

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/09/2023

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	906.27300	906.27300	0.00000	906.32300	906.32300	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	926.52000	926.52000	0.00000	926.57300	926.57300	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	947.19300	947.19300	0.00000	947.24400	947.24400	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	967.92900	967.92900	0.00000	967.97800	967.97800	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	990.03200	990.03200	0.00000	990.07800	990.07800	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,024.49400	1,024.49400	0.00000	1,026.19000	1,026.19000	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,047.38200	1,047.38200	0.00000	1,049.11700	1,049.11700	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,070.75100	1,070.75100	0.00000	1,072.52300	1,072.52300	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,094.19300	1,094.19300	0.00000	1,095.99900	1,095.99900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,119.17900	1,119.17900	0.00000	1,121.02200	1,121.02200	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	894.16800	894.16800	0.00000	894.70100	894.70100	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	914.14400	914.14400	0.00000	914.69000	914.69000	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	934.54100	934.54100	0.00000	935.09700	935.09700	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	955.00000	955.00000	0.00000	955.56500	955.56500	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	976.80800	976.80800	0.00000	977.38100	977.38100	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	12.89465	71.44288	0.00000	12.87899	71.51067	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.04795	73.05635	0.00000	13.03158	73.12576	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.20711	70.90336	0.00000	13.19011	70.97393	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.38168	72.46867	0.00000	13.36411	72.53998	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.60203	70.33123	0.00000	13.58385	70.40307	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	13.39683	67.07554	0.00000	13.39154	67.10137	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.53795	68.59051	0.00000	13.53242	68.61705	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.68941	65.87359	0.00000	13.68375	65.90023	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.85084	67.32594	0.00000	13.84511	67.35240	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.04935	64.60319	0.00000	14.04360	64.62911	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	881.42400	881.42400	0.00000	881.95100	881.95100	0.00	0.00	0.00	0	820.00
GOVI	On 01/02/2024		GOVI	0.00	901.11600	901.11600	0.00000	901.65600	901.65600	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	921.22200	921.22200	0.00000	921.77200	921.77200	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	941.39000	941.39000	0.00000	941.94800	941.94800	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	962.88700	962.88700	0.00000	963.45300	963.45300	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	172.90060	172.90060	0.00000	172.93305	172.93305	0.00	0.00	0.00	0	5,228.00
I2025	On 01/02/2024		Bond Future	0.00	175.01053	175.01053	0.00000	175.04410	175.04410	0.00	0.00	69,829,201.47	399	399.00
I2025	On 02/05/2024		Bond Future	0.00	178.95538	178.95538	0.00000	178.98860	178.98860	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.07265	181.07265	0.00000	181.10468	181.10468	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.24435	185.24435	0.00000	185.27437	185.27437	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	125.21264	125.21264	0.00000	125.26824	125.26824		0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	128.04037	128.04037	0.00000	128.09751	128.09751		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	129.55968	129.55968	0.00000	129.61730	129.61730		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.42363	132.42363	0.00000	132.48109	132.48109		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.07468	134.07468	0.00000	134.13145	134.13145		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	0.00	118.13897	118.13897	0.00000	118.40350	118.40350		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	120.80701	120.80701	0.00000	121.07765	121.07765		0.00	0.00	70,551,293.84	584	5,737.00
I2033	On 02/05/2024	Bond Future	0.00	122.06773	122.06773	0.00000	122.34380	122.34380		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	124.76620	124.76620	0.00000	125.04709	125.04709		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.14229	126.14229	0.00000	126.42776	126.42776		0.00	0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2038	On 02/11/2023	Bond Future	0.00	128.42458	128.42458	0.00000	128.44101	128.44101		0.00	0.00	0.00	0	4,669.00
I2038	On 01/02/2024	Bond Future	0.00	129.30567	129.30567	0.00000	129.32288	129.32288		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	132.22011	132.22011	0.00000	132.23689	132.23689		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	133.07385	133.07385	0.00000	133.08949	133.08949		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	136.13800	136.13800	0.00000	136.15199	136.15199		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	110.78901	110.78901	0.00000	110.45878	110.45878		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	113.29113	113.29113	0.00000	112.95359	112.95359		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	113.69674	113.69674	0.00000	113.35097	113.35097		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	116.20925	116.20925	0.00000	115.85453	115.85453		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	116.68475	116.68475	0.00000	116.31999	116.31999		0.00	0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2050	On 02/11/2023	Bond Future	0.00	112.61242	112.61242	0.00000	111.66892	111.66892		0.00	0.00	0.00	0	14,039.00
I2050	On 01/02/2024	Bond Future	0.00	112.90561	112.90561	0.00000	111.94100	111.94100		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	115.45042	115.45042	0.00000	114.46335	114.46335		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	115.69674	115.69674	0.00000	114.68674	114.68674		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	118.36034	118.36034	0.00000	117.32518	117.32518		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	332.68600	332.68600	0.00000	332.40000	332.40000		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	340.19900	340.19900	0.00000	339.90800	339.90800		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	347.86900	347.86900	0.00000	347.57000	347.57000		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	355.56200	355.56200	0.00000	355.25400	355.25400		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	363.76200	363.76200	0.00000	363.44600	363.44600		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	8.34500	91.65500	0.00000	8.36500	91.63500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future	0.00	8.33500	91.66500	0.00000	8.34500	91.65500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.34000	91.66000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.38500	91.61500	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	8.38000	91.62000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.32000	91.68000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.15000	91.85000	0.00000	8.15000	91.85000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.04000	91.96000	0.00000	8.04000	91.96000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.90500	92.09500	0.00000	7.89500	92.10500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.84000	92.16000	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	7.82500	92.17500	0.00000	7.83500	92.16500		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.08684	107.73226	0.00000	9.08235	107.74451	3.83	0.00	814,563,617.86	7,561	113,507.00	
R186	On 02/11/2023		Bond Future	9.15 Call	793.74000	0.79374	0.00000	806.52000	0.80652	793.740	4.15	0.54	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	42.62000	0.04262	0.00000	43.91000	0.04391	42.620	5.11	(0.05)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.08689	104.82868	0.00000	9.08185	104.84146	3.94	0.00	0.00	0	0.00	
R186	On 02/05/2024		Bond Future	0.00	9.08865	107.16652	0.00000	9.08333	107.17896	3.56	0.00	0.00	0	0.00	
R186	On 02/05/2024		Bond Future	9.73 Call	2,270.44000	2.27044	0.00000	2,281.46000	2.28146	2,270.440	4.09	0.67	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	460.19000	0.46019	0.00000	459.91000	0.45991	460.190	4.43	(0.21)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.11297	104.20028	0.00000	9.10756	104.21183	3.27	0.00	0.00	0	0.00	
R186	On 07/11/2024		Bond Future	0.00	9.19014	106.56913	0.00000	9.18484	106.57924	2.85	0.00	0.00	0	0.00	
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R197	On 02/11/2023		Bond Future	0.00	341.53539	341.53539	0.00000	341.61253	341.61253	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	254.75168	254.75168	0.00000	255.95600	255.95600	0.00	0.00	0.00	0	4,618.00	
R202	On 01/02/2024		Bond Future	0.00	255.52814	255.52814	0.00000	256.76018	256.76018	0.00	0.00	0.00	0	460.00	
R202	On 02/05/2024		Bond Future	0.00	261.28778	261.28778	0.00000	262.54593	262.54593	0.00	0.00	0.00	0	0.00	
R202	On 01/08/2024		Bond Future	0.00	261.96676	261.96676	0.00000	263.24979	263.24979	0.00	0.00	0.00	0	0.00	
R202	On 07/11/2024		Bond Future	0.00	267.99917	267.99917	0.00000	269.30786	269.30786	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	10.44753	91.12028	0.00000	10.45015	91.10933	8.67	0.00	734,793,937.92	8,064	87,826.00	
R2030	On 02/11/2023		Bond Future	9.57 Call	127.99000	0.12799	0.00000	131.18000	0.13118	127.990	7.82	0.10	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	361.69000	0.36169	0.00000	366.89000	0.36689	361.690	8.18	0.22	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	584.21000	0.58421	0.00000	590.14000	0.59014	584.210	8.42	0.31	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	1,159.96000	1.15996	0.00000	1,165.86000	1.16586	1,159.960	8.88	0.48	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	1,709.16000	1.70916	0.00000	1,713.94000	1.71394	1,709.160	9.22	0.59	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	3,196.95000	3.19695	0.00000	3,197.45000	3.19745	3,196.950	9.97	0.79	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.43 Put	256.88000	0.25688	0.00000	265.46000	0.26546	256.880	10.41	(0.13)	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.57 Put	200.06000	0.20006	0.00000	207.45000	0.20745	200.060	10.60	(0.11)	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	12.27 Put	55.19000	0.05519	0.00000	58.29000	0.05829	55.190	11.54	(0.03)	0.00	0	500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 01/02/2024	Bond Future	0.00		10.51868		89.15015	0.00000	10.52139	89.13917		9.22	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	670.35000		0.67035	0.00000	673.04000	0.67304	670.350	8.96	0.23	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	1,031.53000		1.03153	0.00000	1,034.21000	1.03421	1,031.530	9.04	0.32	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	1,085.94000		1.08594	0.00000	1,088.59000	1.08859	1,085.940	9.05	0.33	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,185.62000		1.18562	0.00000	1,188.21000	1.18821	1,185.620	9.08	0.35	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,293.38000		1.29338	0.00000	1,295.90000	1.29590	1,293.380	9.12	0.37	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,440.71000		1.44071	0.00000	1,443.09000	1.44309	1,440.710	9.17	0.40	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,864.07000		1.86407	0.00000	1,865.98000	1.86598	1,864.070	9.32	0.47	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,369.02000		1.36902	0.00000	1,379.86000	1.37986	1,369.020	9.82	(0.35)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,017.45000		1.01745	0.00000	1,027.00000	1.02700	1,017.450	10.10	(0.28)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	660.66000		0.66066	0.00000	668.34000	0.66834	660.660	10.51	(0.19)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	597.94000		0.59794	0.00000	605.20000	0.60520	597.940	10.60	(0.18)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	591.93000		0.59193	0.00000	599.15000	0.59915	591.930	10.61	(0.18)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	465.08000		0.46508	0.00000	471.35000	0.47135	465.080	10.84	(0.14)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.60169		91.13812	0.00000	10.60469	91.12635		8.65	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	1,056.78000		1.05678	0.00000	1,057.80000	1.05780	1,056.780	8.36	0.28	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,771.21000		1.77121	0.00000	1,771.58000	1.77158	1,771.210	8.60	0.41	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,656.20000		2.65620	0.00000	2,655.57000	2.65557	2,656.200	8.91	0.52	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	3,101.86000		3.10186	0.00000	3,100.71000	3.10071	3,101.860	9.07	0.57	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,828.54000		3.82854	0.00000	3,826.55000	3.82655	3,828.540	9.31	0.63	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,014.43000		1.01443	0.00000	1,021.78000	1.02178	1,014.430	10.01	(0.23)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	716.97000		0.71697	0.00000	722.99000	0.72299	716.970	10.27	(0.17)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	326.58000		0.32658	0.00000	330.22000	0.33022	326.580	10.27	(0.09)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.70417		89.12524	0.00000	10.70760	89.11226		8.45	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.83697		91.15066	0.00000	10.84102	91.13594		7.87	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 02/11/2023	Bond Future	0.00		11.31893		84.48202	0.00000	11.28132	84.66058		10.74	0.00	137,959,138.66	1,633	173,789.00
R2032	On 02/11/2023	Bond Future	10.35	Call	104.69000		0.10469	0.00000	123.05000	0.12305	104.690	9.51	0.07	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	247.58000		0.24758	0.00000	282.15000	0.28215	247.580	9.91	0.15	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	256.17000		0.25617	0.00000	291.59000	0.29159	256.170	9.93	0.15	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	375.58000		0.37558	0.00000	421.67000	0.42167	375.580	10.16	0.20	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	557.32000		0.55732	0.00000	617.00000	0.61700	557.320	10.44	0.27	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,335.50000		2.33550	0.00000	2,231.77000	2.23177	2,335.500	10.74	(0.66)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	981.56000		0.98156	0.00000	1,065.48000	1.06548	981.560	10.92	0.39	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,602.10000		1.60210	0.00000	1,525.80000	1.52580	1,602.100	11.31	(0.51)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,167.45000		1.16745	0.00000	1,109.93000	1.10993	1,167.450	11.75	(0.40)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	1,005.60000		1.00560	0.00000	955.56000	0.95556	1,005.600	11.94	(0.36)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	763.93000		0.76393	0.00000	725.55000	0.72555	763.930	12.29	(0.29)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	353.10000		0.35310	0.00000	335.63000	0.33563	353.100	13.18	(0.15)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.41721		86.36952	0.00000	11.37784	86.55226		11.47	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	415.91000		0.41591	0.00000	446.98000	0.44698	415.910	10.83	0.14	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	1,000.86000		1.00086	0.00000	1,059.13000	1.05913	1,000.860	11.12	0.28	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,254.13000		1.25413	0.00000	1,321.71000	1.32171	1,254.130	11.25	0.32	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,286.88000		1.28688	0.00000	1,355.59000	1.35559	1,286.880	11.27	0.33	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,864.65000		1.86465	0.00000	1,950.84000	1.95084	1,864.650	11.56	0.42	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,978.84000		1.97884	0.00000	1,916.36000	1.91636	1,978.840	12.29	(0.39)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1,026.88000		1.02688	0.00000	992.32000	0.99232	1,026.880	13.16	(0.23)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	922.06000		0.92206	0.00000	890.84000	0.89084	922.060	13.29	(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	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
										Option					
R2032	On 01/02/2024	Bond Future	12.73 Put	835.13000	0.83513	0.00000	806.74000	0.80674	835.130	13.42	(0.20)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00	11.52332	84.13348	0.00000	11.48221	84.31981		11.37	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	1,042.15000	1.04215	0.00000	1,094.16000	1.09416	1,042.150	10.80	0.25	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	1,340.25000	1.34025	0.00000	1,402.11000	1.40211	1,340.250	10.91	0.30	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	1,426.50000	1.42650	0.00000	1,491.01000	1.49101	1,426.500	10.93	0.31	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	1,762.98000	1.76298	0.00000	1,837.04000	1.83704	1,762.980	11.06	0.36	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	2,192.29000	2.19229	0.00000	2,276.99000	2.27699	2,192.290	11.24	0.42	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	2,748.85000	2.74885	0.00000	2,845.39000	2.84539	2,748.850	11.47	0.48	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	1,246.33000	1.24633	0.00000	1,209.90000	1.20990	1,246.330	13.10	(0.23)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	1,028.54000	1.02854	0.00000	998.14000	0.99814	1,028.540	13.40	(0.19)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	896.76000	0.89676	0.00000	869.82000	0.86982	896.760	13.47	(0.17)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	11.64472	85.97202	0.00000	11.60186	86.16145		10.49	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00	11.80317	83.76096	0.00000	11.75833	83.95333		10.35	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future	0.00	12.04510	82.32700	0.00000	12.02860	82.41349		13.31	0.00	698,873,903.00	8,489	181,859.00	
R2035	On 02/11/2023	Bond Future	10.62 Call	40.78000	0.04078	0.00000	45.54000	0.04554	40.780	12.06	0.03	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12 Call	228.99000	0.22899	0.00000	246.57000	0.24657	228.990	12.46	0.12	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70 Call	970.76000	0.97076	0.00000	1,015.02000	1.01502	970.760	13.24	0.35	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74 Call	1,050.51000	1.05051	0.00000	1,096.73000	1.09673	1,050.510	13.30	0.37	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24 Call	2,366.97000	2.36697	0.00000	2,434.49000	2.43449	2,366.970	14.08	0.60	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85 Put	522.58000	0.52258	0.00000	517.87000	0.51787	522.580	15.04	(0.19)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59 Put	144.10000	0.14410	0.00000	144.35000	0.14435	144.100	16.14	(0.06)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00	12.16459	84.16630	0.00000	12.14735	84.25495		13.10	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62 Call	335.93000	0.33593	0.00000	350.10000	0.35010	335.930	12.03	0.11	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12 Call	791.64000	0.79164	0.00000	817.70000	0.81770	791.640	12.37	0.22	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46 Put	976.37000	0.97637	0.00000	966.46000	0.96646	976.370	15.45	(0.20)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00	12.28159	81.53062	0.00000	12.26373	81.62077		13.33	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future	0.00	12.41100	83.31276	0.00000	12.39257	83.40394		12.62	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00	12.57941	80.69255	0.00000	12.56036	80.78457		12.40	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future	0.00	12.39402	77.23672	0.00000	12.38262	77.29610		14.36	0.00	1,004,077.36	13	68,260.00	
R2037	On 02/11/2023	Bond Future	12.02 Call	956.16000	0.95616	0.00000	990.51000	0.99051	956.160	14.39	0.34	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52 Call	2,192.04000	2.19204	0.00000	2,241.86000	2.24186	2,192.040	15.24	0.57	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89 Put	178.29000	0.17829	0.00000	180.43000	0.18043	178.290	17.50	(0.07)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00	12.51158	74.70602	0.00000	12.49968	74.76695		14.94	0.00	0.00	0	76,958.00	
R2037	On 01/02/2024	Bond Future	12.09 Call	1,863.72000	1.86372	0.00000	1,897.07000	1.89707	1,863.720	14.70	0.40	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93 Put	2,064.11000	2.06411	0.00000	2,051.31000	2.05131	2,064.110	16.02	(0.37)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93 Put	880.97000	0.88097	0.00000	877.33000	0.87733	880.970	17.59	(0.18)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00	12.63715	76.37163	0.00000	12.62487	76.43345		14.45	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00	12.77850	73.78501	0.00000	12.76588	73.84732		14.47	0.00	0.00	0	0.00	
R2037	On 07/11/2024	Bond Future	0.00	12.94279	75.45948	0.00000	12.92984	75.52209		13.51	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future	0.00	12.66128	77.41220	0.00000	12.66025	77.41782		15.24	0.00	0.00	0	41,944.00	
R2040	On 02/11/2023	Bond Future	11.50 Call	117.08000	0.11708	0.00000	122.18000	0.12218	117.080	13.78	0.07	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	11.80 Call	303.20000	0.30320	0.00000	312.49000	0.31249	303.200	14.16	0.14	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10 Call	654.31000	0.65431	0.00000	668.20000	0.66820	654.310	14.57	0.25	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60 Call	1,722.25000	1.72225	0.00000	1,741.40000	1.74140	1,722.250	15.42	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	1,225.71000	1.22571	0.00000	1,239.72000	1.23972	1,225.710	16.09	(0.36)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	436.44000	0.43644	0.00000	446.55000	0.44655	436.440	17.29	(0.15)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00		12.78276	74.63509	0.00000	12.78165	74.64104		15.92	0.00	145,986,236.04	1,956	95,435.00
R2040	On 02/05/2024	Bond Future	0.00		12.91159	76.29904	0.00000	12.91053	76.30463		15.40	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		13.05584	73.46030	0.00000	13.05489	73.46522		15.51	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.22205	75.12679	0.00000	13.22130	75.13059		14.48	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future	0.00		12.74945	73.52452	0.00000	12.75858	73.47494		16.14	0.00	0.00	0	52,969.00
R2044	On 02/11/2023	Bond Future	12.00	Call	427.12000	0.42712	0.00000	428.32000	0.42832	427.120	15.26	0.18	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,924.61000	1.92461	0.00000	1,965.65000	1.96565	1,924.610	16.62	(0.49)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,366.12000	1.36612	0.00000	1,401.61000	1.40161	1,366.120	17.10	(0.38)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		12.86799	70.78572	0.00000	12.87744	70.73524		16.90	0.00	0.00	0	31,827.00
R2044	On 02/05/2024	Bond Future	0.00		12.99320	72.36379	0.00000	13.00310	72.31177		16.37	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		13.13297	69.56416	0.00000	13.14343	69.51023		16.76	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.29333	71.14200	0.00000	13.30448	71.08567		15.66	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future	0.00		12.66423	72.26592	0.00000	12.66821	72.24387		16.87	0.00	0.00	0	232,739.00
R2048	On 02/11/2023	Bond Future	11.80	Call	318.69000	0.31869	0.00000	324.37000	0.32437	318.690	15.68	0.14	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	1,508.43000	1.50843	0.00000	1,515.36000	1.51536	1,508.430	16.87	0.44	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	504.17000	0.50417	0.00000	519.90000	0.51990	504.170	19.06	(0.17)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		12.78277	73.88045	0.00000	12.78688	73.85807		16.66	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	613.54000	0.61354	0.00000	615.87000	0.61587	613.540	15.29	0.17	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	1,946.72000	1.94672	0.00000	1,948.03000	1.94803	1,946.720	16.33	0.38	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	2,029.54000	2.02954	0.00000	2,047.60000	2.04760	2,029.540	18.21	(0.34)	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future	0.00		12.89804	71.07888	0.00000	12.90239	71.05556		17.13	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		13.02333	72.63220	0.00000	13.02800	72.60761		16.36	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		13.18107	69.83181	0.00000	13.18617	69.80552		16.27	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future	0.00		12.58132	93.78732	0.00000	12.58017	93.79560		17.09	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00		12.69244	95.88277	0.00000	12.69122	95.89141		16.88	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.80936	92.15590	0.00000	12.80817	92.16418		17.36	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		12.93647	94.16874	0.00000	12.93540	94.17606		16.50	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		13.09262	90.43718	0.00000	13.09172	90.44319		16.40	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future	0.00		12.11611	63.48226	0.00000	12.09931	63.55935		15.08	0.00	0.00	0	26,259.00
R209	On 01/02/2024	Bond Future	0.00		12.21862	64.90057	0.00000	12.20116	64.97957		14.89	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00		12.32700	63.19478	0.00000	12.30897	63.27516		15.11	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.44643	64.57574	0.00000	12.42789	64.65711		14.37	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.59524	62.88800	0.00000	12.57615	62.97023		14.10	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	0.00		227.12525	227.12525	0.00000	227.17723	227.17723		0.00	0.00	0.00	0	206.00
R210	On 01/02/2024	Bond Future	0.00		232.25463	232.25463	0.00000	232.30830	232.30830		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00		234.23374	234.23374	0.00000	234.28729	234.28729		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		239.41088	239.41088	0.00000	239.46296	239.46296		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
R210	On 07/11/2024	Bond Future	0.00	241.59025	241.59025	0.00000	241.63993	241.63993		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	10.99138	81.58582	0.00000	10.96378	81.70454		10.12	0.00	0.00	0	33,171.00
R213	On 02/11/2023	Bond Future	10.94 Call	1,240.57000	1.24057	0.00000	1,310.42000	1.31042	1,240.570	10.47	0.48	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	2,589.12000	2.58912	0.00000	2,684.63000	2.68463	2,589.120	11.37	0.71	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	82.09000	0.08209	0.00000	80.38000	0.08038	82.090	13.48	(0.05)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.08694	83.40856	0.00000	11.05795	83.53010		10.52	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	11.18051	81.70957	0.00000	11.15023	81.83333		10.40	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.28821	83.49619	0.00000	11.25662	83.62178		9.69	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.44036	81.83567	0.00000	11.40730	81.96287		9.54	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	0.00	12.52549	58.96390	0.00000	12.51903	58.99360		16.67	0.00	0.00	0	19,767.00
R214	On 01/02/2024	Bond Future	0.00	12.63753	60.28124	0.00000	12.63080	60.31175		16.48	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.74640	58.32051	0.00000	12.73951	58.35134		16.87	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.86465	59.59528	0.00000	12.85766	59.62609		16.14	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.01417	57.64374	0.00000	13.00709	57.67441		15.94	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											2,673,561,406.15	28,699	1,441,823.00	
Grand Total:											2,673,561,406.15	28,699	1,441,823.00	