

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/10/2023

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	885.55400	885.55400	0.00000	888.47400	888.47400	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	905.16500	905.16500	0.00000	908.15000	908.15000	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	925.64500	925.64500	0.00000	928.69700	928.69700	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	946.54400	946.54400	0.00000	949.66400	949.66400	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	968.99800	968.99800	0.00000	972.18800	972.18800	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	987.61900	987.61900	0.00000	993.00400	993.00400	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,009.48900	1,009.48900	0.00000	1,014.99400	1,014.99400	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,032.32900	1,032.32900	0.00000	1,037.95900	1,037.95900	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,055.63800	1,055.63800	0.00000	1,061.39300	1,061.39300	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,080.67900	1,080.67900	0.00000	1,086.56600	1,086.56600	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	866.12300	866.12300	0.00000	870.40500	870.40500	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	885.30300	885.30300	0.00000	889.68100	889.68100	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	905.33300	905.33300	0.00000	909.81100	909.81100	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	925.77400	925.77400	0.00000	930.35100	930.35100	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	947.73500	947.73500	0.00000	952.41700	952.41700	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	13.44670	69.10867	0.00000	13.36632	69.44190	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.62799	70.65603	0.00000	13.54395	70.99682	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.80757	68.47133	0.00000	13.71973	68.81987	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.99715	70.03148	0.00000	13.90535	70.38761	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	14.23242	67.90056	0.00000	14.13613	68.26433	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	13.90869	64.65287	0.00000	13.82310	65.04760	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	14.07383	66.10052	0.00000	13.98458	66.50422	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	14.24369	63.34881	0.00000	14.15052	63.76171	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	14.41829	64.79152	0.00000	14.32117	65.21345	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.63059	62.07000	0.00000	14.52886	62.50118	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	853.53000	853.53000	0.00000	857.76700	857.76700	0.00	0.00	0.00	0	817.00
GOVI	On 01/02/2024		GOVI	0.00	872.43100	872.43100	0.00000	876.76300	876.76300	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	892.17000	892.17000	0.00000	896.60000	896.60000	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	912.31400	912.31400	0.00000	916.84200	916.84200	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	933.95500	933.95500	0.00000	938.58800	938.58800	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	172.62199	172.62199	0.00000	172.62026	172.62026	0.00	0.00	752,114,010.43	4,357	4,757.00
I2025	On 01/02/2024		Bond Future	0.00	174.69446	174.69446	0.00000	174.69287	174.69287	0.00	0.00	115,997,121.44	664	7,854.00
I2025	On 02/05/2024		Bond Future	0.00	178.68807	178.68807	0.00000	178.68638	178.68638	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.92444	180.92444	0.00000	180.92123	180.92123	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.25492	185.25492	0.00000	185.24949	185.24949	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	124.26767	124.26767	0.00000	124.91400	124.91400		0.00	0.00	6,461,918.84	52	1,782.00
I2029	On 01/02/2024	Bond Future	0.00	127.05004	127.05004	0.00000	127.71106	127.71106		0.00	0.00	6,606,602.08	52	2,664.00
I2029	On 02/05/2024	Bond Future	0.00	128.58881	128.58881	0.00000	129.26470	129.26470		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.52055	131.52055	0.00000	132.21116	132.21116		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.26824	133.26824	0.00000	133.97341	133.97341		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	116.59021	116.59021	0.00000	116.52340	116.52340		0.00	0.00	70,770,257.47	607	1,771.00
I2033	On 01/02/2024	Bond Future	0.00	119.20064	119.20064	0.00000	119.13258	119.13258		0.00	0.00	65,202,750.08	547	6,284.00
I2033	On 02/05/2024	Bond Future	0.00	120.46484	120.46484	0.00000	120.39503	120.39503		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.21136	123.21136	0.00000	123.13925	123.13925		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	124.66186	124.66186	0.00000	124.58627	124.58627		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	126.01531	126.01531	0.00000	125.94192	125.94192		0.00	0.00	95,519,604.98	758	2,726.00
I2038	On 01/02/2024	Bond Future	0.00	126.82013	126.82013	0.00000	126.74521	126.74521		0.00	0.00	248,694,274.93	1,961	1,961.00
I2038	On 02/05/2024	Bond Future	0.00	129.71930	129.71930	0.00000	129.64259	129.64259		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	130.60928	130.60928	0.00000	130.52964	130.52964		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	133.73412	133.73412	0.00000	133.65109	133.65109		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	107.90120	107.90120	0.00000	108.08736	108.08736		0.00	0.00	506,704,035.20	4,696	11,062.00
I2046	On 01/02/2024	Bond Future	0.00	110.31714	110.31714	0.00000	110.50758	110.50758		0.00	0.00	518,049,289.44	4,696	5,077.00
I2046	On 02/05/2024	Bond Future	0.00	110.69321	110.69321	0.00000	110.88767	110.88767		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	113.21666	113.21666	0.00000	113.41488	113.41488		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	113.72462	113.72462	0.00000	113.92546	113.92546		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	109.84953	109.84953	0.00000	109.41597	109.41597		0.00	0.00	280,555,699.62	2,554	10,362.00
I2050	On 01/02/2024	Bond Future	0.00	110.06165	110.06165	0.00000	109.61855	109.61855		0.00	0.00	281,097,454.10	2,554	3,717.00
I2050	On 02/05/2024	Bond Future	0.00	112.57782	112.57782	0.00000	112.12449	112.12449		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	112.84019	112.84019	0.00000	112.37539	112.37539		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	115.53973	115.53973	0.00000	115.06233	115.06233		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	327.85000	327.85000	0.00000	327.89200	327.89200		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	335.19000	335.19000	0.00000	335.23400	335.23400		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	342.85300	342.85300	0.00000	342.89800	342.89800		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	350.67100	350.67100	0.00000	350.71600	350.71600		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	359.07100	359.07100	0.00000	359.11500	359.11500		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	0.00
JIBAR FUTURE	On 20/09/2023	Jibar Tradeable Future	0.00	8.33300	91.66700	0.00000	8.33300	8.33300			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	0.00	8.35900	91.64100	0.00000	8.35500	91.64500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	0.00	8.39900	91.60100	0.00000	8.39500	91.60500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.60900	91.39100	0.00000	8.58200	91.41800			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.63900	91.36100	0.00000	8.63500	91.36500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.68900	91.31100	0.00000	8.68500	91.31500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.69900	91.30100	0.00000	8.69600	91.30400			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.63900	91.36100	0.00000	8.63700	91.36300			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.54900	91.45100	0.00000	8.54500	91.45500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	8.47900	91.52100	0.00000	8.47500	91.52500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	8.41900	91.58100	0.00000	8.41500	91.58500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	8.37900	91.62100	0.00000	8.37500	91.62500			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	8.42900	91.57100	0.00000	8.42500	91.57500			0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.73610	105.97873	0.00000	9.64075	106.23390			3.76	0.00	318,466,083.65	3,005	121,965.00
R186	On 02/11/2023	Bond Future	9.15 Call	20.76000	0.02076	0.00000	40.70000	0.04070	20.760	3.22	0.05	0.00	0	1,715.00	
R186	On 02/11/2023	Bond Future	10.42 Put	74.55000	0.07455	0.00000	55.06000	0.05506	74.550	4.91	(0.11)	0.00	0	1,715.00	
R186	On 01/02/2024	Bond Future	0.00	9.81001	103.01558	0.00000	9.70489	103.27664			3.86	0.00	0.00	0	24,990.00
R186	On 02/05/2024	Bond Future	0.00	9.87630	105.34639	0.00000	9.75965	105.61336			3.58	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73 Call	982.53000	0.98253	0.00000	1,112.69000	1.11269	982.530	3.57	0.46	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	758.46000	0.75846	0.00000	672.24000	0.67224	758.460	3.98	(0.35)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	9.95991	102.41329	0.00000	9.82956	102.68572			3.40	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	10.10853	104.83577	0.00000	9.96007	105.11337			2.99	0.00	263,452,290.01	2,513	2,513.00
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	342.11970	342.11970	0.00000	341.99319	341.99319			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	253.20297	253.20297	0.00000	253.06017	253.06017			0.00	0.00	126,854,687.97	501	4,558.00
R202	On 01/02/2024	Bond Future	0.00	253.90030	253.90030	0.00000	253.75469	253.75469			0.00	0.00	127,204,050.30	501	948.00
R202	On 02/05/2024	Bond Future	0.00	259.70456	259.70456	0.00000	259.55546	259.55546			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	260.53060	260.53060	0.00000	260.37563	260.37563			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	266.76471	266.76471	0.00000	266.60293	266.60293			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	11.13646	88.29714	0.00000	11.04352	88.67137			8.55	0.00	208,734,438.96	2,364	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	0.02000	0.00002	0.00000	0.09000	0.00009	0.020	5.32	0.00	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.07 Call	0.37000	0.00037	0.00000	1.15000	0.00115	0.370	5.58	0.00	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.39 Call	23.65000	0.02365	0.00000	44.28000	0.04428	23.650	6.69	0.04	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.62 Call	122.63000	0.12263	0.00000	189.48000	0.18948	122.630	7.44	0.13	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.12 Call	848.05000	0.84805	0.00000	1,060.12000	1.06012	848.050	8.87	0.49	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.43 Put	479.31000	0.47931	0.00000	387.54000	0.38754	479.310	9.65	(0.31)	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 02/11/2023	Bond Future	11.57	Put	351.59000	0.35159	0.00000	282.77000	0.28277	351.590	9.97	(0.24)	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	66.61000	0.06661	0.00000	53.19000	0.05319	66.610	11.44	(0.05)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	0.00		11.25015	86.24662	0.00000	11.15199	86.62930	9.19	0.00	0.00	0.00	0	21,030.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	175.14000	0.17514	0.00000	212.99000	0.21299	175.140	9.47	0.08	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	281.17000	0.28117	0.00000	337.43000	0.33743	281.170	9.22	0.13	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	297.80000	0.29780	0.00000	356.80000	0.35680	297.800	9.19	0.13	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	329.29000	0.32929	0.00000	393.34000	0.39334	329.290	9.14	0.15	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	363.61000	0.36361	0.00000	433.04000	0.43304	363.610	9.08	0.16	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	412.49000	0.41249	0.00000	489.34000	0.48934	412.490	9.01	0.18	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	581.36000	0.58136	0.00000	681.03000	0.68103	581.360	8.94	0.23	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	2,325.48000	2.32548	0.00000	2,118.86000	2.11886	2,325.480	9.04	(0.58)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,705.69000	1.70569	0.00000	1,540.01000	1.54001	1,705.690	9.24	(0.47)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	1,066.66000	1.06666	0.00000	952.28000	0.95228	1,066.660	9.59	(0.33)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	956.72000	0.95672	0.00000	852.34000	0.85234	956.720	9.69	(0.30)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	946.34000	0.94634	0.00000	842.92000	0.84292	946.340	9.70	(0.30)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	724.92000	0.72492	0.00000	642.69000	0.64269	724.920	9.93	(0.24)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		11.36705	88.19801	0.00000	11.26331	88.58935	8.66	0.00	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	391.72000	0.39172	0.00000	451.80000	0.45180	391.720	8.61	0.14	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	669.83000	0.66983	0.00000	762.61000	0.76261	669.830	8.35	0.22	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,122.00000	1.12200	0.00000	1,256.56000	1.25656	1,122.000	8.37	0.32	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	1,385.76000	1.38576	0.00000	1,540.63000	1.54063	1,385.760	8.42	0.37	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	1,869.95000	1.86995	0.00000	2,056.24000	2.05624	1,869.950	8.58	0.45	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,521.18000	1.52118	0.00000	1,393.65000	1.39365	1,521.180	9.22	(0.35)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,087.37000	1.08737	0.00000	991.78000	0.99178	1,087.370	9.62	(0.27)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	602.69000	0.60269	0.00000	546.69000	0.54669	602.690	10.34	(0.16)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		11.49841	86.18250	0.00000	11.38856	86.58221	8.39	0.00	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		11.66032	88.22032	0.00000	11.54358	88.62843	7.63	0.00	19,496,690.72	0.00	221	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	0.00	0	0.00	
R2032	On 02/11/2023	Bond Future	0.00		11.99730	81.34547	0.00000	11.91031	81.73894	10.75	0.00	49,702,082.17	0.00	611	163,968.00	
R2032	On 02/11/2023	Bond Future	10.35	Call	0.00000	0.00000	0.00000	0.00000	0.00000	6.56	0.00	0.00	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58	Call	0.00000	0.00000	0.00000	0.01000	0.00001	6.59	0.00	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	0.00000	0.00000	0.00000	0.02000	0.00002	6.59	0.00	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	0.02000	0.00002	0.00000	0.07000	0.00007	0.020	6.61	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.85	Call	0.12000	0.00012	0.00000	0.39000	0.00039	0.120	6.63	0.00	0.00	0	10,000.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	4,667.30000	4.66730	0.00000	4,275.03000	4.27503	4,667.300	6.65	(1.00)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	2.82000	0.00282	0.00000	6.74000	0.00674	2.820	7.05	0.01	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	3,347.82000	3.34782	0.00000	2,976.49000	2.97649	3,347.820	7.89	(0.96)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	2,423.38000	2.42338	0.00000	2,102.01000	2.10201	2,423.380	8.87	(0.86)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	2,055.42000	2.05542	0.00000	1,764.16000	1.76416	2,055.420	9.26	(0.80)	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	1,493.53000	1.49353	0.00000	1,261.19000	1.26119	1,493.530	9.96	(0.66)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	570.96000	0.57096	0.00000	469.33000	0.46933	570.960	11.62	(0.32)	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00		12.13059	83.14684	0.00000	12.03950	83.54915	11.40	0.00	0.00	0.00	0	10,230.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	81.83000	0.08183	0.00000	101.08000	0.10108	81.830	11.15	0.04	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	232.82000	0.23282	0.00000	279.03000	0.27903	232.820	10.89	0.10	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	308.35000	0.30835	0.00000	366.36000	0.36636	308.350	10.81	0.12	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	318.48000	0.31848	0.00000	378.00000	0.37800	318.480	10.80	0.13	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	525.57000	0.52557	0.00000	613.23000	0.61323	525.570	10.74	0.19	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	3,097.52000	3.09752	0.00000	2,865.87000	2.86587	3,097.520	11.15	(0.61)	0.00	0	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	12.50	Put	1,545.69000	1.54569	0.00000	1,408.86000	1.40886	1,545.690	11.99	(0.38)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	1,375.39000	1.37539	0.00000	1,251.25000	1.25125	1,375.390	12.14	(0.34)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	1,234.46000	1.23446	0.00000	1,121.19000	1.12119	1,234.460	12.28	(0.31)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		12.26450	80.86514	0.00000	12.16904	81.27659		11.54	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	397.98000	0.39798	0.00000	454.10000	0.45410	397.980	11.18	0.12	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	520.47000	0.52047	0.00000	590.17000	0.59017	520.470	11.10	0.15	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	557.12000	0.55712	0.00000	630.70000	0.63070	557.120	11.08	0.16	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	702.58000	0.70258	0.00000	790.90000	0.79090	702.580	11.01	0.19	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	895.49000	0.89549	0.00000	1,001.95000	1.00195	895.490	10.93	0.24	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,179.16000	1.17916	0.00000	1,309.23000	1.30923	1,179.160	10.92	0.29	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,812.60000	1.81260	0.00000	1,682.35000	1.68235	1,812.600	12.27	(0.34)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	1,485.93000	1.48593	0.00000	1,376.19000	1.37619	1,485.930	12.60	(0.29)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	1,316.27000	1.31627	0.00000	1,217.63000	1.21763	1,316.270	12.80	(0.26)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		12.40813	82.68962	0.00000	12.30812	83.10992		10.49	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		12.58977	80.47814	0.00000	12.48454	80.90743		9.93	0.00	19,556,188.02	243	243.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	1,613.67000	1.61367	0.00000	1,762.56000	1.76256	1,613.670	9.36	0.33	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	2,224.16000	2.22416	0.00000	2,084.03000	2.08403	2,224.160	10.75	(0.34)	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		12.64181	79.28508	0.00000	12.55030	79.74088		13.00	0.00	27,591,207.84	348	172,495.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	0.02000	0.00002	0.00000	0.07000	0.00007	0.020	11.69	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	1.23000	0.00123	0.00000	2.65000	0.00265	1.230	11.68	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70	Call	36.76000	0.03676	0.00000	61.50000	0.06150	36.760	11.66	0.04	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	44.59000	0.04459	0.00000	73.45000	0.07345	44.590	11.66	0.04	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	372.75000	0.37275	0.00000	508.95000	0.50895	372.750	12.22	0.24	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	725.90000	0.72590	0.00000	594.00000	0.59400	725.900	13.17	(0.36)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	105.33000	0.10533	0.00000	82.81000	0.08281	105.330	14.43	(0.07)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00		12.79018	81.04085	0.00000	12.69464	81.50689		13.18	0.00	0.00	0	10,750.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	56.72000	0.05672	0.00000	72.47000	0.07247	56.720	11.97	0.03	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	174.08000	0.17408	0.00000	214.14000	0.21414	174.080	11.98	0.07	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	1,311.33000	1.31133	0.00000	1,186.84000	1.18684	1,311.330	14.25	(0.30)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.92820	78.36080	0.00000	12.82859	78.83742		13.38	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future	0.00		13.07380	80.12891	0.00000	12.96993	80.61588		12.47	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		13.25857	77.50724	0.00000	13.14987	78.00481		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		12.93517	74.49587	0.00000	12.87397	74.79831		13.91	0.00	44,921,009.61	603	67,590.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	43.94000	0.04394	0.00000	63.23000	0.06323	43.940	12.48	0.04	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	366.60000	0.36660	0.00000	457.74000	0.45774	366.600	13.10	0.23	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	111.31000	0.11131	0.00000	97.58000	0.09758	111.310	15.53	(0.07)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00		13.07782	71.88937	0.00000	13.01405	72.19864		14.94	0.00	28,540,079.89	397	82,958.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	630.33000	0.63033	0.00000	703.48000	0.70348	630.330	13.69	0.21	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	2,826.60000	2.82660	0.00000	2,676.06000	2.67606	2,826.600	14.83	(0.53)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	1,127.10000	1.12710	0.00000	1,057.86000	1.05786	1,127.100	16.56	(0.26)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		13.22141	73.51592	0.00000	13.15501	73.83222		14.36	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		13.37663	70.91845	0.00000	13.30746	71.24148		14.49	0.00	0.00	0	0.00	
R2037	On 07/11/2024	Bond Future	0.00		13.55348	72.59377	0.00000	13.48136	72.92355		13.42	0.00	34,046,478.13	469	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	
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future	0.00		13.16076	74.76488	0.00000	13.06921	75.23887		14.54	0.00	74,540,585.36	997	36,437.00	

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 02/11/2023	Bond Future	11.50 Call	0.47000	0.00047	0.00000	1.09000	0.00109	0.470	13.03	0.00	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	11.80 Call	3.79000	0.00379	0.00000	7.52000	0.00752	3.790	13.02	0.00	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10 Call	21.69000	0.02169	0.00000	37.81000	0.03781	21.690	13.01	0.02	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60 Call	227.30000	0.22730	0.00000	324.85000	0.32485	227.300	13.47	0.16	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.97 Put	1,749.44000	1.74944	0.00000	1,488.71000	1.48871	1,749.440	14.03	(0.62)	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	13.64 Put	409.45000	0.40945	0.00000	330.59000	0.33059	409.450	15.28	(0.22)	0.00	0	128.00	
R2040	On 01/02/2024	Bond Future	0.00	13.30544	71.91394	0.00000	13.21006	72.39860		15.67	0.00	10,571,349.18	147	97,612.00	
R2040	On 02/05/2024	Bond Future	0.00	13.45059	73.54106	0.00000	13.35131	74.03669		15.06	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future	0.00	13.60717	70.69371	0.00000	13.50371	71.20016		15.33	0.00	0.00	0	0.00	
R2040	On 07/11/2024	Bond Future	0.00	13.78436	72.36331	0.00000	13.67641	72.88083		14.33	0.00	68,962,234.43	953	953.00	
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	13.23458	70.96918	0.00000	13.14798	71.41377		15.22	0.00	3,690,397.36	52	51,691.00	
R2044	On 02/11/2023	Bond Future	12.00 Call	7.92000	0.00792	0.00000	14.50000	0.01450	7.920	13.63	0.01	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	12.75 Put	2,857.44000	2.85744	0.00000	2,525.30000	2.52530	2,857.440	14.30	(0.80)	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	13.00 Put	1,892.04000	1.89204	0.00000	1,634.89000	1.63489	1,892.040	14.74	(0.65)	0.00	0	6,375.00	
R2044	On 01/02/2024	Bond Future	0.00	13.37547	68.15935	0.00000	13.28525	68.61399		16.43	0.00	0.00	0	51,068.00	
R2044	On 01/02/2024	Bond Future	13.25 Put	2,831.76000	2.83176	0.00000	2,611.46000	2.61146	2,831.760	15.98	(0.52)	0.00	0	5,000.00	
R2044	On 02/05/2024	Bond Future	0.00	13.51643	69.70154	0.00000	13.42255	70.16642		15.81	0.00	0.00	0	0.00	
R2044	On 01/08/2024	Bond Future	0.00	13.66821	66.89276	0.00000	13.57040	67.36774		16.15	0.00	0.00	0	0.00	
R2044	On 07/11/2024	Bond Future	0.00	13.83937	68.47233	0.00000	13.73732	68.95775		15.10	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	13.14445	69.69263	0.00000	13.05782	70.14429		15.80	0.00	5,017,869.36	72	73,110.00	
R2048	On 02/11/2023	Bond Future	11.80 Call	4.09000	0.00409	0.00000	7.85000	0.00785	4.090	14.16	0.00	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	12.50 Call	164.83000	0.16483	0.00000	238.25000	0.23825	164.830	14.50	0.12	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	13.60 Put	442.90000	0.44290	0.00000	363.64000	0.36364	442.900	16.52	(0.23)	0.00	0	207.00	
R2048	On 01/02/2024	Bond Future	0.00	13.28535	71.23591	0.00000	13.19504	71.69778		16.03	0.00	0.00	0	167,550.00	
R2048	On 01/02/2024	Bond Future	11.50 Call	140.96000	0.14096	0.00000	172.80000	0.17280	140.960	14.55	0.06	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	12.30 Call	662.62000	0.66262	0.00000	770.10000	0.77010	662.620	14.63	0.21	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	13.37 Put	2,430.63000	2.43063	0.00000	2,237.39000	2.23739	2,430.630	16.25	(0.46)	0.00	0	1,000.00	
R2048	On 02/05/2024	Bond Future	0.00	13.41613	68.39762	0.00000	13.32218	68.86993		16.43	0.00	0.00	0	0.00	
R2048	On 01/08/2024	Bond Future	0.00	13.55282	69.94078	0.00000	13.45506	70.42335		15.74	0.00	0.00	0	13,000.00	
R2048	On 07/11/2024	Bond Future	0.00	13.72199	67.14116	0.00000	13.61988	67.63433		15.69	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	13.09256	90.23720	0.00000	13.00573	90.82212		15.94	0.00	0.00	0	5,189.00	
R2053	On 01/02/2024	Bond Future	0.00	13.22716	92.23547	0.00000	13.13667	92.83355		16.18	0.00	0.00	0	0.00	
R2053	On 02/05/2024	Bond Future	0.00	13.36178	88.45637	0.00000	13.26746	89.06799		16.58	0.00	0.00	0	0.00	
R2053	On 01/08/2024	Bond Future	0.00	13.50219	90.45175	0.00000	13.40393	91.07664		15.88	0.00	0.00	0	0.00	
R2053	On 07/11/2024	Bond Future	0.00	13.67204	86.71724	0.00000	13.56924	87.35586		15.83	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	12.70044	60.88137	0.00000	12.61857	61.23655		14.70	0.00	241,881,683.01	3,973	25,378.00	
R209	On 01/02/2024	Bond Future	0.00	12.82765	62.22955	0.00000	12.74263	62.59274		14.95	0.00	229,627,039.50	3,690	3,700.00	
R209	On 02/05/2024	Bond Future	0.00	12.95460	60.48380	0.00000	12.86630	60.85519		15.13	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future	0.00	13.08786	61.84843	0.00000	12.99621	62.22785		14.37	0.00	0.00	0	0.00	
R209	On 07/11/2024	Bond Future	0.00	13.25051	60.15418	0.00000	13.15506	60.54192		13.85	0.00	6,075,572.18	101	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	

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
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/11/2023		Bond Future	0.00	226.29940	226.29940	226.18173	226.18173		0.00	0.00	57,932,646.40	256	246.00
R210	On 01/02/2024		Bond Future	0.00	231.36636	231.36636	231.24641	231.24641		0.00	0.00	46,504,638.36	201	501.00
R210	On 02/05/2024		Bond Future	0.00	233.40252	233.40252	233.27922	233.27922		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	238.72360	238.72360	238.59632	238.59632		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	241.10080	241.10080	240.96658	240.96658		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 02/11/2023		Bond Future	0.00	11.68236	78.68444	11.58004	79.10561		10.08	0.00	20,930,061.04	266	27,704.00
R213	On 02/11/2023		Bond Future	10.94 Call	32.79000	0.03279	61.33000	0.06133	32.790	8.08	0.04	0.00	0	731.00
R213	On 02/11/2023		Bond Future	11.44 Call	467.75000	0.46775	636.18000	0.63618	467.750	9.88	0.33	0.00	0	731.00
R213	On 02/11/2023		Bond Future	12.70 Put	105.92000	0.10592	83.24000	0.08324	105.920	13.35	(0.08)	0.00	0	731.00
R213	On 01/02/2024		Bond Future	0.00	11.81591	80.42690	11.70845	80.85756		10.50	0.00	0.00	0	0.00
R213	On 02/05/2024		Bond Future	0.00	11.93885	78.68656	11.82608	79.12696		10.46	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	12.07060	80.46227	11.95218	80.91216		9.68	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	12.24816	78.80397	12.12318	79.26359		9.24	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/11/2023		Bond Future	0.00	13.04756	56.64113	12.96082	57.01667		15.89	0.00	4,644,572.66	82	21,019.00
R214	On 01/02/2024		Bond Future	0.00	13.18199	57.89544	13.09187	58.27939		16.16	0.00	0.00	0	0.00
R214	On 02/05/2024		Bond Future	0.00	13.30655	55.89959	13.21306	56.29226		16.49	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	13.43638	57.16089	13.33941	57.56207		15.84	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	13.59741	55.20461	13.49649	55.61465		15.72	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											4,986,716,954.72		46,064	1,531,661.00
Grand Total:											4,986,716,954.72		46,064	1,531,661.00