

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 05/10/2023

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	889.26900	889.26900	0.00000	885.55400	885.55400	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	908.96100	908.96100	0.00000	905.16500	905.16500	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	929.52600	929.52600	0.00000	925.64500	925.64500	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	950.51500	950.51500	0.00000	946.54400	946.54400	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	973.06600	973.06600	0.00000	968.99800	968.99800	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	993.54700	993.54700	0.00000	987.61900	987.61900	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,015.54800	1,015.54800	0.00000	1,009.48900	1,009.48900	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,038.52500	1,038.52500	0.00000	1,032.32900	1,032.32900	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,061.97500	1,061.97500	0.00000	1,055.63800	1,055.63800	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,087.17100	1,087.17100	0.00000	1,080.67900	1,080.67900	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	871.28000	871.28000	0.00000	866.12300	866.12300	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	890.57400	890.57400	0.00000	885.30300	885.30300	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	910.72300	910.72300	0.00000	905.33300	905.33300	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	931.28800	931.28800	0.00000	925.77400	925.77400	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	953.38300	953.38300	0.00000	947.73500	947.73500	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	13.34340	69.53733	0.00000	13.44670	69.10867	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.52003	71.09424	0.00000	13.62799	70.65603	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.69472	68.91955	0.00000	13.80757	68.47133	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.87905	70.49011	0.00000	13.99715	70.03148	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	14.10818	68.37042	0.00000	14.23242	67.90056	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	13.80546	65.12946	0.00000	13.90869	64.65287	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.96624	66.58772	0.00000	14.07383	66.10052	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	14.13137	63.84714	0.00000	14.24369	63.34881	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	14.30107	65.30137	0.00000	14.41829	64.79152	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.50750	62.59236	0.00000	14.63059	62.07000	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	858.63300	858.63300	0.00000	853.53000	853.53000	0.00	0.00	0.00	0	817.00
GOVI	On 01/02/2024		GOVI	0.00	877.64600	877.64600	0.00000	872.43100	872.43100	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	897.50300	897.50300	0.00000	892.17000	892.17000	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	917.76900	917.76900	0.00000	912.31400	912.31400	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	939.54300	939.54300	0.00000	933.95500	933.95500	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	172.65186	172.65186	0.00000	172.62199	172.62199	0.00	0.00	0.00	0	4,757.00
I2025	On 01/02/2024		Bond Future	0.00	174.72490	174.72490	0.00000	174.69446	174.69446	0.00	0.00	0.00	0	7,854.00
I2025	On 02/05/2024		Bond Future	0.00	178.71923	178.71923	0.00000	178.68807	178.68807	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.95663	180.95663	0.00000	180.92444	180.92444	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.28859	185.28859	0.00000	185.25492	185.25492	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	124.44770	124.44770	0.00000	124.26767	124.26767		0.00	0.00	0.00	0	1,782.00
I2029	On 01/02/2024	Bond Future	0.00	127.23403	127.23403	0.00000	127.05004	127.05004		0.00	0.00	0.00	0	2,664.00
I2029	On 02/05/2024	Bond Future	0.00	128.77700	128.77700	0.00000	128.58881	128.58881		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.71326	131.71326	0.00000	131.52055	131.52055		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.46611	133.46611	0.00000	133.26824	133.26824		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	0.00	116.61242	116.61242	0.00000	116.59021	116.59021		0.00	0.00	40,814,347.00	350	1,771.00
I2033	On 01/02/2024	Bond Future	0.00	119.22333	119.22333	0.00000	119.20064	119.20064		0.00	0.00	33,859,425.72	284	6,284.00
I2033	On 02/05/2024	Bond Future	0.00	120.48799	120.48799	0.00000	120.46484	120.46484		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.23532	123.23532	0.00000	123.21136	123.21136		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	124.68689	124.68689	0.00000	124.66186	124.66186		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	126.32892	126.32892	0.00000	126.01531	126.01531		0.00	0.00	5,053,156.80	40	2,726.00
I2038	On 01/02/2024	Bond Future	0.00	127.14084	127.14084	0.00000	126.82013	126.82013		0.00	0.00	0.00	0	1,961.00
I2038	On 02/05/2024	Bond Future	0.00	130.04726	130.04726	0.00000	129.71930	129.71930		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	130.94495	130.94495	0.00000	130.60928	130.60928		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	134.07845	134.07845	0.00000	133.73412	133.73412		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	107.50861	107.50861	0.00000	107.90120	107.90120		0.00	0.00	0.00	0	11,062.00
I2046	On 01/02/2024	Bond Future	0.00	109.91574	109.91574	0.00000	110.31714	110.31714		0.00	0.00	0.00	0	5,077.00
I2046	On 02/05/2024	Bond Future	0.00	110.28240	110.28240	0.00000	110.69321	110.69321		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	112.79668	112.79668	0.00000	113.21666	113.21666		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	113.29512	113.29512	0.00000	113.72462	113.72462		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	109.77808	109.77808	0.00000	109.84953	109.84953		0.00	0.00	0.00	0	10,362.00
I2050	On 01/02/2024	Bond Future	0.00	109.98856	109.98856	0.00000	110.06165	110.06165		0.00	0.00	0.00	0	3,717.00
I2050	On 02/05/2024	Bond Future	0.00	112.50308	112.50308	0.00000	112.57782	112.57782		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	112.76396	112.76396	0.00000	112.84019	112.84019		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	115.46210	115.46210	0.00000	115.53973	115.53973		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	327.83400	327.83400	0.00000	327.85000	327.85000		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	335.17400	335.17400	0.00000	335.19000	335.19000		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	342.83600	342.83600	0.00000	342.85300	342.85300		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	350.65500	350.65500	0.00000	350.67100	350.67100		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	359.05500	359.05500	0.00000	359.07100	359.07100		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

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 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 18/10/2023		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.35900	91.64100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.39000	91.61000	0.00000	8.39900	91.60100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.57000	91.43000	0.00000	8.60900	91.39100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.57000	91.43000	0.00000	8.63900	91.36100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.64000	91.36000	0.00000	8.68900	91.31100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.64000	91.36000	0.00000	8.69900	91.30100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.59000	91.41000	0.00000	8.63900	91.36100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.50000	91.50000	0.00000	8.54900	91.45100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	8.43000	91.57000	0.00000	8.47900	91.52100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.41900	91.58100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	8.31000	91.69000	0.00000	8.37900	91.62100		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	8.40000	91.60000	0.00000	8.42900	91.57100		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.60139	106.33947	0.00000	9.73610	105.97873		3.76	0.00	17,014,315.20	160	121,965.00
R186	On 02/11/2023		Bond Future	9.15 Call	45.13000	0.04513	0.00000	20.76000	0.02076	45.130	3.22	0.10	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	40.48000	0.04048	0.00000	74.55000	0.07455	40.480	4.91	(0.06)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.66165	103.38427	0.00000	9.81001	103.01558		3.86	0.00	165,621,600.54	1,602	25,097.00
R186	On 02/05/2024		Bond Future	0.00	9.71168	105.72340	0.00000	9.87630	105.34639		3.58	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,162.69000	1.16269	0.00000	982.53000	0.98253	1,162.690	3.57	0.51	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	632.57000	0.63257	0.00000	758.46000	0.75846	632.570	3.98	(0.31)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.77548	102.79902	0.00000	9.95991	102.41329		3.40	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.89729	105.23106	0.00000	10.10853	104.83577		2.99	0.00	244,136,059.20	2,320	4,833.00
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	342.16177	342.16177	0.00000	342.11970	342.11970		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	253.25060	253.25060	0.00000	253.20297	253.20297		0.00	0.00	0.00	0	4,558.00
R202	On 01/02/2024		Bond Future	0.00	253.94875	253.94875	0.00000	253.90030	253.90030		0.00	0.00	0.00	0	948.00
R202	On 02/05/2024		Bond Future	0.00	259.75422	259.75422	0.00000	259.70456	259.70456		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	260.58198	260.58198	0.00000	260.53060	260.53060		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	266.81820	266.81820	0.00000	266.76471	266.76471		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	11.02339	88.75270	0.00000	11.13646	88.29714		8.55	0.00	4,970,151.20	56	74,454.00
R2030	On 02/11/2023		Bond Future	9.57 Call	0.00000	0.00000	0.00000	0.00000	0.00000		5.26	0.00	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	0.07000	0.00007	0.00000	0.02000	0.00002	0.070	5.32	0.00	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	0.98000	0.00098	0.00000	0.37000	0.00037	0.980	5.58	0.00	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	42.29000	0.04229	0.00000	23.65000	0.02365	42.290	6.69	0.06	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	187.44000	0.18744	0.00000	122.63000	0.12263	187.440	7.44	0.19	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	1,076.22000	1.07622	0.00000	848.05000	0.84805	1,076.220	8.87	0.58	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.43 Put	340.84000	0.34084	0.00000	479.31000	0.47931	340.840	9.65	(0.24)	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.57 Put	244.08000	0.24408	0.00000	351.59000	0.35159	244.080	9.97	(0.18)	0.00	0	800.00

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 02/11/2023	Bond Future	12.27	Put	41.37000	0.04137	0.00000	66.61000	0.06661	41.370	11.44	(0.04)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	0.00		11.13080	86.71219	0.00000	11.25015	86.24662		9.19	0.00	38,153,363.60	440	21,030.00
R2030	On 01/02/2024	Bond Future	9.57	Call	214.34000	0.21434	0.00000	175.14000	0.17514	214.340	9.47	0.10	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	340.83000	0.34083	0.00000	281.17000	0.28117	340.830	9.22	0.15	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	360.54000	0.36054	0.00000	297.80000	0.29780	360.540	9.19	0.16	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	397.75000	0.39775	0.00000	329.29000	0.32929	397.750	9.14	0.17	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	438.18000	0.43818	0.00000	363.61000	0.36361	438.180	9.08	0.18	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	495.54000	0.49554	0.00000	412.49000	0.41249	495.540	9.01	0.20	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	690.66000	0.69066	0.00000	581.36000	0.58136	690.660	8.94	0.26	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	2,059.34000	2.05934	0.00000	2,325.48000	2.32548	2,059.340	9.04	(0.54)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,489.12000	1.48912	0.00000	1,705.69000	1.70569	1,489.120	9.24	(0.43)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	913.64000	0.91364	0.00000	1,066.66000	1.06666	913.640	9.59	(0.30)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	816.28000	0.81628	0.00000	956.72000	0.95672	816.280	9.69	(0.27)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	807.11000	0.80711	0.00000	946.34000	0.94634	807.110	9.70	(0.27)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	612.67000	0.61267	0.00000	724.92000	0.72492	612.670	9.93	(0.21)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		11.24092	88.67411	0.00000	11.36705	88.19801		8.66	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	458.37000	0.45837	0.00000	391.72000	0.39172	458.370	8.61	0.16	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	774.63000	0.77463	0.00000	669.83000	0.66983	774.630	8.35	0.24	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	1,276.08000	1.27608	0.00000	1,122.00000	1.12200	1,276.080	8.37	0.35	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	1,564.04000	1.56404	0.00000	1,385.76000	1.38576	1,564.040	8.42	0.40	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	2,085.88000	2.08588	0.00000	1,869.95000	1.86995	2,085.880	8.58	0.48	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,355.46000	1.35546	0.00000	1,521.18000	1.52118	1,355.460	9.22	(0.32)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	961.37000	0.96137	0.00000	1,087.37000	1.08737	961.370	9.62	(0.24)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	526.89000	0.52689	0.00000	602.69000	0.60269	526.890	10.34	(0.14)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		11.36465	86.66951	0.00000	11.49841	86.18250		8.39	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		11.51770	88.71922	0.00000	11.66032	88.22032		7.63	0.00	0.00	0	221.00
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		11.89952	81.78792	0.00000	11.99730	81.34547		10.75	0.00	181,160,242.80	2,215	165,218.00
R2032	On 02/11/2023	Bond Future	10.35	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.010	6.56	0.00	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	0.01000	0.00001	0.00000	0.00000	0.00000	0.010	6.59	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	0.01000	0.00001	0.00000	0.00000	0.00000	0.010	6.59	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	0.05000	0.00005	0.00000	0.02000	0.00002	0.050	6.61	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	0.28000	0.00028	0.00000	0.12000	0.00012	0.280	6.63	0.00	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	4,225.66000	4.22566	0.00000	4,667.30000	4.66730	4,225.660	6.65	(1.00)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	5.64000	0.00564	0.00000	2.82000	0.00282	5.640	7.05	0.01	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	2,922.99000	2.92299	0.00000	3,347.82000	3.34782	2,922.990	7.89	(0.94)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	2,043.24000	2.04324	0.00000	2,423.38000	2.42338	2,043.240	8.87	(0.81)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	1,704.04000	1.70404	0.00000	2,055.42000	2.05542	1,704.040	9.26	(0.74)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	1,201.45000	1.20145	0.00000	1,493.53000	1.49353	1,201.450	9.96	(0.59)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	425.68000	0.42568	0.00000	570.96000	0.57096	425.680	11.62	(0.26)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		12.02825	83.59902	0.00000	12.13059	83.14684		11.40	0.00	4,012,752.96	48	10,278.00
R2032	On 01/02/2024	Bond Future	10.01	Call	99.07000	0.09907	0.00000	81.83000	0.08183	99.070	11.15	0.05	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	276.33000	0.27633	0.00000	232.82000	0.23282	276.330	10.89	0.11	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	363.74000	0.36374	0.00000	308.35000	0.30835	363.740	10.81	0.14	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	375.41000	0.37541	0.00000	318.48000	0.31848	375.410	10.80	0.15	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	611.42000	0.61142	0.00000	525.57000	0.52557	611.420	10.74	0.22	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	2,819.50000	2.81950	0.00000	3,097.52000	3.09752	2,819.500	11.15	(0.58)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1,373.85000	1.37385	0.00000	1,545.69000	1.54569	1,373.850	11.99	(0.35)	0.00	0	200.00

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				
R2032	On 01/02/2024	Bond Future	12.62	Put	1,218.25	0.0000	1.21825	0.00000	1,375.39	1.37539	1,218.250	12.14	(0.31)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	1,090.01	0.0000	1.09001	0.00000	1,234.46	1.23446	1,090.010	12.28	(0.29)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		12.15726	81.32755	0.00000	12.26450	80.86514			11.54	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	453.87	0.0000	0.45387	0.00000	397.98	0.39798	453.870	11.18	0.14	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	590.55	0.0000	0.59055	0.00000	520.47	0.52047	590.550	11.10	0.17	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	631.29	0.0000	0.63129	0.00000	557.12	0.55712	631.290	11.08	0.18	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	792.39	0.0000	0.79239	0.00000	702.58	0.70258	792.390	11.01	0.21	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,004.73	0.0000	1.00473	0.00000	895.49	0.89549	1,004.730	10.93	0.26	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	1,313.90	0.0000	1.31390	0.00000	1,179.16	1.17916	1,313.900	10.92	0.32	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,653.11	0.0000	1.65311	0.00000	1,812.60	1.81260	1,653.110	12.27	(0.32)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,350.11	0.0000	1.35011	0.00000	1,485.93	1.48593	1,350.110	12.60	(0.27)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	1,193.38	0.0000	1.19338	0.00000	1,316.27	1.31627	1,193.380	12.80	(0.24)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		12.29562	83.16265	0.00000	12.40813	82.68962			10.49	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		12.47104	80.96272	0.00000	12.58977	80.47814			9.93	0.00	0.00	0	243.00
R2032	On 07/11/2024	Bond Future	11.64	Call	1,774.55	0.0000	1.77455	0.00000	1,613.67	1.61367	1,774.550	9.36	0.35	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	2,057.77	0.0000	2.05777	0.00000	2,224.16	2.22416	2,057.770	10.75	(0.33)	0.00	0	1,615.00
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		12.53383	79.82332	0.00000	12.64181	79.28508			13.00	0.00	0.00	0	172,495.00
R2035	On 02/11/2023	Bond Future	10.62	Call	0.04000	0.00004	0.00000	0.02000	0.00002	0.040	11.69	0.00	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	2.07000	0.00207	0.00000	1.23000	0.00123	2.070	11.68	0.00	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.70	Call	56.05000	0.05605	0.00000	36.76000	0.03676	56.050	11.66	0.05	0.00	0.00	0	6,500.00
R2035	On 02/11/2023	Bond Future	11.74	Call	67.47000	0.06747	0.00000	44.59000	0.04459	67.470	11.66	0.06	0.00	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	500.61	0.50061	0.00000	372.75	0.37275	500.610	12.22	0.30	0.00	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	534.34	0.53434	0.00000	725.90	0.72590	534.340	13.17	(0.29)	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	66.25000	0.06625	0.00000	105.33	0.10533	66.250	14.43	(0.05)	0.00	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00		12.67749	81.59097	0.00000	12.79018	81.04085			13.18	0.00	0.00	0	10,750.00
R2035	On 01/02/2024	Bond Future	10.62	Call	71.81000	0.07181	0.00000	56.72000	0.05672	71.810	11.97	0.03	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	214.04	0.21404	0.00000	174.08	0.17408	214.040	11.98	0.09	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,145.41	1.14541	0.00000	1,311.33	1.31133	1,145.410	14.25	(0.27)	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.81072	78.92337	0.00000	12.92820	78.36080			13.38	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.95116	80.70434	0.00000	13.07380	80.12891			12.47	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		13.12992	78.09663	0.00000	13.25857	77.50724			11.83	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		12.83743	74.97979	0.00000	12.93517	74.49587			13.91	0.00	0.00	0	67,590.00
R2037	On 02/11/2023	Bond Future	12.02	Call	63.17000	0.06317	0.00000	43.94000	0.04394	63.170	12.48	0.06	0.00	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	476.24	0.47624	0.00000	366.60	0.36660	476.240	13.10	0.29	0.00	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	73.46000	0.07346	0.00000	111.31	0.11131	73.460	15.53	(0.05)	0.00	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		12.97603	72.38397	0.00000	13.07782	71.88937			14.94	0.00	0.00	0	82,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	731.26	0.73126	0.00000	630.33	0.63033	731.260	13.69	0.23	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	2,562.29	2.56229	0.00000	2,826.60	2.82660	2,562.290	14.83	(0.50)	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	995.26	0.99526	0.00000	1,127.10	1.12710	995.260	16.56	(0.24)	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		13.11544	74.02170	0.00000	13.22141	73.51592			14.36	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		13.26607	71.43582	0.00000	13.37663	70.91845			14.49	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,474.91	1.47491	0.00000	1,337.05	1.33705	1,474.910	13.59	0.29	5,241,894.63		1,383	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	3,893.83	3.89383	0.00000	4,161.34	4.16134	3,893.830	14.12	(0.49)	(9,070,533.35)		1,383	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	2,648.52	2.64852	0.00000	2,850.69	2.85069	2,648.520	14.89	(0.37)	(6,768,945.17)		1,383	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		13.43783	73.12370	0.00000	13.55348	72.59377			13.42	0.00	0.00	0	469.00
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

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
R2040	On 06/10/2015			Price Contribution	0.00	100.00000	0.00000	100.00000	100.00000		0.00		0.00	0	0.00
R2040	On 02/11/2023			Bond Future	0.00	13.04782	75.35033	0.00000	13.16076		14.54		0.00	0	36,437.00
R2040	On 02/11/2023	11.50	Call	Bond Future	0.84000	0.00084	0.00000	0.47000	0.00047	0.840	13.03		0.00	0	875.00
R2040	On 02/11/2023	11.80	Call	Bond Future	6.36000	0.00636	0.00000	3.79000	0.00379	6.360	13.02		0.01	0	128.00
R2040	On 02/11/2023	12.10	Call	Bond Future	34.43000	0.03443	0.00000	21.69000	0.02169	34.430	13.01		0.03	1,100	225.00
R2040	On 02/11/2023	12.60	Call	Bond Future	319.68000	0.31968	0.00000	227.30000	0.22730	319.680	13.47		0.21	0	128.00
R2040	On 02/11/2023	12.97	Put	Bond Future	1,386.38000	1.38638	0.00000	1,749.44000	1.74944	1,386.380	14.03		(0.55)	0	875.00
R2040	On 02/11/2023	13.10	Put	Bond Future	1,054.61000	1.05461	0.00000	1,365.20000	1.36520	1,054.610	14.26		(0.46)	1,100	1,100.00
R2040	On 02/11/2023	13.64	Put	Bond Future	282.78000	0.28278	0.00000	409.45000	0.40945	282.780	15.28		(0.16)	0	128.00
R2040	On 02/11/2023	13.90	Put	Bond Future	138.13000	0.13813	0.00000	211.16000	0.21116	138.130	15.78		(0.09)	1,100	1,100.00
R2040	On 01/02/2024			Bond Future	0.00	13.18783	72.51231	0.00000	13.30544		15.67		0.00	0	97,612.00
R2040	On 02/05/2024			Bond Future	0.00	13.32818	74.15295	0.00000	13.45059		15.06		0.00	0	0.00
R2040	On 01/08/2024			Bond Future	0.00	13.47948	71.31960	0.00000	13.60717		15.33		0.00	0	0.00
R2040	On 07/11/2024			Bond Future	0.00	13.65084	73.00430	0.00000	13.78436		14.33		0.00	0	953.00
R2040	On 31/01/2040			Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000		0.00		0.00	0	0.00
R2044	On 02/11/2023			Bond Future	0.00	13.13181	71.49732	0.00000	13.23458		15.22		0.00	0	51,691.00
R2044	On 02/11/2023	12.00	Call	Bond Future	12.29000	0.01229	0.00000	7.92000	0.00792	12.290	13.63		0.01	0	5,860.00
R2044	On 02/11/2023	12.75	Put	Bond Future	2,431.01000	2.43101	0.00000	2,857.44000	2.85744	2,431.010	14.30		(0.75)	0	5,860.00
R2044	On 02/11/2023	13.00	Put	Bond Future	1,545.88000	1.54588	0.00000	1,892.04000	1.89204	1,545.880	14.74		(0.58)	0	6,375.00
R2044	On 01/02/2024			Bond Future	0.00	13.26846	68.69917	0.00000	13.37547		16.43		0.00	120	51,026.00
R2044	On 01/02/2024	13.25	Put	Bond Future	2,548.78000	2.54878	0.00000	2,831.76000	2.83176	2,548.780	15.98		(0.49)	0	5,000.00
R2044	On 02/05/2024			Bond Future	0.00	13.40508	70.25353	0.00000	13.51643		15.81		0.00	0	0.00
R2044	On 01/08/2024			Bond Future	0.00	13.55208	67.45735	0.00000	13.66821		16.15		0.00	0	0.00
R2044	On 07/11/2024			Bond Future	0.00	13.71794	69.05062	0.00000	13.83937		15.10		0.00	0	0.00
R2044	On 31/01/2044			Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000		0.00		0.00	0	0.00
R2048	On 02/11/2023			Bond Future	0.00	13.03661	70.25570	0.00000	13.14445		15.80		0.00	0	73,110.00
R2048	On 02/11/2023	11.80	Call	Bond Future	6.64000	0.00664	0.00000	4.09000	0.00409	6.640	14.16		0.01	0	207.00
R2048	On 02/11/2023	12.50	Call	Bond Future	231.98000	0.23198	0.00000	164.83000	0.16483	231.980	14.50		0.16	0	207.00
R2048	On 02/11/2023	13.60	Put	Bond Future	312.93000	0.31293	0.00000	442.90000	0.44290	312.930	16.52		(0.18)	0	207.00
R2048	On 01/02/2024			Bond Future	0.00	13.17298	71.81147	0.00000	13.28535		16.03		0.00	0	167,550.00
R2048	On 01/02/2024	11.50	Call	Bond Future	173.98000	0.17398	0.00000	140.96000	0.14096	173.980	14.55		0.07	0	1,000.00
R2048	On 01/02/2024	12.30	Call	Bond Future	781.05000	0.78105	0.00000	662.62000	0.66262	781.050	14.63		0.23	1,100	100.00
R2048	On 01/02/2024	13.10	Put	Bond Future	2,779.60000	2.77960	0.00000	3,091.35000	3.09135	2,779.600	15.77		(0.51)	1,100	1,100.00
R2048	On 01/02/2024	13.37	Put	Bond Future	2,167.24000	2.16724	0.00000	2,430.63000	2.43063	2,167.240	16.25		(0.42)	0	1,000.00
R2048	On 01/02/2024	13.90	Put	Bond Future	1,322.99000	1.32299	0.00000	1,505.59000	1.50559	1,322.990	17.24		(0.29)	1,100	1,100.00
R2048	On 02/05/2024			Bond Future	0.00	13.29924	68.98617	0.00000	13.41613		16.43		0.00	0	0.00
R2048	On 01/08/2024			Bond Future	0.00	13.43106	70.54279	0.00000	13.55282		15.74		0.00	0	13,000.00
R2048	On 07/11/2024			Bond Future	0.00	13.59455	67.75770	0.00000	13.72199		15.69		0.00	0	0.00
R2048	On 28/02/2048			Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000		0.00		0.00	0	0.00
R2053	On 02/11/2023			Bond Future	0.00	12.98478	90.96433	0.00000	13.09256		15.94		0.00	0	5,189.00
R2053	On 01/02/2024			Bond Future	0.00	13.11489	92.97863	0.00000	13.22716		16.18		0.00	0	0.00
R2053	On 02/05/2024			Bond Future	0.00	13.24476	89.21638	0.00000	13.36178		16.58		0.00	0	0.00
R2053	On 01/08/2024			Bond Future	0.00	13.38017	91.22902	0.00000	13.50219		15.88		0.00	0	0.00
R2053	On 07/11/2024			Bond Future	0.00	13.54411	87.51334	0.00000	13.67204		15.83		0.00	0	0.00
R2053	On 31/03/2053			Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000		0.00		0.00	0	0.00
R209	On 02/11/2023			Bond Future	0.00	12.59791	61.32665	0.00000	12.70044		14.70		0.00	0	25,378.00
R209	On 01/02/2024			Bond Future	0.00	12.72122	62.68468	0.00000	12.82765		14.95		0.00	34	3,734.00
R209	On 02/05/2024			Bond Future	0.00	12.84407	60.94919	0.00000	12.95460		15.13		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	
R209	On 01/08/2024	Bond Future	0.00	12.97300	62.32447	0.00000	13.08786	61.84843		14.37	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	13.13062	60.64176	0.00000	13.25051	60.15418		13.85	0.00	0.00	0	101.00
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	226.33855	226.33855	0.00000	226.29940	226.29940		0.00	11,316,927.50		50	246.00
R210	On 01/02/2024	Bond Future	0.00	231.40629	231.40629	0.00000	231.36636	231.36636		0.00	0.00		0	501.00
R210	On 02/05/2024	Bond Future	0.00	233.44336	233.44336	0.00000	233.40252	233.40252		0.00	0.00		0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.76587	238.76587	0.00000	238.72360	238.72360		0.00	0.00		0	0.00
R210	On 07/11/2024	Bond Future	0.00	241.14496	241.14496	0.00000	241.10080	241.10080		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	0.00
R213	On 02/11/2023	Bond Future	0.00	11.57435	79.12912	0.00000	11.68236	78.68444		10.08	0.00	0.00	0	27,704.00
R213	On 02/11/2023	Bond Future	10.94 Call	54.45000	0.05445	0.00000	32.79000	0.03279	54.450	8.08	0.07	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	616.25000	0.61625	0.00000	467.75000	0.46775	616.250	9.88	0.40	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	69.80000	0.06980	0.00000	105.92000	0.10592	69.800	13.35	(0.06)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.70253	80.88138	0.00000	11.81591	80.42690		10.50	0.00	0.00	0	0.00
R213	On 02/05/2024	Bond Future	0.00	11.81987	79.15130	0.00000	11.93885	78.68656		10.46	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.94549	80.93768	0.00000	12.07060	80.46227		9.68	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	12.11577	79.29095	0.00000	12.24816	78.80397		9.24	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	12.94493	57.08591	0.00000	13.04756	56.64113		15.89	0.00	0.00	0	21,019.00
R214	On 01/02/2024	Bond Future	0.00	13.07540	58.35001	0.00000	13.18199	57.89544		16.16	17,680,053.03		303	303.00
R214	On 02/05/2024	Bond Future	0.00	13.19599	56.36443	0.00000	13.30655	55.89959		16.49	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	13.32158	57.63635	0.00000	13.43638	57.16089		15.84	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.47769	55.69158	0.00000	13.59741	55.20461		15.72	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 :										747,992,983.13		18,771	1,542,680.00	
Grand Total:										747,992,983.13		18,771	1,542,680.00	