

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/10/2023

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	892.26500	892.26500	0.00000	889.26900	889.26900	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	912.00800	912.00800	0.00000	908.96100	908.96100	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	932.53800	932.53800	0.00000	929.52600	929.52600	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	953.86200	953.86200	0.00000	950.51500	950.51500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	976.72900	976.72900	0.00000	973.06600	973.06600	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	998.93300	998.93300	0.00000	993.54700	993.54700	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,021.03600	1,021.03600	0.00000	1,015.54800	1,015.54800	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,044.02100	1,044.02100	0.00000	1,038.52500	1,038.52500	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,067.89400	1,067.89400	0.00000	1,061.97500	1,061.97500	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,093.49500	1,093.49500	0.00000	1,087.17100	1,087.17100	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	876.22500	876.22500	0.00000	871.28000	871.28000	0.00	0.00	148,958,250.00	17	107.00
ALBI	On 01/02/2024		Index Future	0.00	895.61300	895.61300	0.00000	890.57400	890.57400	0.00	0.00	152,254,210.00	17	17.00
ALBI	On 02/05/2024		Index Future	0.00	915.77400	915.77400	0.00000	910.72300	910.72300	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	936.71400	936.71400	0.00000	931.28800	931.28800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	959.17100	959.17100	0.00000	953.38300	953.38300	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	13.22996	70.01232	0.00000	13.34340	69.53733	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.40177	71.57869	0.00000	13.52003	71.09424	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.57314	69.40699	0.00000	13.69472	68.91955	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.74669	71.00916	0.00000	13.87905	70.49011	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.96443	68.91964	0.00000	14.10818	68.37042	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	13.69718	65.63579	0.00000	13.80546	65.12946	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.85366	67.10425	0.00000	13.96624	66.58772	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	14.01559	64.36778	0.00000	14.13137	63.84714	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	14.17595	65.85332	0.00000	14.30107	65.30137	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.37240	63.17427	0.00000	14.50750	62.59236	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	863.49700	863.49700	0.00000	858.63300	858.63300	0.00	0.00	34,539,880.00	4	821.00
GOVI	On 01/02/2024		GOVI	0.00	882.60300	882.60300	0.00000	877.64600	877.64600	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	902.47100	902.47100	0.00000	897.50300	897.50300	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	923.10700	923.10700	0.00000	917.76900	917.76900	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	945.23800	945.23800	0.00000	939.54300	939.54300	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	172.67207	172.67207	0.00000	172.65186	172.65186	0.00	0.00	0.00	0	4,757.00
I2025	On 01/02/2024		Bond Future	0.00	174.74261	174.74261	0.00000	174.72490	174.72490	0.00	0.00	0.00	0	7,854.00
I2025	On 02/05/2024		Bond Future	0.00	178.71719	178.71719	0.00000	178.71923	178.71923	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.00597	181.00597	0.00000	180.95663	180.95663	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.38448	185.38448	0.00000	185.28859	185.28859	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 Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
									Option					
I2029	On 02/11/2023	Bond Future	0.00		124.72384	124.72384	0.00000	124.44770	124.44770	0.00	0.00	0.00	0	1,782.00
I2029	On 01/02/2024	Bond Future	0.00		127.51428	127.51428	0.00000	127.23403	127.23403	0.00	0.00	0.00	0	2,664.00
I2029	On 02/05/2024	Bond Future	0.00		129.04906	129.04906	0.00000	128.77700	128.77700	0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		132.02874	132.02874	0.00000	131.71326	131.71326	0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		133.82204	133.82204	0.00000	133.46611	133.46611	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		116.92593	116.92593	0.00000	116.61242	116.61242	0.00	0.00	0.00	0	1,771.00
I2033	On 01/02/2024	Bond Future	0.00		119.54187	119.54187	0.00000	119.22333	119.22333	0.00	0.00	0.00	0	6,284.00
I2033	On 02/05/2024	Bond Future	0.00		120.80014	120.80014	0.00000	120.48799	120.48799	0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		123.58931	123.58931	0.00000	123.23532	123.23532	0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		125.08018	125.08018	0.00000	124.68689	124.68689	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		126.35423	126.35423	0.00000	126.32892	126.32892	0.00	0.00	0.00	0	2,726.00
I2038	On 01/02/2024	Bond Future	0.00		127.16447	127.16447	0.00000	127.14084	127.14084	0.00	0.00	0.00	0	1,961.00
I2038	On 02/05/2024	Bond Future	0.00		130.05690	130.05690	0.00000	130.04726	130.04726	0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00		130.99228	130.99228	0.00000	130.94495	130.94495	0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		134.15995	134.15995	0.00000	134.07845	134.07845	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		108.02708	108.02708	0.00000	107.50861	107.50861	0.00	0.00	0.00	0	11,062.00
I2046	On 01/02/2024	Bond Future	0.00		110.44394	110.44394	0.00000	109.91574	109.91574	0.00	0.00	0.00	0	5,077.00
I2046	On 02/05/2024	Bond Future	0.00		110.81016	110.81016	0.00000	110.28240	110.28240	0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00		113.36865	113.36865	0.00000	112.79668	112.79668	0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		113.90908	113.90908	0.00000	113.29512	113.29512	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		109.33870	109.33870	0.00000	109.77808	109.77808	0.00	0.00	0.00	0	10,362.00
I2050	On 01/02/2024	Bond Future	0.00		109.53730	109.53730	0.00000	109.98856	109.98856	0.00	0.00	0.00	0	3,717.00
I2050	On 02/05/2024	Bond Future	0.00		112.02891	112.02891	0.00000	112.50308	112.50308	0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00		112.31122	112.31122	0.00000	112.76396	112.76396	0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		115.02677	115.02677	0.00000	115.46210	115.46210	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		328.01500	328.01500	0.00000	327.83400	327.83400	0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00		335.35400	335.35400	0.00000	335.17400	335.17400	0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00		342.98200	342.98200	0.00000	342.83600	342.83600	0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00		350.90100	350.90100	0.00000	350.65500	350.65500	0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		359.39500	359.39500	0.00000	359.05500	359.05500	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	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	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	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	0.00000		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	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	0.00	8.36000	91.64000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	0.00	8.39000	91.61000	91.61000	0.00000	8.39000	91.61000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.57000	91.43000	91.43000	0.00000	8.57000	91.43000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.57000	91.43000	91.43000	0.00000	8.57000	91.43000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.64000	91.36000	91.36000	0.00000	8.64000	91.36000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.64000	91.36000	91.36000	0.00000	8.64000	91.36000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.59000	91.41000	91.41000	0.00000	8.59000	91.41000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.50000	91.50000	91.50000	0.00000	8.50000	91.50000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	8.43000	91.57000	91.57000	0.00000	8.43000	91.57000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	8.35000	91.65000	91.65000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	8.31000	91.69000	91.69000	0.00000	8.31000	91.69000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	8.40000	91.60000	91.60000	0.00000	8.40000	91.60000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.48208	106.66031	106.66031	0.00000	9.60139	106.33947		3.95	0.00	3,374,412,227.47	31,637	93,715.00
R186	On 02/11/2023	Bond Future	9.15 Call	95.96000	0.09596	0.09596	0.00000	45.13000	0.04513	95.960	3.37	0.18	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42 Put	27.56000	0.02756	0.02756	0.00000	40.48000	0.04048	27.560	5.14	(0.04)	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future	0.00	9.53100	103.71036	103.71036	0.00000	9.66165	103.38427		4.05	0.00	3,479,378,867.64	33,549	55,622.00
R186	On 02/05/2024	Bond Future	0.00	9.57196	106.04479	106.04479	0.00000	9.71168	105.72340		3.73	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,378.71000	1.37871	1.37871	0.00000	1,162.69000	1.16269	1,378.710	3.72	0.55	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	577.56000	0.57756	0.57756	0.00000	632.57000	0.63257	577.560	4.13	(0.28)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	9.60450	103.15830	103.15830	0.00000	9.77548	102.79902		3.59	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.68766	105.62534	105.62534	0.00000	9.89729	105.23106		3.16	0.00	0.00	0	4,833.00
R186	On 21/12/2026	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	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	0.00000		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	0.00000		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	0.00000		0.00	0.00	0.00	0	0.00
R197	On 02/11/2023	Bond Future	0.00	342.20625	342.20625	342.20625	0.00000	342.16177	342.16177		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	0.00000		0.00	0.00	0.00	0	0.00
R202	On 02/11/2023	Bond Future	0.00	253.29987	253.29987	253.29987	0.00000	253.25060	253.25060		0.00	0.00	0.00	0	4,558.00
R202	On 01/02/2024	Bond Future	0.00	253.99500	253.99500	253.99500	0.00000	253.94875	253.94875		0.00	0.00	0.00	0	948.00
R202	On 02/05/2024	Bond Future	0.00	259.77205	259.77205	259.77205	0.00000	259.75422	259.75422		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	260.67490	260.67490	260.67490	0.00000	260.58198	260.58198		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	266.97891	266.97891	266.97891	0.00000	266.81820	266.81820		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	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 02/11/2023	Bond Future	0.00	10.94077	89.08748	89.08748	0.00000	11.02339	88.75270		8.64	0.00	1,451,145,961.72	16,289	60,610.00
R2030	On 02/11/2023	Bond Future	9.57 Call	0.00000	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	0.11000	0.00011	0.00011	0.00000	0.07000	0.00007	0.110	5.21	0.00	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07 Call	1.47000	0.00147	0.00147	0.00000	0.98000	0.00098	1.470	5.46	0.00	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39 Call	61.29000	0.06129	0.06129	0.00000	42.29000	0.04229	61.290	6.67	0.08	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62 Call	251.50000	0.25150	0.25150	0.00000	187.44000	0.18744	251.500	7.47	0.24	0.00	0	500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
											Option					
R2030	On 02/11/2023	Bond Future	11.12	Call	1,273.70000		1.27370	0.00000	1,076.22000	1.07622	1,273.700	8.97	0.64	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43	Put	264.49000		0.26449	0.00000	340.84000	0.34084	264.490	9.78	(0.20)	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57	Put	187.15000		0.18715	0.00000	244.08000	0.24408	187.150	10.12	(0.15)	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	30.13000		0.03013	0.00000	41.37000	0.04137	30.130	11.62	(0.03)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	0.00		11.04398		87.05285	0.00000	11.13080	86.71219		9.40	0.00	1,560,509,389.10	17,926	36,522.00
R2030	On 01/02/2024	Bond Future	9.57	Call	268.86000		0.26886	0.00000	214.34000	0.21434	268.860	9.70	0.12	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	417.67000		0.41767	0.00000	340.83000	0.34083	417.670	9.45	0.17	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	440.69000		0.44069	0.00000	360.54000	0.36054	440.690	9.42	0.18	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	483.67000		0.48367	0.00000	397.75000	0.39775	483.670	9.36	0.19	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	530.29000		0.53029	0.00000	438.18000	0.43818	530.290	9.30	0.21	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	595.94000		0.59594	0.00000	495.54000	0.49554	595.940	9.23	0.23	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	815.25000		0.81525	0.00000	690.66000	0.69066	815.250	9.16	0.29	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,918.03000		1.91803	0.00000	2,059.34000	2.05934	1,918.030	9.26	(0.50)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,380.72000		1.38072	0.00000	1,489.12000	1.48912	1,380.720	9.45	(0.40)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	844.87000		0.84487	0.00000	913.64000	0.91364	844.870	9.80	(0.27)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	754.37000		0.75437	0.00000	816.28000	0.81628	754.370	9.90	(0.25)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	745.89000		0.74589	0.00000	807.11000	0.80711	745.890	9.91	(0.25)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	565.41000		0.56541	0.00000	612.67000	0.61267	565.410	10.14	(0.20)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		11.15186		89.01226	0.00000	11.24092	88.67411		8.92	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	558.57000		0.55857	0.00000	458.37000	0.45837	558.570	8.89	0.18	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	914.90000		0.91490	0.00000	774.63000	0.77463	914.900	8.62	0.27	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	1,459.66000		1.45966	0.00000	1,276.08000	1.27608	1,459.660	8.63	0.38	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	1,766.43000		1.76643	0.00000	1,564.04000	1.56404	1,766.430	8.68	0.43	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	2,315.60000		2.31560	0.00000	2,085.88000	2.08588	2,315.600	8.84	0.51	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,303.42000		1.30342	0.00000	1,355.46000	1.35546	1,303.420	9.47	(0.31)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	928.62000		0.92862	0.00000	961.37000	0.96137	928.620	9.87	(0.23)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	514.61000		0.51461	0.00000	526.89000	0.52689	514.610	10.60	(0.14)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		11.26318		87.04125	0.00000	11.36465	86.66951		8.68	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		11.40325		89.12219	0.00000	11.51770	88.71922		7.96	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		11.81691		82.16422	0.00000	11.89952	81.78792		10.82	0.00	3,683,011,161.50	44,825	135,941.00
R2032	On 02/11/2023	Bond Future	10.35	Call	0.00000		0.00000	0.00000	0.00000	0.00000		6.68	0.00	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	0.02000		0.00002	0.00000	0.01000	0.00001	0.020	6.61	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	0.02000		0.00002	0.00000	0.01000	0.00001	0.020	6.61	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	0.09000		0.00009	0.00000	0.05000	0.00005	0.090	6.57	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.85	Call	0.46000		0.00046	0.00000	0.28000	0.00028	0.460	6.52	0.00	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	11.00	Put	3,850.06000		3.85006	0.00000	4,225.66000	4.22566	3,850.060	6.47	(1.00)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	8.39000		0.00839	0.00000	5.64000	0.00564	8.390	6.90	0.02	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	2,565.59000		2.56559	0.00000	2,922.99000	2.92299	2,565.590	7.80	(0.92)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	1,734.13000		1.73413	0.00000	2,043.24000	2.04324	1,734.130	8.85	(0.76)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	1,424.08000		1.42408	0.00000	1,704.04000	1.70404	1,424.080	9.26	(0.68)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	978.58000		0.97858	0.00000	1,201.45000	1.20145	978.580	9.99	(0.52)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	327.38000		0.32738	0.00000	425.68000	0.42568	327.380	11.71	(0.22)	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.94211		83.98222	0.00000	12.02825	83.59902		11.46	0.00	3,517,595,284.70	41,885	39,606.00
R2032	On 01/02/2024	Bond Future	10.01	Call	119.88000		0.11988	0.00000	99.07000	0.09907	119.880	11.23	0.05	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	10.59	Call	324.41	0000	0.32441	0.00000	276.33	0000	0.27633	324.410	10.95	0.13	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	423.57	0000	0.42357	0.00000	363.74	0000	0.36374	423.570	10.87	0.16	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	436.79	0000	0.43679	0.00000	375.41	0000	0.37541	436.790	10.86	0.16	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	700.36	0000	0.70036	0.00000	611.42	0000	0.61142	700.360	10.80	0.24	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	2,605.27	0000	2.60527	0.00000	2,819.50	0000	2.81950	2,605.270	11.21	(0.55)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1,247.81	0000	1.24781	0.00000	1,373.85	0000	1.37385	1,247.810	12.05	(0.32)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,103.83	0000	1.10383	0.00000	1,218.25	0000	1.21825	1,103.830	12.20	(0.29)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	985.54	0000	0.98554	0.00000	1,090.01	0000	1.09001	985.540	12.34	(0.27)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		12.06	920	81.70987	0.00000	12.15	726	81.32755		11.64	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	520.79	0000	0.52079	0.00000	453.87	0000	0.45387	520.790	11.30	0.15	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	671.25	0000	0.67125	0.00000	590.55	0000	0.59055	671.250	11.21	0.18	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	715.83	0000	0.71583	0.00000	631.29	0000	0.63129	715.830	11.19	0.19	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	891.25	0000	0.89125	0.00000	792.39	0000	0.79239	891.250	11.11	0.23	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,121.10	0000	1.12110	0.00000	1,004.73	0000	1.00473	1,121.100	11.02	0.28	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	1,452.74	0000	1.45274	0.00000	1,313.90	0000	1.31390	1,452.740	11.01	0.34	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,549.57	0000	1.54957	0.00000	1,653.11	0000	1.65311	1,549.570	12.37	(0.30)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,263.77	0000	1.26377	0.00000	1,350.11	0000	1.35011	1,263.770	12.70	(0.26)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	1,116.42	0000	1.11642	0.00000	1,193.38	0000	1.19338	1,116.420	12.90	(0.23)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		12.19	759	83.57779	0.00000	12.29	562	83.16265		10.74	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		12.36	260	81.40865	0.00000	12.47	104	80.96272		10.21	0.00	0.00	0	243.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,019.70	0000	2.01970	0.00000	1,774.55	0000	1.77455	2,019.700	9.63	0.38	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	1,995.66	0000	1.99566	0.00000	2,057.77	0000	2.05777	1,995.660	11.03	(0.31)	0.00	0	1,615.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	0.00		12.42	584	80.36695	0.00000	12.53	383	79.82332		12.85	0.00	1,508,648,385.40	18,772	153,723.00
R2035	On 02/11/2023	Bond Future	10.62	Call	0.07	0000	0.00007	0.00000	0.04	0000	0.00004	0.070	11.56	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	3.05	0000	0.00305	0.00000	2.07	0000	0.00207	3.050	11.52	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.70	Call	86.43	0000	0.08643	0.00000	56.05	0000	0.05605	86.430	11.72	0.08	0.00	0	6,500.00
R2035	On 02/11/2023	Bond Future	11.74	Call	104.75	0000	0.10475	0.00000	67.47	0000	0.06747	104.750	11.77	0.09	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	681.54	0000	0.68154	0.00000	500.61	0000	0.50061	681.540	12.44	0.37	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	396.35	0000	0.39635	0.00000	534.34	0000	0.53434	396.350	13.44	(0.23)	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	43.82	0000	0.04382	0.00000	66.25	0000	0.06625	43.820	14.69	(0.03)	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00		12.56	509	82.14523	0.00000	12.67	749	81.59097		13.05	0.00	1,513,361,572.29	18,423	29,173.00
R2035	On 01/02/2024	Bond Future	10.62	Call	84.45	0000	0.08445	0.00000	71.81	0000	0.07181	84.450	11.82	0.04	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	249.62	0000	0.24962	0.00000	214.04	0000	0.21404	249.620	11.83	0.10	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	976.85	0000	0.97685	0.00000	1,145.41	0000	1.14541	976.850	14.13	(0.24)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.69	547	79.48093	0.00000	12.81	072	78.92337		13.30	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		12.82	600	81.29792	0.00000	12.95	116	80.70434		12.57	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.99	440	78.72447	0.00000	13.12	992	78.09663		11.91	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0000	0.00000	0.00000	100.00	0000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future	0.00		12.72	449	75.54500	0.00000	12.83	743	74.97979		13.73	0.00	1,133,703,815.00	15,007	52,661.00
R2037	On 02/11/2023	Bond Future	12.02	Call	100.21	0000	0.10021	0.00000	63.17	0000	0.06317	100.210	12.60	0.09	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	657.02	0000	0.65702	0.00000	476.24	0000	0.47624	657.020	13.33	0.36	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	47.90	0000	0.04790	0.00000	73.46	0000	0.07346	47.900	15.79	(0.04)	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		12.85	871	72.96032	0.00000	12.97	603	72.38397		14.78	0.00	1,131,030,880.64	15,502	98,379.00
R2037	On 01/02/2024	Bond Future	12.09	Call	840.46	0000	0.84046	0.00000	731.26	0000	0.73126	840.460	13.51	0.26	0.00	0	2,500.00

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
R2037	On 01/02/2024	Bond Future	12.93	Put	2,249.01	0.0000	2.24901	0.00000	2,562.29	0.00000	2,249.010	14.67	(0.46)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	838.99	0.0000	0.83899	0.00000	995.26	0.00000	838.990	16.40	(0.21)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.99511	0.0000	74.60248	0.00000	13.11544	0.00000	74.02170	14.27	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		13.13601	0.0000	72.05159	0.00000	13.26607	0.00000	71.43582	14.46	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,639.12	0.0000	1.63912	0.00000	1,474.91	0.00000	1,639.120	13.53	0.31	5,658,529.81	1,383	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	3,656.87	0.0000	3.65687	0.00000	3,893.83	0.00000	3,656.870	14.37	(0.47)	(8,574,976.09)	1,383	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	2,498.19	0.0000	2.49819	0.00000	2,648.52	0.00000	2,498.190	15.21	(0.35)	(6,368,828.56)	1,383	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		13.29788	0.0000	73.77284	0.00000	13.43783	0.00000	73.12370	13.32	0.00	0.00	0	469.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	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	0.00000	100.00000	0.00000	100.00000	0.00	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future	0.00		12.93994	0.0000	75.91664	0.00000	13.04782	0.00000	75.35033	14.39	0.00	0.00	0	36,437.00
R2040	On 02/11/2023	Bond Future	11.50	Call	1.26000	0.0000	0.00126	0.00000	0.84000	0.00000	1.260	12.88	0.00	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	11.80	Call	9.39000	0.0000	0.00939	0.00000	6.36000	0.00000	9.390	12.86	0.01	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.10	Call	52.19000	0.0000	0.05219	0.00000	34.43000	0.00000	52.190	12.98	0.05	0.00	0	225.00
R2040	On 02/11/2023	Bond Future	12.60	Call	450.99000	0.0000	0.45099	0.00000	319.68000	0.00000	450.990	13.68	0.27	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	12.97	Put	1,101.95000	0.0000	1.10195	0.00000	1,386.38000	0.00000	1,101.950	14.34	(0.47)	0.00	0	875.00
R2040	On 02/11/2023	Bond Future	13.10	Put	822.03000	0.0000	0.82203	0.00000	1,054.61000	0.00000	822.030	14.58	(0.38)	0.00	0	1,100.00
R2040	On 02/11/2023	Bond Future	13.64	Put	203.97000	0.0000	0.20397	0.00000	282.78000	0.00000	203.970	15.62	(0.13)	0.00	0	128.00
R2040	On 02/11/2023	Bond Future	13.90	Put	96.25000	0.0000	0.09625	0.00000	138.13000	0.00000	96.250	16.12	(0.07)	0.00	0	1,100.00
R2040	On 01/02/2024	Bond Future	0.00		13.07577	0.0000	73.08987	0.00000	13.18783	0.00000	72.51231	15.54	0.00	15,348,872.70	210	97,612.00
R2040	On 02/05/2024	Bond Future	0.00		13.21328	0.0000	74.73493	0.00000	13.32818	0.00000	74.15295	15.01	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		13.35533	0.0000	71.93661	0.00000	13.47948	0.00000	71.31960	15.39	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		13.51730	0.0000	73.65473	0.00000	13.65084	0.00000	73.00430	14.44	0.00	0.00	0	953.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future	0.00		13.02398	0.0000	72.05898	0.00000	13.13181	0.00000	71.49732	15.07	0.00	199,171,020.72	2,764	54,356.00
R2044	On 02/11/2023	Bond Future	12.00	Call	18.13000	0.0000	0.01813	0.00000	12.29000	0.00000	18.130	13.48	0.02	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	12.75	Put	1,997.63000	0.0000	1.99763	0.00000	2,431.01000	0.00000	1,997.630	14.15	(0.69)	0.00	0	5,860.00
R2044	On 02/11/2023	Bond Future	13.00	Put	1,205.83000	0.0000	1.20583	0.00000	1,545.88000	0.00000	1,205.830	14.59	(0.51)	0.00	0	6,375.00
R2044	On 01/02/2024	Bond Future	0.00		13.15646	0.0000	69.27205	0.00000	13.26846	0.00000	68.69917	16.31	0.00	199,503,504.00	2,880	53,803.00
R2044	On 01/02/2024	Bond Future	13.25	Put	2,320.66000	0.0000	2.32066	0.00000	2,548.78000	0.00000	2,320.660	16.31	(0.45)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		13.29020	0.0000	70.83115	0.00000	13.40508	0.00000	70.25353	15.77	0.00	0.00	0	0.00
R2044	On 01/08/2024	Bond Future	0.00		13.42817	0.0000	68.06880	0.00000	13.55208	0.00000	67.45735	16.22	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.58485	0.0000	69.69440	0.00000	13.71794	0.00000	69.05062	15.24	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	0.00000	0.00	0.00	0.00	0	0.00
R2048	On 02/11/2023	Bond Future	0.00		12.92877	0.0000	70.82720	0.00000	13.03661	0.00000	70.25570	15.67	0.00	0.00	0	73,110.00
R2048	On 02/11/2023	Bond Future	11.80	Call	9.91000	0.0000	0.00991	0.00000	6.64000	0.00000	9.910	14.01	0.01	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	12.50	Call	334.86000	0.0000	0.33486	0.00000	231.98000	0.00000	334.860	14.71	0.21	0.00	0	207.00
R2048	On 02/11/2023	Bond Future	13.60	Put	228.28000	0.0000	0.22828	0.00000	312.93000	0.00000	228.280	16.92	(0.14)	0.00	0	207.00
R2048	On 01/02/2024	Bond Future	0.00		13.06091	0.0000	72.39436	0.00000	13.17298	0.00000	71.81147	15.94	0.00	0.00	0	167,550.00
R2048	On 01/02/2024	Bond Future	11.50	Call	206.15000	0.0000	0.20615	0.00000	173.98000	0.00000	206.150	14.42	0.08	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	901.13000	0.0000	0.90113	0.00000	781.05000	0.00000	901.130	14.51	0.26	0.00	0	100.00
R2048	On 01/02/2024	Bond Future	13.10	Put	2,468.86000	0.0000	2.46886	0.00000	2,779.60000	0.00000	2,468.860	15.68	(0.47)	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37	Put	1,906.41000	0.0000	1.90641	0.00000	2,167.24000	0.00000	1,906.410	16.16	(0.39)	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90	Put	1,144.00000	0.0000	1.14400	0.00000	1,322.99000	0.00000	1,144.000	17.16	(0.26)	0.00	0	1,100.00
R2048	On 02/05/2024	Bond Future	0.00		13.18428	0.0000	69.57415	0.00000	13.29924	0.00000	68.98617	16.40	0.00	0.00	0	0.00
R2048	On 01/08/2024	Bond Future	0.00		13.30735	0.0000	71.16461	0.00000	13.43106	0.00000	70.54279	15.84	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		13.46164	0.0000	68.41193	0.00000	13.59455	0.00000	67.75770	15.85	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000	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
R2053	On 02/11/2023	Bond Future	0.00	12.88714	91.63269	0.00000	12.98478	90.96433		15.81	0.00	0.00	0	5,189.00
R2053	On 01/02/2024	Bond Future	0.00	13.01345	93.66023	0.00000	13.11489	92.97863		16.09	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	13.14069	89.90275	0.00000	13.24476	89.21638		16.56	0.00	0.00	0	0.00
R2053	On 01/08/2024	Bond Future	0.00	13.26760	91.95777	0.00000	13.38017	91.22902		15.99	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.42260	88.28245	0.00000	13.54411	87.51334		16.00	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	12.48525	61.82128	0.00000	12.59791	61.32665		14.52	0.00	0.00	0	25,378.00
R209	On 01/02/2024	Bond Future	0.00	12.60455	63.18918	0.00000	12.72122	62.68468		14.79	0.00	0.00	0	3,734.00
R209	On 02/05/2024	Bond Future	0.00	12.72460	61.45794	0.00000	12.84407	60.94919		15.05	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.84461	62.86286	0.00000	12.97300	62.32447		14.38	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.99291	61.20868	0.00000	13.13062	60.64176		13.81	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	226.28558	226.28558	0.00000	226.33855	226.33855		0.00	0.00	0.00	0	246.00
R210	On 01/02/2024	Bond Future	0.00	231.34826	231.34826	0.00000	231.40629	231.40629		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	233.35758	233.35758	0.00000	233.44336	233.44336		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.74547	238.74547	0.00000	238.76587	238.76587		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	241.18376	241.18376	0.00000	241.14496	241.14496		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	11.49167	79.47170	0.00000	11.57435	79.12912		10.16	0.00	385,437,745.00	4,850	23,824.00
R213	On 02/11/2023	Bond Future	10.94 Call	76.73000	0.07673	0.00000	54.45000	0.05445	76.730	8.06	0.09	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	755.69000	0.75569	0.00000	616.25000	0.61625	755.690	9.95	0.47	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	51.34000	0.05134	0.00000	69.80000	0.06980	51.340	13.51	(0.04)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.61608	81.23017	0.00000	11.70253	80.88138		10.60	0.00	385,437,156.65	4,745	3,795.00
R213	On 02/05/2024	Bond Future	0.00	11.73148	79.49883	0.00000	11.81987	79.15130		10.55	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.84653	81.31631	0.00000	11.94549	80.93768		9.98	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	12.00569	79.69877	0.00000	12.11577	79.29095		9.56	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	12.83725	57.55870	0.00000	12.94493	57.08591		15.73	0.00	367,742,534.30	6,389	19,961.00
R214	On 01/02/2024	Bond Future	0.00	12.96382	58.83228	0.00000	13.07540	58.35001		16.04	0.00	367,819,414.56	6,252	6,382.00
R214	On 02/05/2024	Bond Future	0.00	13.08183	56.85101	0.00000	13.19599	56.36443		16.44	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	13.19915	58.15068	0.00000	13.32158	57.63635		15.90	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.34666	56.23255	0.00000	13.47769	55.69158		15.84	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 :											24,599,724,858.56	286,092	1,557,196.00	
Grand Total:											24,599,724,858.56	286,092	1,557,196.00	