

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 11/10/2023

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	899.06600	899.06600	0.00000	896.99300	896.99300	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	918.95800	918.95800	0.00000	916.83900	916.83900	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	939.64700	939.64700	0.00000	937.48000	937.48000	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	961.13600	961.13600	0.00000	958.91900	958.91900	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	984.19400	984.19400	0.00000	981.92100	981.92100	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,009.71900	1,009.71900	0.00000	1,006.65400	1,006.65400	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,032.05900	1,032.05900	0.00000	1,028.92600	1,028.92600	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,055.29400	1,055.29400	0.00000	1,052.09000	1,052.09000	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,079.42900	1,079.42900	0.00000	1,076.15100	1,076.15100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,105.32400	1,105.32400	0.00000	1,101.96400	1,101.96400	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	885.04900	885.04900	0.00000	882.48100	882.48100	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	904.63100	904.63100	0.00000	902.00600	902.00600	0.00	0.00	0.00	0	17.00
ALBI	On 02/05/2024		Index Future	0.00	924.99700	924.99700	0.00000	922.31300	922.31300	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	946.15200	946.15200	0.00000	943.40600	943.40600	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	968.85000	968.85000	0.00000	966.03500	966.03500	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	13.07920	70.65057	0.00000	13.12000	70.47705	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.24428	72.23115	0.00000	13.28689	72.05379	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.40854	70.07448	0.00000	13.45308	69.89299	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.57453	71.69236	0.00000	13.62114	71.50649	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.78321	69.62064	0.00000	13.83237	69.42952	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	13.52560	66.45183	0.00000	13.57725	66.20439	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.67498	67.93848	0.00000	13.72875	67.68555	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.82917	65.22123	0.00000	13.88527	64.96241	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.98162	66.72678	0.00000	14.04011	66.46179	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.16841	64.07031	0.00000	14.22990	63.79798	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	872.26900	872.26900	0.00000	869.69200	869.69200	0.00	0.00	0.00	0	677.00
GOVI	On 01/02/2024		GOVI	0.00	891.56800	891.56800	0.00000	888.93400	888.93400	0.00	0.00	0.00	0	144.00
GOVI	On 02/05/2024		GOVI	0.00	911.64000	911.64000	0.00000	908.94600	908.94600	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	932.48900	932.48900	0.00000	929.73300	929.73300	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	954.86000	954.86000	0.00000	952.03500	952.03500	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	172.79933	172.79933	0.00000	172.74250	172.74250	0.00	0.00	0.00	0	4,757.00
I2025	On 01/02/2024		Bond Future	0.00	174.87246	174.87246	0.00000	174.81445	174.81445	0.00	0.00	0.00	0	9,802.00
I2025	On 02/05/2024		Bond Future	0.00	178.85055	178.85055	0.00000	178.79089	178.79089	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	181.14305	181.14305	0.00000	181.08140	181.08140	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.52802	185.52802	0.00000	185.46299	185.46299	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	124.89489	124.89489	0.00000	124.83039	124.83039		0.00	0.00	0.00	0	1,782.00
I2029	On 01/02/2024	Bond Future	0.00	127.68900	127.68900	0.00000	127.62314	127.62314		0.00	0.00	14,556,546.00	114	2,664.00
I2029	On 02/05/2024	Bond Future	0.00	129.22824	129.22824	0.00000	129.16063	129.16063		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	132.21252	132.21252	0.00000	132.14305	132.14305		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	134.01287	134.01287	0.00000	133.94013	133.94013		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	0.00	117.23037	117.23037	0.00000	117.35856	117.35856		0.00	0.00	0.00	0	1,771.00
I2033	On 01/02/2024	Bond Future	0.00	119.85298	119.85298	0.00000	119.98408	119.98408		0.00	0.00	0.00	0	6,284.00
I2033	On 02/05/2024	Bond Future	0.00	121.11872	121.11872	0.00000	121.25253	121.25253		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.91573	123.91573	0.00000	124.05239	124.05239		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	125.41655	125.41655	0.00000	125.55508	125.55508		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	126.76597	126.76597	0.00000	126.69309	126.69309		0.00	0.00	0.00	0	2,726.00
I2038	On 01/02/2024	Bond Future	0.00	127.58522	127.58522	0.00000	127.51062	127.51062		0.00	0.00	0.00	0	1,961.00
I2038	On 02/05/2024	Bond Future	0.00	130.48741	130.48741	0.00000	130.41105	130.41105		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	131.43320	131.43320	0.00000	131.35456	131.35456		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	134.61385	134.61385	0.00000	134.53187	134.53187		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	108.96645	108.96645	0.00000	108.31849	108.31849		0.00	0.00	0.00	0	10,546.00
I2046	On 01/02/2024	Bond Future	0.00	111.40421	111.40421	0.00000	110.74176	110.74176		0.00	0.00	0.00	0	10,593.00
I2046	On 02/05/2024	Bond Future	0.00	111.79272	111.79272	0.00000	111.11502	111.11502		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	114.37434	114.37434	0.00000	113.68073	113.68073		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	114.94144	114.94144	0.00000	114.22954	114.22954		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	109.81343	109.81343	0.00000	109.74994	109.74994		0.00	0.00	0.00	0	9,770.00
I2050	On 01/02/2024	Bond Future	0.00	110.02261	110.02261	0.00000	109.95785	109.95785		0.00	0.00	0.00	0	9,695.00
I2050	On 02/05/2024	Bond Future	0.00	112.52543	112.52543	0.00000	112.45903	112.45903		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	112.82004	112.82004	0.00000	112.75156	112.75156		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	115.54990	115.54990	0.00000	115.47870	115.47870		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	329.04000	329.04000	0.00000	328.74300	328.74300		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	336.40200	336.40200	0.00000	336.09700	336.09700		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	344.05400	344.05400	0.00000	343.74300	343.74300		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	352.00000	352.00000	0.00000	351.68100	351.68100		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	360.52600	360.52600	0.00000	360.19800	360.19800		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 18/10/2023	Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.34500	91.65500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.49000	91.51000	0.00000	8.50500	91.49500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.49000	91.51000	0.00000	8.49000	91.51000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.52000	91.48000	0.00000	8.50000	91.50000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.49000	91.51000	0.00000	8.49500	91.50500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.41000	91.59000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.28000	91.72000	0.00000	8.28000	91.72000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	8.13000	91.87000	0.00000	8.17000	91.83000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	8.07000	91.93000	0.00000	8.08500	91.91500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.99000	92.01000	0.00000	8.05000	91.95000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	8.02000	91.98000	0.00000	8.09000	91.91000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.25890	107.26389	0.00000	9.32688	107.07957		3.95	0.00	256,146,169.32	2,388	55,238.00
R186	On 02/11/2023	Bond Future	9.15 Call	226.37000	0.22637	0.00000	171.90000	0.17190	226.370	3.37	0.37	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42 Put	4.60000	0.00460	0.00000	7.97000	0.00797	4.600	5.14	(0.01)	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future	0.00	9.28532	104.32711	0.00000	9.36012	104.13884		4.05	0.00	550,847,140.80	5,280	88,313.00
R186	On 02/05/2024	Bond Future	0.00	9.29930	106.67570	0.00000	9.38235	106.48301		3.73	0.00	0.00	0	0.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,740.73000	1.74073	0.00000	1,623.10000	1.62310	1,740.730	3.72	0.64	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	409.93000	0.40993	0.00000	455.52000	0.45552	409.930	4.13	(0.22)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	9.29914	103.80402	0.00000	9.39219	103.60670		3.59	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.33748	106.28844	0.00000	9.44447	106.08525		3.16	0.00	109,795,958.52	1,033	3,801.00
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	342.41292	342.41292	0.00000	342.29002	342.29002		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	253.74496	253.74496	0.00000	253.39476	253.39476		0.00	0.00	0.00	0	4,558.00
R202	On 01/02/2024	Bond Future	0.00	254.44968	254.44968	0.00000	254.09175	254.09175		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	260.23794	260.23794	0.00000	259.87149	259.87149		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	261.15360	261.15360	0.00000	260.77760	260.77760		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	267.47405	267.47405	0.00000	267.08616	267.08616		0.00	0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2030	On 02/11/2023	Bond Future	0.00	10.72233	89.98048	0.00000	10.79136	89.69705		8.64	0.00	318,260,957.76	3,537	40,531.00
R2030	On 02/11/2023	Bond Future	9.57 Call	0.01000	0.00001	0.00000	0.00000	0.00000	0.010	5.26	0.00	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	9.89 Call	0.46000	0.00046	0.00000	0.25000	0.00025	0.460	5.21	0.00	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07 Call	5.38000	0.00538	0.00000	3.22000	0.00322	5.380	5.46	0.01	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39 Call	140.86000	0.14086	0.00000	104.23000	0.10423	140.860	6.67	0.18	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62 Call	470.45000	0.47045	0.00000	379.10000	0.37910	470.450	7.47	0.40	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12 Call	1,843.73000	1.84373	0.00000	1,637.52000	1.63752	1,843.730	8.97	0.80	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43 Put	88.67000	0.08867	0.00000	126.07000	0.12607	88.670	9.78	(0.09)	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.57 Put	57.07000	0.05707	0.00000	83.30000	0.08330	57.070	10.12	(0.06)	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	5.70000	0.00570	0.00000	9.45000	0.00945	5.700	11.62	(0.01)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	0.00		10.81348	87.96544	0.00000	10.88630	87.67584		9.40	0.00	311,309,692.16	3,539	57,019.00
R2030	On 01/02/2024	Bond Future	9.57	Call	369.14000	0.36914	0.00000	331.52000	0.33152	369.140	9.70	0.15	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	567.51000	0.56751	0.00000	512.30000	0.51230	567.510	9.45	0.22	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	597.88000	0.59788	0.00000	540.10000	0.54010	597.880	9.42	0.23	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	654.40000	0.65440	0.00000	591.89000	0.59189	654.400	9.36	0.25	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	715.40000	0.71540	0.00000	647.90000	0.64790	715.400	9.30	0.27	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	800.83000	0.80083	0.00000	726.49000	0.72649	800.830	9.23	0.29	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,078.73000	1.07873	0.00000	984.46000	0.98446	1,078.730	9.16	0.36	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,454.72000	1.45472	0.00000	1,589.28000	1.58928	1,454.720	9.26	(0.42)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	1,011.78000	1.01178	0.00000	1,116.79000	1.11679	1,011.780	9.45	(0.33)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	590.84000	0.59084	0.00000	661.08000	0.66108	590.840	9.80	(0.21)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	522.36000	0.52236	0.00000	586.10000	0.58610	522.360	9.90	(0.19)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	515.98000	0.51598	0.00000	579.10000	0.57910	515.980	9.91	(0.19)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	382.09000	0.38209	0.00000	431.65000	0.43165	382.090	10.14	(0.15)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.90826	89.94563	0.00000	10.98523	89.64937		8.92	0.00	0.00	0	0.00
R2030	On 02/05/2024	Bond Future	9.66	Call	722.89000	0.72289	0.00000	664.52000	0.66452	722.890	8.89	0.22	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,164.33000	1.16433	0.00000	1,077.17000	1.07717	1,164.330	8.62	0.32	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	1,811.25000	1.81125	0.00000	1,690.41000	1.69041	1,811.250	8.63	0.44	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,166.13000	2.16613	0.00000	2,029.72000	2.02972	2,166.130	8.68	0.49	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	2,787.68000	2.78768	0.00000	2,628.18000	2.62818	2,787.680	8.84	0.57	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	1,014.99000	1.01499	0.00000	1,098.16000	1.09816	1,014.990	9.47	(0.26)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	710.19000	0.71019	0.00000	772.29000	0.77229	710.190	9.87	(0.19)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	383.03000	0.38303	0.00000	419.60000	0.41960	383.030	10.60	(0.11)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		11.00495	87.99629	0.00000	11.08656	87.69306		8.68	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		11.12777	90.10173	0.00000	11.21495	89.79027		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		11.60282	83.15020	0.00000	11.67244	82.82785		10.82	0.00	457,242,949.80	5,499	114,450.00
R2032	On 02/11/2023	Bond Future	10.35	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.070	6.61	0.00	0.00	0	7,750.00
R2032	On 02/11/2023	Bond Future	10.58	Call	0.07000	0.00007	0.00000	0.04000	0.00004	0.080	6.61	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.59	Call	0.08000	0.00008	0.00000	0.04000	0.00004	0.340	6.57	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	10.71	Call	0.34000	0.00034	0.00000	0.19000	0.00019	1.730	6.52	0.00	0.00	0	10,000.00
R2032	On 02/11/2023	Bond Future	10.85	Call	1.73000	0.00173	0.00000	0.98000	0.00098	2,869.910	6.47	(0.98)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.00	Put	2,869.91000	2.86991	0.00000	3,188.97000	3.18897	26.200	6.90	0.05	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.09	Call	26.20000	0.02620	0.00000	16.72000	0.01672	1,946.93000	7.80	(0.82)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,665.59000	1.66559	0.00000	1,946.93000	1.94693	987.660	8.85	(0.60)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	987.66000	0.98766	0.00000	1,206.75000	1.20675	760.910	9.26	(0.50)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	760.91000	0.76091	0.00000	949.12000	0.94912	465.840	9.99	(0.34)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	465.84000	0.46584	0.00000	602.31000	0.60231	114.320	11.71	(0.10)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	114.32000	0.11432	0.00000	161.75000	0.16175	11.71812	84.98988	0.00	481,382,680.32	5,664	82,308.00
R2032	On 01/02/2024	Bond Future	0.00		11.71812	84.98988	0.00000	11.79094	84.66049		11.46	0.07	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.01	Call	169.32000	0.16932	0.00000	149.53000	0.14953	446.160	10.95	0.17	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.59	Call	446.16000	0.44616	0.00000	399.22000	0.39922	577.190	10.87	0.21	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.76	Call	577.19000	0.57719	0.00000	518.59000	0.51859	594.530	10.86	0.21	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	594.53000	0.59453	0.00000	534.43000	0.53443	933.120	10.80	0.30	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	933.12000	0.93312	0.00000	846.20000	0.84620	2,041.270	11.21	(0.48)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.75	Put	2,041.27000	2.04127	0.00000	2,211.68000	2.21168	914.410	12.05	(0.26)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	914.41000	0.91441	0.00000	1,010.72000	1.01072					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	800.80000	0.80080	0.00000	887.71000	0.88771	800.800	12.20	(0.23)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	708.51000	0.70851	0.00000	787.45000	0.78745	708.510	12.34	(0.21)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.83451	82.74043	0.00000	11.91081	82.40352		11.64	0.00	0.00	0	0.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	670.73000	0.67073	0.00000	615.50000	0.61550	670.730	11.30	0.18	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	857.21000	0.85721	0.00000	789.26000	0.78926	857.210	11.21	0.22	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	912.08000	0.91208	0.00000	840.51000	0.84051	912.080	11.19	0.23	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,126.46000	1.12646	0.00000	1,041.31000	1.04131	1,126.460	11.11	0.28	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,404.13000	1.40413	0.00000	1,302.48000	1.30248	1,404.130	11.02	0.33	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,796.82000	1.79682	0.00000	1,674.37000	1.67437	1,796.820	11.01	0.39	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,231.15000	1.23115	0.00000	1,325.80000	1.32580	1,231.150	12.37	(0.26)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	993.95000	0.99395	0.00000	1,073.47000	1.07347	993.950	12.70	(0.21)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	872.91000	0.87291	0.00000	944.31000	0.94431	872.910	12.90	(0.19)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.95152	84.63220	0.00000	12.03154	84.28736		10.74	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		12.10289	82.48979	0.00000	12.18743	82.13581		10.21	0.00	0.00	0	243.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	2,433.03000	2.43303	0.00000	2,289.27000	2.28927	2,433.030	9.63	0.43	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	1,661.13000	1.66113	0.00000	1,763.20000	1.76320	1,661.130	11.03	(0.27)	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		12.27683	81.12592	0.00000	12.31660	80.92234		12.85	0.00	516,366,480.80	6,365	114,835.00	
R2035	On 02/11/2023	Bond Future	10.62	Call	0.05000	0.00005	0.00000	0.05000	0.00005	0.050	11.56	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12	Call	3.19000	0.00319	0.00000	2.96000	0.00296	3.190	11.52	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70	Call	113.56000	0.11356	0.00000	102.64000	0.10264	113.560	11.72	0.10	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	138.34000	0.13834	0.00000	125.09000	0.12509	138.340	11.77	0.12	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	897.45000	0.89745	0.00000	825.87000	0.82587	897.450	12.44	0.48	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	184.38000	0.18438	0.00000	227.73000	0.22773	184.380	13.44	(0.13)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	11.60000	0.01160	0.00000	16.57000	0.01657	11.600	14.69	(0.01)	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00		12.40968	82.92085	0.00000	12.45114	82.71287		13.05	0.00	693,632,910.25	8,365	57,207.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	107.27000	0.10727	0.00000	99.86000	0.09986	107.270	11.82	0.05	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	311.75000	0.31175	0.00000	292.27000	0.29227	311.750	11.83	0.12	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	763.31000	0.76331	0.00000	814.45000	0.81445	763.310	14.13	(0.20)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.53348	80.27425	0.00000	12.57671	80.06143		13.30	0.00	0.00	0	0.00	
R2035	On 01/08/2024	Bond Future	0.00		12.65700	82.10968	0.00000	12.70212	81.89179		12.57	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.81704	79.55712	0.00000	12.86448	79.33318		11.91	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		12.57580	76.29910	0.00000	12.61541	76.09709		13.73	0.00	251,481,833.60	3,296	33,917.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	130.92000	0.13092	0.00000	118.69000	0.11869	130.920	12.60	0.12	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	861.13000	0.86113	0.00000	793.22000	0.79322	861.130	13.33	0.46	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	13.13000	0.01313	0.00000	18.56000	0.01856	13.130	15.79	(0.01)	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00		12.70396	73.73102	0.00000	12.74517	73.52461		14.78	0.00	243,017,441.92	3,296	123,739.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	1,014.91000	1.01491	0.00000	962.62000	0.96262	1,014.910	13.51	0.30	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	1,862.23000	1.86223	0.00000	1,958.51000	1.95851	1,862.230	14.67	(0.41)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	652.30000	0.65230	0.00000	696.66000	0.69666	652.300	16.40	(0.17)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		12.83405	75.39072	0.00000	12.87694	75.17959		14.27	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		12.96811	72.85814	0.00000	13.01284	72.64197		14.46	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	1,873.47000	1.87347	0.00000	1,806.51000	1.80651	1,873.470	13.53	0.34	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17	Put	3,262.50000	3.26250	0.00000	3,363.41000	3.36341	3,262.500	14.37	(0.43)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82	Put	2,200.31000	2.20031	0.00000	2,275.65000	2.27565	2,200.310	15.21	(0.32)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00		13.12222	74.60003	0.00000	13.16910	74.37791		13.32	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	Contracts Traded	Open Interest	
R2040	On 06/10/2015		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000			0.00	0.00	0	0.00	
R2040	On 02/11/2023		Bond Future	0.00	12.77603	76.79055	0.00000	12.82578	76.52356		14.39	0.00	85,851,834.90	1,118	20,105.00
R2040	On 02/11/2023		Bond Future	11.50 Call	1.33000	0.00133	0.00000	1.17000	0.00117	1.330	12.88	0.00	0.00	0	875.00
R2040	On 02/11/2023		Bond Future	11.80 Call	11.79000	0.01179	0.00000	10.15000	0.01015	11.790	12.86	0.01	0.00	0	128.00
R2040	On 02/11/2023		Bond Future	12.10 Call	71.95000	0.07195	0.00000	61.92000	0.06192	71.950	12.98	0.07	0.00	0	225.00
R2040	On 02/11/2023		Bond Future	12.60 Call	626.21000	0.62621	0.00000	555.39000	0.55539	626.210	13.68	0.36	0.00	0	128.00
R2040	On 02/11/2023		Bond Future	12.97 Put	632.88000	0.63288	0.00000	752.66000	0.75266	632.880	14.34	(0.34)	0.00	0	875.00
R2040	On 02/11/2023		Bond Future	13.10 Put	436.75000	0.43675	0.00000	531.26000	0.53126	436.750	14.58	(0.26)	0.00	0	1,100.00
R2040	On 02/11/2023		Bond Future	13.64 Put	74.82000	0.07482	0.00000	100.95000	0.10095	74.820	15.62	(0.06)	0.00	0	128.00
R2040	On 02/11/2023		Bond Future	13.90 Put	29.00000	0.02900	0.00000	41.26000	0.04126	29.000	16.12	(0.02)	0.00	0	1,100.00
R2040	On 01/02/2024		Bond Future	0.00	12.90523	73.98298	0.00000	12.95697	73.71020		15.54	0.00	87,891,780.24	1,188	137,365.00
R2040	On 02/05/2024		Bond Future	0.00	13.03586	75.64836	0.00000	13.08969	75.36930		15.01	0.00	0.00	0	0.00
R2040	On 01/08/2024		Bond Future	0.00	13.17045	72.87124	0.00000	13.22655	72.58562		15.39	0.00	0.00	0	0.00
R2040	On 07/11/2024		Bond Future	0.00	13.32400	74.61312	0.00000	13.38272	74.31985		14.44	0.00	0.00	0	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	12.85521	72.95379	0.00000	12.90989	72.66175		15.07	0.00	91,192,237.50	1,250	35,281.00
R2044	On 02/11/2023		Bond Future	12.00 Call	24.50000	0.02450	0.00000	20.42000	0.02042	24.500	13.48	0.03	0.00	0	5,860.00
R2044	On 02/11/2023		Bond Future	12.75 Put	1,323.91000	1.32391	0.00000	1,521.78000	1.52178	1,323.910	14.15	(0.58)	0.00	0	5,860.00
R2044	On 02/11/2023		Bond Future	13.00 Put	697.63000	0.69763	0.00000	836.84000	0.83684	697.630	14.59	(0.38)	0.00	0	6,375.00
R2044	On 01/02/2024		Bond Future	0.00	12.98092	70.18650	0.00000	13.03778	69.88806		16.31	0.00	87,733,125.00	1,250	71,371.00
R2044	On 01/02/2024		Bond Future	13.25 Put	1,879.32000	1.87932	0.00000	2,010.81000	2.01081	1,879.320	16.31	(0.40)	0.00	0	5,000.00
R2044	On 02/05/2024		Bond Future	0.00	13.10764	71.76641	0.00000	13.16677	71.46113		15.77	0.00	0.00	0	0.00
R2044	On 01/08/2024		Bond Future	0.00	13.23801	69.02574	0.00000	13.29960	68.71331		16.22	0.00	0.00	0	0.00
R2044	On 07/11/2024		Bond Future	0.00	13.38613	70.67551	0.00000	13.45054	70.35487		15.24	0.00	0.00	0	0.00
R2044	On 31/01/2044		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2048	On 02/11/2023		Bond Future	0.00	12.76003	71.73877	0.00000	12.81469	71.44114		15.67	0.00	44,764,992.48	624	62,730.00
R2048	On 02/11/2023		Bond Future	11.80 Call	12.81000	0.01281	0.00000	10.69000	0.01069	12.810	14.01	0.01	0.00	0	207.00
R2048	On 02/11/2023		Bond Future	12.50 Call	476.00000	0.47600	0.00000	412.42000	0.41242	476.000	14.71	0.30	0.00	0	207.00
R2048	On 02/11/2023		Bond Future	13.60 Put	84.46000	0.08446	0.00000	115.39000	0.11539	84.460	16.92	(0.06)	0.00	0	207.00
R2048	On 01/02/2024		Bond Future	0.00	12.88530	73.32598	0.00000	12.94217	73.02181		15.94	0.00	45,755,411.52	624	171,859.00
R2048	On 01/02/2024		Bond Future	11.50 Call	268.59000	0.26859	0.00000	243.86000	0.24386	268.590	14.42	0.10	0.00	0	1,000.00
R2048	On 01/02/2024		Bond Future	12.30 Call	1,121.90000	1.12190	0.00000	1,039.77000	1.03977	1,121.900	14.51	0.31	0.00	0	100.00
R2048	On 01/02/2024		Bond Future	13.10 Put	2,003.37000	2.00337	0.00000	2,142.54000	2.14254	2,003.370	15.68	(0.41)	0.00	0	1,100.00
R2048	On 01/02/2024		Bond Future	13.37 Put	1,517.87000	1.51787	0.00000	1,632.25000	1.63225	1,517.870	16.16	(0.33)	0.00	0	1,000.00
R2048	On 01/02/2024		Bond Future	13.90 Put	879.80000	0.87980	0.00000	955.30000	0.95530	879.800	17.16	(0.21)	0.00	0	1,100.00
R2048	On 02/05/2024		Bond Future	0.00	13.00174	70.52691	0.00000	13.06084	70.21584		16.40	0.00	0.00	0	0.00
R2048	On 01/08/2024		Bond Future	0.00	13.11748	72.13942	0.00000	13.17895	71.82108		15.84	0.00	0.00	0	13,000.00
R2048	On 07/11/2024		Bond Future	0.00	13.26305	69.41138	0.00000	13.32740	69.08460		15.85	0.00	0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 02/11/2023		Bond Future	0.00	12.75908	92.52346	0.00000	12.81361	92.14216		15.81	0.00	0.00	0	5,189.00
R2053	On 01/02/2024		Bond Future	0.00	12.88019	94.57059	0.00000	12.93693	94.18088		16.09	0.00	0.00	0	0.00
R2053	On 02/05/2024		Bond Future	0.00	13.00190	90.83379	0.00000	13.06098	90.43525		16.56	0.00	0.00	0	0.00
R2053	On 01/08/2024		Bond Future	0.00	13.12304	92.91045	0.00000	13.18457	92.50261		15.99	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	13.27109	89.25959	0.00000	13.33561	88.84099		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	12.33745	62.47884	0.00000	12.37658	62.30379		14.52	0.00	68,976,639.36	1,104	17,722.00
R209	On 01/02/2024		Bond Future	0.00	12.45123	63.86116	0.00000	12.49180	63.68235		14.79	0.00	45,724,590.56	716	10,589.00
R209	On 02/05/2024		Bond Future	0.00	12.56540	62.14522	0.00000	12.60753	61.96229		15.05	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	
R209	On 01/08/2024	Bond Future	0.00	12.67927	63.56611	0.00000	12.72305	63.37880		14.38	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.82029	61.92985	0.00000	12.86607	61.73744		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	226.48091	226.48091	0.00000	226.17649	226.17649		0.00	0.00	0.00	0	246.00
R210	On 01/02/2024	Bond Future	0.00	231.54761	231.54761	0.00000	231.23657	231.23657		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	233.56243	233.56243	0.00000	233.24367	233.24367		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	238.95609	238.95609	0.00000	238.62941	238.62941		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	241.40417	241.40417	0.00000	241.06667	241.06667		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	11.27242	80.38944	0.00000	11.34204	80.09656		10.16	0.00	51,851,188.80	645	15,439.00
R213	On 02/11/2023	Bond Future	10.94 Call	165.86000	0.16586	0.00000	125.07000	0.12507	165.860	8.06	0.19	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	1,181.00000	1.18100	0.00000	1,017.51000	1.01751	1,181.000	9.95	0.64	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	11.42000	0.01142	0.00000	18.10000	0.01810	11.420	13.51	(0.01)	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.38602	82.16804	0.00000	11.45905	81.86879		10.60	0.00	52,998,385.80	645	25,612.00
R213	On 02/05/2024	Bond Future	0.00	11.49006	80.45801	0.00000	11.56671	80.15188		10.55	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.59279	82.29772	0.00000	11.67336	81.98443		9.98	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.73709	80.70512	0.00000	11.82248	80.38346		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	12.66890	58.31070	0.00000	12.71832	58.08831		15.73	0.00	11,895,382.80	204	19,961.00
R214	On 01/02/2024	Bond Future	0.00	12.78911	59.60085	0.00000	12.84038	59.37358		16.04	0.00	774,811.05	13	6,579.00
R214	On 02/05/2024	Bond Future	0.00	12.90070	57.63704	0.00000	12.95385	57.40459		16.44	0.00	0.00	0	0.00
R214	On 01/08/2024	Bond Future	0.00	13.01127	58.95487	0.00000	13.06641	58.71696		15.90	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.15081	57.05701	0.00000	13.20835	56.81279		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 :										4,879,451,141.26		57,757	1,612,896.00	
Grand Total:										4,879,451,141.26		57,757	1,612,896.00	