	Bond Future	13.25	Put	2,698.63	0.00	2.69863	0.00000	2,643.88	2.64	2,698.630	16.83	(0.48)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		13.37	70.37	13.37997	70.37908	0.00000	13.35	70.52	15.77	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		13.53	67.53	13.53536	67.53931	0.00000	13.50	67.68	16.05	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.70	69.10	13.70733	69.10156	0.00000	13.67	69.24	15.02	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00	0.00	100.00000	0.00000	100.00	0.00	0.00000	0.00	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future	0.00		13.00	70.43	13.00319	70.43190	0.00000	12.97	70.56	15.90	0.00	0.00	0	232,390.00
R2048	On 02/11/2023	Bond Future	11.80	Call	22.42	0.00	0.02242	0.00000	27.61	0.02	22.420	14.33	0.02	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	423.04	0.00	0.42304	0.00000	468.82	0.46	423.040	15.41	0.22	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	464.28	0.00	0.46428	0.00000	451.59	0.45	464.280	17.64	(0.21)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		13.13	71.98	13.13887	71.98793	0.00000	13.11	72.12	16.05	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	217.65	0.00	0.21765	0.00000	232.95	0.23	217.650	14.60	0.08	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	931.95	0.00	0.93195	0.00000	976.57	0.97	931.950	14.98	0.26	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	2,257.64	0.00	2.25764	0.00000	2,210.63	2.21	2,257.640	16.72	(0.41)	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future	0.00		13.26	69.14	13.26840	69.14300	0.00000	13.24	69.28	16.44	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		13.40	70.65	13.40813	70.65727	0.00000	13.37	70.80	15.74	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		13.57	67.84	13.57728	67.84206	0.00000	13.54	67.99	15.66	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00	0.00	100.00000	0.00000	100.00	0.00	0.00000	0.00	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future	0.00		12.95	91.19	12.95085	91.19554	0.00000	12.92	91.37	16.08	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00		13.08	93.21	13.08025	93.21029	0.00000	13.05	93.39	16.24	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		13.21	89.42	13.21337	89.42236	0.00000	13.18	89.60	16.64	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		13.35	91.38	13.35669	91.38009	0.00000	13.32	91.57	15.92	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		13.52	87.62	13.52638	87.62477	0.00000	13.49	87.81	15.85	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00	0.00	100.00000	0.00000	100.00	0.00	0.00000	0.00	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future	0.00		12.55	61.52	12.55336	61.52157	0.00000	12.53	61.61	14.53	0.00	0.00	0	25,368.00
R209	On 01/02/2024	Bond Future	0.00		12.67	62.88	12.67572	62.88073	0.00000	12.65	62.97	14.69	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00		12.80	61.12	12.80173	61.12881	0.00000	12.77	61.22	14.86	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.93	62.46	12.93872	62.46757	0.00000	12.91	62.56	14.24	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		13.10	60.75	13.10208	60.75865	0.00000	13.07	60.85	13.95	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25	93.75	6.25000	93.75000	0.00000	6.25	93.75000	0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00	0.00	100.00000	0.00000	100.00	0.00	0.00000	0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00	0.00	100.00000	0.00000	100.00	0.00	0.00000	0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00	0.00	100.00000	0.00000	100.00	0.00	0.00000	0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00	0.00	100.00000	0.00000	100.00	0.00	0.00000	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R210	On 02/11/2023	Bond Future	0.00	227.15345	227.15345	0.00000	227.14236	227.14236	0.00	0.00	0.00	0	206.00
R210	On 01/02/2024	Bond Future	0.00	232.22756	232.22756	0.00000	232.21656	232.21656	0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00	234.20474	234.20474	0.00000	234.19225	234.19225	0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	239.39163	239.39163	0.00000	239.37657	239.37657	0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	241.66830	241.66830	0.00000	241.64893	241.64893	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	11.41297	79.79957	0.00000	11.36602	79.99599	9.73	0.00	87,220,930.01	1,093	27,837.00
R213	On 02/11/2023	Bond Future	10.94 Call	225.48000	0.22548	0.00000	273.82000	0.27382	225.480	8.81	0.19	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	1,081.92000	1.08192	0.00000	1,201.86000	1.20186	1,081.920	10.26	0.52	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	73.40000	0.07340	0.00000	68.31000	0.06831	73.400	13.23	(0.05)	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.53414	81.56259	0.00000	11.48483	81.76350	10.19	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	11.64999	79.82095	0.00000	11.59832	80.02607	10.21	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.78060	81.56984	0.00000	11.72649	81.77869	9.58	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.95168	79.89984	0.00000	11.89474	80.11252	9.38	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	12.91615	57.21165	0.00000	12.89507	57.30404	15.87	0.00	1,373,079.60	24	21,473.00
R214	On 01/02/2024	Bond Future	0.00	13.04619	58.47562	0.00000	13.02427	58.57018	16.05	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	13.17022	56.47368	0.00000	13.14753	56.57016	16.37	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	13.30379	57.71062	0.00000	13.28036	57.80867	15.69	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.46571	55.74070	0.00000	13.44146	55.84032	15.55	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 :										282,258,516.55		3,573	1,457,872.00
Grand Total:										282,258,516.55		3,573	1,457,872.00