

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 14/09/2023

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	906.43100	906.43100	0.00000	907.31900	907.31900	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	926.58700	926.58700	0.00000	927.49600	927.49600	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	947.12200	947.12200	0.00000	948.04900	948.04900	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	968.07900	968.07900	0.00000	969.02400	969.02400	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	990.57500	990.57500	0.00000	991.53700	991.53700	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,021.08300	1,021.08300	0.00000	1,022.55500	1,022.55500	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,043.78900	1,043.78900	0.00000	1,045.29400	1,045.29400	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,066.92200	1,066.92200	0.00000	1,068.45800	1,068.45800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,090.53000	1,090.53000	0.00000	1,092.09700	1,092.09700	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,115.87000	1,115.87000	0.00000	1,117.47000	1,117.47000	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	892.30200	892.30200	0.00000	893.45300	893.45300	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	912.14400	912.14400	0.00000	913.32100	913.32100	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	932.35900	932.35900	0.00000	933.56000	933.56000	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	952.98900	952.98900	0.00000	954.21500	954.21500	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	975.13400	975.13400	0.00000	976.38400	976.38400	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	12.93318	71.27645	0.00000	12.90932	71.37945	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.08993	72.87879	0.00000	13.06500	72.98416	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.25350	70.71128	0.00000	13.22751	70.81881	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.42586	72.28979	0.00000	13.39874	72.39952	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.64091	70.17791	0.00000	13.61249	70.28993	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	13.46082	66.76438	0.00000	13.43184	66.90500	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.60600	68.26536	0.00000	13.57582	68.40923	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.76250	65.53107	0.00000	13.73108	65.67794	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.92334	66.99265	0.00000	13.89064	67.14262	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.11902	64.29047	0.00000	14.08483	64.44362	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	879.60000	879.60000	0.00000	880.72600	880.72600	0.00	0.00	0.00	0	819.00
GOVI	On 01/02/2024		GOVI	0.00	899.16000	899.16000	0.00000	900.31100	900.31100	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	919.08700	919.08700	0.00000	920.26200	920.26200	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	939.42400	939.42400	0.00000	940.62200	940.62200	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	961.25400	961.25400	0.00000	962.47600	962.47600	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	172.76098	172.76098	0.00000	172.79455	172.79455	0.00	0.00	0.00	0	5,228.00
I2025	On 01/02/2024		Bond Future	0.00	174.84900	174.84900	0.00000	174.88337	174.88337	0.00	0.00	0.00	0	2,884.00
I2025	On 02/05/2024		Bond Future	0.00	178.76416	178.76416	0.00000	178.79889	178.79889	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.91770	180.91770	0.00000	180.95259	180.95259	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.15954	185.15954	0.00000	185.19448	185.19448	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	124.69518	124.69518	0.00000	124.76688	124.76688		0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	127.49840	127.49840	0.00000	127.57179	127.57179		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	128.98546	128.98546	0.00000	129.06015	129.06015		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.86743	131.86743	0.00000	131.94340	131.94340		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.55752	133.55752	0.00000	133.63455	133.63455		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	117.25447	117.25447	0.00000	117.16162	117.16162		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	119.89041	119.89041	0.00000	119.79550	119.79550		0.00	0.00	0.00	0	5,737.00
I2033	On 02/05/2024	Bond Future	0.00	121.11181	121.11181	0.00000	121.01448	121.01448		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.81792	123.81792	0.00000	123.71803	123.71803		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	125.22058	125.22058	0.00000	125.11775	125.11775		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	126.31744	126.31744	0.00000	126.32226	126.32226		0.00	0.00	0.00	0	4,695.00
I2038	On 01/02/2024	Bond Future	0.00	127.13683	127.13683	0.00000	127.14197	127.14197		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	129.98345	129.98345	0.00000	129.98825	129.98825		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	130.81655	130.81655	0.00000	130.82109	130.82109		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	133.88221	133.88221	0.00000	133.88631	133.88631		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	108.62072	108.62072	0.00000	108.28969	108.28969		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	111.06258	111.06258	0.00000	110.72418	110.72418		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	111.39998	111.39998	0.00000	111.05350	111.05350		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	113.88831	113.88831	0.00000	113.53399	113.53399		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	114.35427	114.35427	0.00000	113.99074	113.99074		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	109.92010	109.92010	0.00000	109.66406	109.66406		0.00	0.00	1,758,721.60	16	14,055.00
I2050	On 01/02/2024	Bond Future	0.00	110.14053	110.14053	0.00000	109.87886	109.87886		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	112.60654	112.60654	0.00000	112.33873	112.33873		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	112.81458	112.81458	0.00000	112.54040	112.54040		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	115.45799	115.45799	0.00000	115.17689	115.17689		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	329.07400	329.07400	0.00000	328.81000	328.81000		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	336.47200	336.47200	0.00000	336.20200	336.20200		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	344.00700	344.00700	0.00000	343.73000	343.73000		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	351.69600	351.69600	0.00000	351.41200	351.41200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	359.94900	359.94900	0.00000	359.65700	359.65700		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	8.35000	91.65000	0.00000	8.34000	91.66000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.35000	91.65000		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	8.40000	91.60000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.39000	91.61000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	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	8.37000	91.63000	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	8.17000	91.83000	0.00000	8.14000	91.86000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.06000	91.94000	0.00000	8.05000	91.95000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.92000	92.08000	0.00000	7.90000	92.10000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.86000	92.14000	0.00000	7.84000	92.16000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.83000	92.17000	0.00000	7.79000	92.21000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.03904	107.86285	0.00000	9.01299	107.93411		3.77	0.00	9,491,930.80	88	121,829.00
R186	On 02/11/2023		Bond Future	9.15 Call	778.52000	0.77852	0.00000	826.60000	0.82660	778.520	3.91	0.58	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	21.74000	0.02174	0.00000	21.04000	0.02104	21.740	5.01	(0.03)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.03860	104.95121	0.00000	9.00990	105.02412		3.84	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.04182	107.27604	0.00000	9.01010	107.35031		3.52	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,275.78000	2.27578	0.00000	2,329.81000	2.32981	2,275.780	3.93	0.69	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	389.54000	0.38954	0.00000	377.77000	0.37777	389.540	4.30	(0.19)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.04845	104.33807	0.00000	9.01308	104.41371		3.37	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.09328	106.75419	0.00000	9.05308	106.83113		2.96	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R197	On 02/11/2023		Bond Future	0.00	341.43248	341.43248	0.00000	341.45952	341.45952		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	253.80349	253.80349	0.00000	253.81483	253.81483		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024		Bond Future	0.00	254.53205	254.53205	0.00000	254.54393	254.54393		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024		Bond Future	0.00	260.23127	260.23127	0.00000	260.24292	260.24292		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	260.94358	260.94358	0.00000	260.95432	260.95432		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	267.05941	267.05941	0.00000	267.06930	267.06930		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	10.47233	91.01666	0.00000	10.44237	91.14186		8.44	0.00	6,371,166.20	70	88,717.00
R2030	On 02/11/2023		Bond Future	9.57 Call	50.05000	0.05005	0.00000	59.68000	0.05968	50.050	6.93	0.05	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	214.02000	0.21402	0.00000	242.08000	0.24208	214.020	7.42	0.17	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	398.41000	0.39841	0.00000	440.76000	0.44076	398.410	7.70	0.26	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	935.37000	0.93537	0.00000	1,004.75000	1.00475	935.370	8.25	0.46	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	1,480.63000	1.48063	0.00000	1,566.92000	1.56692	1,480.630	8.66	0.59	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	2,998.66000	2.99866	0.00000	3,108.90000	3.10890	2,998.660	9.52	0.81	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.43 Put	188.98000	0.18898	0.00000	181.46000	0.18146	188.980	10.04	(0.11)	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.57 Put	142.81000	0.14281	0.00000	137.43000	0.13743	142.810	10.27	(0.09)	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	12.27 Put	33.82000	0.03382	0.00000	33.03000	0.03303	33.820	11.32	(0.02)	0.00	0	500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 01/02/2024	Bond Future	0.00		10.54718		89.03475	0.00000	10.51555	89.16284		9.09	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	9.57	Call	578.87000		0.57887	0.00000	612.03000	0.61203	578.870	8.82	0.21	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	908.13000		0.90813	0.00000	953.49000	0.95349	908.130	8.84	0.30	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	957.12000		0.95712	0.00000	1,004.10000	1.00410	957.120	8.84	0.31	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	1,047.42000		1.04742	0.00000	1,097.29000	1.09729	1,047.420	8.85	0.33	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,148.00000		1.14800	0.00000	1,200.86000	1.20086	1,148.000	8.88	0.36	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,286.19000		1.28619	0.00000	1,342.93000	1.34293	1,286.190	8.91	0.39	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,689.73000		1.68973	0.00000	1,756.40000	1.75640	1,689.730	9.03	0.46	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,282.35000		1.28235	0.00000	1,244.67000	1.24467	1,282.350	9.47	(0.35)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	932.85000		0.93285	0.00000	904.60000	0.90460	932.850	9.75	(0.27)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	585.89000		0.58589	0.00000	567.75000	0.56775	585.890	10.16	(0.19)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	526.43000		0.52643	0.00000	510.10000	0.51010	526.430	10.26	(0.17)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	520.87000		0.52087	0.00000	504.71000	0.50471	520.870	10.27	(0.17)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	402.01000		0.40201	0.00000	389.53000	0.38953	402.010	10.50	(0.13)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.63522		91.00671	0.00000	10.60187	91.13741		8.61	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	963.94000		0.96394	0.00000	1,004.25000	1.00425	963.940	8.27	0.27	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,627.42000		1.62742	0.00000	1,684.36000	1.68436	1,627.420	8.42	0.39	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,482.30000		2.48230	0.00000	2,554.94000	2.55494	2,482.300	8.70	0.51	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,919.59000		2.91959	0.00000	2,998.61000	2.99861	2,919.590	8.84	0.56	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,638.60000		3.63860	0.00000	3,726.40000	3.72640	3,638.600	9.08	0.63	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	957.86000		0.95786	0.00000	933.32000	0.93332	957.860	9.78	(0.23)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	687.76000		0.68776	0.00000	669.94000	0.66994	687.760	10.17	(0.17)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	317.68000		0.31768	0.00000	308.74000	0.30874	317.680	10.27	(0.09)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.73386		89.01300	0.00000	10.69859	89.14635		8.42	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.85819		91.07359	0.00000	10.82074	91.20966		7.86	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution	0.00		100.00000		0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2032	On 02/11/2023	Bond Future	0.00		11.38697		84.16026	0.00000	11.36260	84.27532		10.60	0.00	143,072,442.00	1,700	171,141.00
R2032	On 02/11/2023	Bond Future	10.35	Call	30.98000		0.03098	0.00000	36.75000	0.03675	30.980	8.49	0.03	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	108.81000		0.10881	0.00000	123.86000	0.12386	108.810	9.01	0.09	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	114.04000		0.11404	0.00000	129.62000	0.12962	114.040	9.03	0.09	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	192.54000		0.19254	0.00000	215.22000	0.21522	192.540	9.30	0.13	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	327.53000		0.32753	0.00000	360.03000	0.36003	327.530	9.63	0.20	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,382.64000		2.38264	0.00000	2,311.63000	2.31163	2,382.640	10.00	(0.72)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	682.96000		0.68296	0.00000	734.08000	0.73408	682.960	10.22	0.33	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,585.36000		1.58536	0.00000	1,535.78000	1.53578	1,585.360	10.67	(0.55)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,123.10000		1.12310	0.00000	1,088.00000	1.08800	1,123.100	11.19	(0.43)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	954.09000		0.95409	0.00000	924.58000	0.92458	954.090	11.42	(0.38)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	706.06000		0.70606	0.00000	684.98000	0.68498	706.060	11.83	(0.30)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	304.91000		0.30491	0.00000	297.49000	0.29749	304.910	12.87	(0.15)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.49027		86.03178	0.00000	11.46476	86.14950		11.40	0.00	0.00	0	0.00
R2032	On 01/02/2024	Bond Future	10.01	Call	348.37000		0.34837	0.00000	367.61000	0.36761	348.370	10.93	0.12	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	799.21000		0.79921	0.00000	834.74000	0.83474	799.210	10.77	0.24	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	1,017.26000		1.01726	0.00000	1,058.99000	1.05899	1,017.260	10.86	0.29	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	1,045.37000		1.04537	0.00000	1,087.85000	1.08785	1,045.370	10.87	0.30	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,552.51000		1.55251	0.00000	1,606.91000	1.60691	1,552.510	11.04	0.39	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,915.30000		1.91530	0.00000	1,876.09000	1.87609	1,915.300	11.67	(0.41)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	944.47000		0.94447	0.00000	924.56000	0.92456	944.470	12.54	(0.23)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	841.17000		0.84117	0.00000	823.48000	0.82348	841.170	12.68	(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	756.06000	0.75606	0.00000	740.21000	0.74021	756.060	12.81	(0.19)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.60262	83.77558	0.00000	11.57595	83.89573		11.45	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	928.63000	0.92863	0.00000	961.41000	0.96141	928.630	10.85	0.23	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	1,182.40000	1.18240	0.00000	1,221.29000	1.22129	1,182.400	10.85	0.28	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	1,262.31000	1.26231	0.00000	1,302.94000	1.30294	1,262.310	10.88	0.29	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,570.31000	1.57031	0.00000	1,617.20000	1.61720	1,570.310	10.98	0.34	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,964.49000	1.96449	0.00000	2,018.40000	2.01840	1,964.490	11.11	0.39	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	2,489.70000	2.48970	0.00000	2,551.57000	2.55157	2,489.700	11.32	0.46	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,252.77000	1.25277	0.00000	1,230.42000	1.23042	1,252.770	12.94	(0.24)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,030.37000	1.03037	0.00000	1,011.98000	1.01198	1,030.370	13.26	(0.20)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	915.32000	0.91532	0.00000	899.01000	0.89901	915.320	13.44	(0.18)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.72310	85.62704	0.00000	11.69521	85.74958		10.50	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.87746	83.44351	0.00000	11.84816	83.56852		10.39	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2035	On 02/11/2023	Bond Future	0.00		12.10143	82.03268	0.00000	12.07213	82.18558		13.30	0.00	1,558,620.92	19	182,156.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	19.46000	0.01946	0.00000	23.53000	0.02353	19.460	12.02	0.02	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	132.17000	0.13217	0.00000	151.02000	0.15102	132.170	12.15	0.08	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70	Call	720.88000	0.72088	0.00000	781.95000	0.78195	720.880	12.85	0.30	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	790.54000	0.79054	0.00000	855.13000	0.85513	790.540	12.91	0.32	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	2,016.21000	2.01621	0.00000	2,122.13000	2.12213	2,016.210	13.68	0.58	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	451.47000	0.45147	0.00000	435.71000	0.43571	451.470	14.66	(0.18)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	105.41000	0.10541	0.00000	102.68000	0.10268	105.410	15.80	(0.05)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00		12.22498	83.85686	0.00000	12.19443	84.01319		13.17	0.00	0.00	0	0.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	274.90000	0.27490	0.00000	294.24000	0.29424	274.900	12.06	0.10	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	647.64000	0.64764	0.00000	684.53000	0.68453	647.640	12.17	0.19	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	943.28000	0.94328	0.00000	919.82000	0.91982	943.280	15.24	(0.20)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.34690	81.20218	0.00000	12.31512	81.36176		13.40	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future	0.00		12.47506	82.99699	0.00000	12.44196	83.15993		12.75	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.63943	80.40360	0.00000	12.60484	80.56994		12.52	0.00	0.00	0	0.00	
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2037	On 02/11/2023	Bond Future	0.00		12.44530	76.97045	0.00000	12.42623	77.06931		14.29	0.00	0.00	0	68,979.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	709.72000	0.70972	0.00000	753.24000	0.75324	709.720	13.91	0.29	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	1,855.53000	1.85553	0.00000	1,926.84000	1.92684	1,855.530	14.76	0.55	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	130.48000	0.13048	0.00000	130.36000	0.13036	130.480	17.09	(0.06)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00		12.56649	74.42580	0.00000	12.54664	74.52692		14.99	0.00	0.00	0	76,958.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	1,626.21000	1.62621	0.00000	1,673.22000	1.67322	1,626.210	14.38	0.37	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	2,030.03000	2.03003	0.00000	2,001.57000	2.00157	2,030.030	15.68	(0.38)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	835.44000	0.83544	0.00000	824.59000	0.82459	835.440	17.30	(0.18)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		12.69650	76.07394	0.00000	12.67589	76.17712		14.47	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		12.83657	73.49932	0.00000	12.81513	73.60461		14.70	0.00	0.00	0	0.00	
R2037	On 07/11/2024	Bond Future	0.00		12.99686	75.19893	0.00000	12.97454	75.30632		13.78	0.00	0.00	0	0.00	
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future	0.00		12.69180	77.24606	0.00000	12.67276	77.34964		15.11	0.00	1,081,444.84	14	43,169.00	
R2040	On 02/11/2023	Bond Future	11.50	Call	69.71000	0.06971	0.00000	78.41000	0.07841	69.710	13.64	0.04	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	11.80	Call	208.94000	0.20894	0.00000	228.66000	0.22866	208.940	14.02	0.11	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10	Call	503.18000	0.50318	0.00000	538.96000	0.53896	503.180	14.43	0.22	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60	Call	1,492.58000	1.49258	0.00000	1,558.77000	1.55877	1,492.580	15.29	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	1,138.80000	1.13880	0.00000	1,119.11000	1.11911	1,138.800	15.97	(0.36)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.64	Put	365.63000	0.36563	0.00000	362.06000	0.36206	365.630	17.19	(0.14)	0.00	0	128.00
R2040	On 01/02/2024	Bond Future	0.00		12.81600	74.45720	0.00000	12.79619	74.56314		15.89	0.00	0.00	0	94,218.00
R2040	On 02/05/2024	Bond Future	0.00		12.94828	76.10599	0.00000	12.92772	76.21407		15.35	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		13.09046	73.28158	0.00000	13.06908	73.39187		15.50	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.25193	74.97565	0.00000	13.22967	75.08820		14.49	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future	0.00		12.79041	73.30255	0.00000	12.77134	73.40575		15.96	0.00	0.00	0	52,923.00
R2044	On 02/11/2023	Bond Future	12.00	Call	278.11000	0.27811	0.00000	302.27000	0.30227	278.110	14.74	0.14	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,824.10000	1.82410	0.00000	1,789.49000	1.78949	1,824.100	15.96	(0.51)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,245.53000	1.24553	0.00000	1,223.06000	1.22306	1,245.530	16.44	(0.39)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		12.91199	70.55122	0.00000	12.89216	70.65674		16.83	0.00	4,726,931.74	67	31,894.00
R2044	On 02/05/2024	Bond Future	0.00		13.04096	72.11343	0.00000	13.02038	72.22112		16.28	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		13.17927	69.32596	0.00000	13.15788	69.43583		16.48	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.33570	70.92835	0.00000	13.31344	71.04045		15.43	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future	0.00		12.70010	72.06771	0.00000	12.68102	72.17302		16.65	0.00	0.00	0	232,739.00
R2048	On 02/11/2023	Bond Future	11.80	Call	213.29000	0.21329	0.00000	233.35000	0.23335	213.290	15.45	0.11	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	1,264.03000	1.26403	0.00000	1,325.41000	1.32541	1,264.030	16.65	0.41	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	426.01000	0.42601	0.00000	421.66000	0.42166	426.010	18.86	(0.16)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		12.82146	73.67029	0.00000	12.80161	73.77797		16.54	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	11.50	Call	515.39000	0.51539	0.00000	537.61000	0.53761	515.390	15.14	0.15	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	1,697.87000	1.69787	0.00000	1,747.02000	1.74702	1,697.870	15.81	0.36	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,921.84000	1.92184	0.00000	1,896.14000	1.89614	1,921.840	17.65	(0.34)	0.00	0	1,000.00
R2048	On 02/05/2024	Bond Future	0.00		12.94022	70.85342	0.00000	12.91963	70.96331		17.00	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		13.06386	72.41929	0.00000	13.04249	72.53141		16.20	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		13.21763	69.64374	0.00000	13.19536	69.75819		16.12	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future	0.00		12.62230	93.49308	0.00000	12.59301	93.70320		16.85	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00		12.73643	95.57216	0.00000	12.70597	95.78703		16.74	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.85714	91.82444	0.00000	12.82548	92.04382		17.21	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00		12.98282	93.85306	0.00000	12.94990	94.07706		16.40	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		13.13522	90.15344	0.00000	13.10085	90.38223		16.32	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future	0.00		12.17829	63.19809	0.00000	12.15405	63.30866		15.04	0.00	0.00	0	26,360.00
R209	On 01/02/2024	Bond Future	0.00		12.28456	64.60345	0.00000	12.25941	64.71654		14.95	0.00	0.00	0	1,690.00
R209	On 02/05/2024	Bond Future	0.00		12.39756	62.88156	0.00000	12.37150	62.99699		15.17	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.51610	64.27124	0.00000	12.48909	64.38905		14.62	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.66164	62.60317	0.00000	12.63355	62.72345		14.36	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	0.00		226.05949	226.05949	0.00000	225.97782	225.97782		0.00	0.00	0.00	0	206.00
R210	On 01/02/2024	Bond Future	0.00		231.14146	231.14146	0.00000	231.05811	231.05811		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024	Bond Future	0.00		233.05864	233.05864	0.00000	232.97273	232.97273		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		238.26549	238.26549	0.00000	238.17706	238.17706		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	240.51145	240.51145	0.00000	240.41961	240.41961		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	11.03969	81.37855	0.00000	11.02032	81.46157		9.92	0.00	205,480,838.75	2,525	29,102.00
R213	On 02/11/2023	Bond Future	10.94 Call	965.80000	0.96580	0.00000	1,015.31000	1.01531	965.800	9.79	0.45	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	2,298.51000	2.29851	0.00000	2,368.81000	2.36881	2,298.510	10.86	0.71	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	57.08000	0.05708	0.00000	57.27000	0.05727	57.080	13.25	(0.04)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.13965	83.18816	0.00000	11.11931	83.27312		10.44	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	11.23877	81.47214	0.00000	11.21749	81.55876		10.40	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.34442	83.27331	0.00000	11.32211	83.36168		9.74	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.49090	81.64170	0.00000	11.46742	81.73175		9.58	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	0.00	12.59240	58.65768	0.00000	12.56310	58.79146		16.53	0.00	0.00	0	21,770.00
R214	On 01/02/2024	Bond Future	0.00	12.70828	59.96208	0.00000	12.67788	60.09888		16.44	0.00	0.00	0	0.00
R214	On 02/05/2024	Bond Future	0.00	12.82166	57.98554	0.00000	12.79019	58.12523		16.83	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	12.93944	59.26719	0.00000	12.90684	59.40983		16.06	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.08638	57.33248	0.00000	13.05251	57.47814		15.90	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											373,542,096.85	4,499	1,449,994.00	
Grand Total:											373,542,096.85	4,499	1,449,994.00	