

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/11/2023

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	907.78300	907.78300	0.00000	907.78300	907.78300	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	930.42600	930.42600	0.00000	928.87600	928.87600	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	951.10200	951.10200	0.00000	949.56000	949.56000	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	972.35100	972.35100	0.00000	970.75600	970.75600	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	995.79400	995.79400	0.00000	994.08900	994.08900	0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025		Index Future	0.00	1,016.73800	1,016.73800	0.00000	1,016.73800	1,016.73800	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,027.92900	1,027.92900	0.00000	1,027.92900	1,027.92900	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,056.51800	1,056.51800	0.00000	1,052.76400	1,052.76400	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,079.99600	1,079.99600	0.00000	1,076.20700	1,076.20700	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,104.12400	1,104.12400	0.00000	1,100.22900	1,100.22900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,130.74500	1,130.74500	0.00000	1,126.67500	1,126.67500	0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025		Index Future	0.00	1,154.52700	1,154.52700	0.00000	1,154.52700	1,154.52700	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	899.87800	899.87800	0.00000	899.87800	899.87800	0.00	0.00	0.00	0	0.00
ALBI	On 01/02/2024		Index Future	0.00	924.71300	924.71300	0.00000	921.33500	921.33500	0.00	0.00	0.00	0	101.00
ALBI	On 02/05/2024		Index Future	0.00	945.26300	945.26300	0.00000	941.85100	941.85100	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	966.38100	966.38100	0.00000	962.87500	962.87500	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	989.68000	989.68000	0.00000	986.01800	986.01800	0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025		Index Future	0.00	1,010.49600	1,010.49600	0.00000	1,010.49600	1,010.49600	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 02/11/2023		Bond Future	0.00	12.53000	73.04481	0.00000	12.53000	73.04481	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	12.79695	74.13085	0.00000	12.85012	73.90139	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	12.94632	71.99657	0.00000	13.00106	71.76520	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.10081	73.62048	0.00000	13.15836	73.38240	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.28317	71.60594	0.00000	13.34495	71.35652	0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025		Bond Future	0.00	15.71849	65.03668	0.00000	15.71849	65.03668	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	12.74000	70.41478	0.00000	12.74000	70.41478	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.19639	70.26354	0.00000	13.26489	69.92243	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.33470	67.57908	0.00000	13.40537	67.23347	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.47448	69.10283	0.00000	13.54831	68.74797	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.63560	66.51375	0.00000	13.71392	66.14494	0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025		Bond Future	0.00	15.64701	60.25254	0.00000	15.64701	60.25254	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	886.78300	886.78300	0.00000	886.78300	886.78300	0.00	0.00	0.00	0	0.00
GOVI	On 01/02/2024		GOVI	0.00	911.26100	911.26100	0.00000	907.93800	907.93800	0.00	0.00	9,112,610.00	1	713.00
GOVI	On 02/05/2024		GOVI	0.00	931.51200	931.51200	0.00000	928.15600	928.15600	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	952.32200	952.32200	0.00000	948.87400	948.87400	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	975.28300	975.28300	0.00000	971.68100	971.68100	0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025		GOVI	0.00	995.79560	995.79560	0.00000	995.79560	995.79560	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

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
I2025	On 02/11/2023	Bond Future	0.00	172.19000	172.19000	0.00000	172.19000	172.19000		0.00	0.00	0.00	0	0.00
I2025	On 01/02/2024	Bond Future	0.00	174.48141	174.48141	0.00000	174.48164	174.48164		0.00	0.00	742,941,843.78	4,258	11,475.00
I2025	On 02/05/2024	Bond Future	0.00	178.40022	178.40022	0.00000	178.40839	178.40839		0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00	180.58723	180.58723	0.00000	180.59200	180.59200		0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00	184.98190	184.98190	0.00000	184.97323	184.97323		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
I2029	On 02/11/2023	Bond Future	0.00	127.00000	127.00000	0.00000	127.00000	127.00000		0.00	0.00	0.00	0	0.00
I2029	On 01/02/2024	Bond Future	0.00	126.46184	126.46184	0.00000	126.28015	126.28015		0.00	0.00	0.00	0	4,724.00
I2029	On 02/05/2024	Bond Future	0.00	127.93440	127.93440	0.00000	127.75433	127.75433		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	130.82133	130.82133	0.00000	130.63469	130.63469		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	132.60319	132.60319	0.00000	132.40215	132.40215		0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	120.99967	120.99967	0.00000	120.99967	120.99967		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	120.21000	120.21000	0.00000	120.21000	120.21000		0.00	0.00	0.00	0	0.00
I2033	On 01/02/2024	Bond Future	0.00	120.57753	120.57753	0.00000	119.49905	119.49905		0.00	0.00	0.00	0	8,207.00
I2033	On 02/05/2024	Bond Future	0.00	121.82196	121.82196	0.00000	120.72464	120.72464		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	124.57106	124.57106	0.00000	123.44657	123.44657		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	126.10260	126.10260	0.00000	124.94137	124.94137		0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	115.07211	115.07211	0.00000	115.07211	115.07211		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	134.64000	134.64000	0.00000	134.64000	134.64000		0.00	0.00	0.00	0	0.00
I2038	On 01/02/2024	Bond Future	0.00	128.68871	128.68871	0.00000	128.24909	128.24909		0.00	0.00	0.00	0	3,069.00
I2038	On 02/05/2024	Bond Future	0.00	131.57892	131.57892	0.00000	131.13536	131.13536		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	132.47939	132.47939	0.00000	132.02304	132.02304		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	135.70268	135.70268	0.00000	135.22521	135.22521		0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	121.70659	121.70659	0.00000	121.70659	121.70659		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	121.97000	121.97000	0.00000	121.97000	121.97000		0.00	0.00	0.00	0	0.00
I2046	On 01/02/2024	Bond Future	0.00	112.40829	112.40829	0.00000	110.61946	110.61946		0.00	0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	112.78367	112.78367	0.00000	110.95969	110.95969		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	115.32850	115.32850	0.00000	113.46110	113.46110		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	115.93157	115.93157	0.00000	114.01016	114.01016		0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	105.68135	105.68135	0.00000	105.68135	105.68135		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	124.04000	124.04000	0.00000	124.04000	124.04000		0.00	0.00	0.00	0	0.00
I2050	On 01/02/2024	Bond Future	0.00	111.66861	111.66861	0.00000	110.15214	110.15214		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	114.17669	114.17669	0.00000	112.63111	112.63111		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	114.44785	114.44785	0.00000	112.86511	112.86511		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.23234	117.23234	0.00000	115.60238	115.60238		0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	104.62189	104.62189	0.00000	104.62189	104.62189		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	327.76900	327.76900	0.00000	327.76900	327.76900		0.00	0.00	0.00	0	0.00
IGOV	On 01/02/2024	Index Future	0.00	338.53300	338.53300	0.00000	336.08000	336.08000		0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	346.13700	346.13700	0.00000	343.64400	343.64400		0.00	0.00	0.00	0	16.00

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	
IGOV	On 01/08/2024		Index Future	0.00	353.94800	353.94800	0.00000	351.39300	351.39300		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024		Index Future	0.00	362.56500	362.56500	0.00000	359.92200	359.92200		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025		Index Future	0.00	370.26700	370.26700	0.00000	370.26700	370.26700		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025		Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026		Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026		Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026		Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026		Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027		Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027		Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027		Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027		Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300	15.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.35500	91.64500	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.38500	91.61500	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000	91.63000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000	91.63000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36500	91.63500	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.29000	91.71000	0.00000	8.29000	91.71000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.17000	91.83000	0.00000	8.18000	91.82000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.06000	91.94000	0.00000	8.07000	91.93000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.84000	92.16000	0.00000	7.83000	92.17000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.77000	92.23000	0.00000	7.80500	92.19500	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.69000	92.31000	0.00000	7.69000	92.31000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.68000	92.32000	0.00000	7.72500	92.27500	0.00	0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.39000	106.90880	0.00000	9.39000	106.90880	3.82	0.00	0.00	0.00	0	0.00
R186	On 01/02/2024		Bond Future	0.00	8.99545	105.06085	0.00000	9.03792	104.95294	3.85	0.00	0.00	0.00	0	74,227.00
R186	On 02/05/2024		Bond Future	0.00	8.99091	107.39527	0.00000	9.03597	107.28973	3.27	0.00	0.00	0.00	0	10,568.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,170.93000	2.17093	0.00000	2,116.95000	2.11695	2,170.930	3.71	0.74	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	225.01000	0.22501	0.00000	263.33000	0.26333	225.010	4.09	(0.14)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	8.98025	104.48398	0.00000	9.03168	104.37392	3.49	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	8.96515	106.99967	0.00000	9.02817	106.87884	3.12	0.00	788,373,568.56	7,368	31,899.00	
R186	On 06/02/2025		Bond Future	0.00	16.43807	92.27301	0.00000	16.43807	92.27301	2.97	0.00	0.00	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0.00	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	0.00	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	0.00	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	0.00	0	0.00
R197	On 02/11/2023		Bond Future	0.00	338.14000	338.14000	0.00000	338.14000	338.14000	0.00	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	0.00	0	0.00
R202	On 02/11/2023		Bond Future	0.00	256.08000	256.08000	0.00000	256.08000	256.08000	0.00	0.00	0.00	0.00	0	0.00
R202	On 01/02/2024		Bond Future	0.00	254.72523	254.72523	0.00000	254.00048	254.00048	0.00	0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	260.44647	260.44647	0.00000	259.71693	259.71693	0.00	0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	261.22622	261.22622	0.00000	260.47486	260.47486	0.00	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
R202	On 07/11/2024	Bond Future	0.00	267.58244	267.58244	0.00000	266.79325	266.79325			0.00	0.00	0.00	0	0.00
R202	On 06/02/2025	Bond Future	0.00	239.05955	239.05955	0.00000	239.05955	239.05955			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	10.81000	89.62071	0.00000	10.81000	89.62071			8.54	0.00	0.00	0	0.00
R2030	On 01/02/2024	Bond Future	0.00	10.36522	89.77477	0.00000	10.42313	89.53842			8.73	0.00	3,321,666.49	37	56,151.00
R2030	On 01/02/2024	Bond Future	9.57 Call	416.47000	0.41647	0.00000	464.44000	0.46444	416.470	8.51	0.20	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89 Call	741.38000	0.74138	0.00000	764.25000	0.76425	741.380	8.50	0.31	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93 Call	792.21000	0.79221	0.00000	813.20000	0.81320	792.210	8.50	0.33	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00 Call	887.20000	0.88720	0.00000	904.46000	0.90446	887.200	8.50	0.35	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07 Call	994.30000	0.99430	0.00000	1,002.76000	1.00276	994.300	8.53	0.38	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16 Call	1,143.99000	1.14399	0.00000	1,139.60000	1.13960	1,143.990	8.56	0.42	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39 Call	1,591.71000	1.59171	0.00000	1,554.81000	1.55481	1,591.710	8.67	0.52	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00 Put	637.19000	0.63719	0.00000	755.22000	0.75522	637.190	9.12	(0.26)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31 Put	400.77000	0.40077	0.00000	486.08000	0.48608	400.770	9.41	(0.17)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75 Put	201.75000	0.20175	0.00000	253.50000	0.25350	201.750	9.84	(0.10)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85 Put	172.13000	0.17213	0.00000	218.27000	0.21827	172.130	9.94	(0.08)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86 Put	169.40000	0.16940	0.00000	215.01000	0.21501	169.400	9.95	(0.08)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10 Put	115.23000	0.11523	0.00000	149.55000	0.14955	115.230	10.19	(0.06)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00	10.44147	91.76936	0.00000	10.50160	91.53180		7.64	0.00	0.00	0	19,883.00	
R2030	On 02/05/2024	Bond Future	9.66 Call	748.79000	0.74879	0.00000	937.07000	0.93707	748.790	7.37	0.27	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16 Call	1,426.14000	1.42614	0.00000	1,550.17000	1.55017	1,426.140	7.46	0.42	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62 Call	2,354.25000	2.35425	0.00000	2,402.89000	2.40289	2,354.250	7.72	0.57	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82 Call	2,838.09000	2.83809	0.00000	2,855.85000	2.85585	2,838.090	7.86	0.63	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12 Call	3,640.01000	3.64001	0.00000	3,614.29000	3.61429	3,640.010	8.11	0.71	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94 Put	435.46000	0.43546	0.00000	560.27000	0.56027	435.460	8.84	(0.14)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38 Put	276.96000	0.27696	0.00000	371.09000	0.37109	276.960	9.23	(0.10)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15 Put	92.74000	0.09274	0.00000	171.66000	0.17166	92.740	9.34	(0.04)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00	10.52326	89.81295	0.00000	10.58743	89.56826		8.29	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00	10.61141	91.97497	0.00000	10.68162	91.71737		7.75	0.00	0.00	0	221.00	
R2030	On 06/02/2025	Bond Future	0.00	13.82443	79.78600	0.00000	13.82443	79.78600		7.77	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2032	On 02/11/2023	Bond Future	0.00	11.23000	84.90503	0.00000	11.23000	84.90503		10.70	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	0.00	11.30366	86.89800	0.00000	11.37201	86.57937		10.85	0.00	689,188,038.00	7,931	95,566.00	
R2032	On 01/02/2024	Bond Future	10.01 Call	174.69000	0.17469	0.00000	201.29000	0.20129	174.690	10.26	0.09	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59 Call	589.06000	0.58906	0.00000	574.88000	0.57488	589.060	10.30	0.23	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76 Call	805.61000	0.80561	0.00000	756.82000	0.75682	805.610	10.39	0.29	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78 Call	835.45000	0.83545	0.00000	783.50000	0.78350	835.450	10.41	0.30	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	10.90 Call	1,029.21000	1.02921	0.00000	931.49000	0.93149	1,029.210	10.51	0.35	33,729,284.03	8,500	8,500.00	
R2032	On 01/02/2024	Bond Future	11.09 Call	1,390.87000	1.39087	0.00000	1,282.58000	1.28258	1,390.870	10.69	0.42	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75 Put	1,089.42000	1.08942	0.00000	1,183.17000	1.18317	1,089.420	11.44	(0.33)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.00 Put	789.73000	0.78973	0.00000	882.76000	0.88276	789.730	11.76	(0.25)	(48,974,377.33)	17,000	17,000.00	
R2032	On 01/02/2024	Bond Future	12.50 Put	403.36000	0.40336	0.00000	438.93000	0.43893	403.360	12.38	(0.14)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62 Put	341.84000	0.34184	0.00000	372.35000	0.37235	341.840	12.53	(0.12)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73 Put	293.47000	0.29347	0.00000	319.94000	0.31994	293.470	12.67	(0.11)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00	11.40601	84.66662	0.00000	11.47672	84.34473		10.78	0.00	0.00	0	61,107.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	762.71000	0.76271	0.00000	803.41000	0.80341	762.710	10.20	0.22	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	1,016.44000	1.01644	0.00000	1,038.11000	1.03811	1,016.440	10.18	0.28	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	1,098.26000	1.09826	0.00000	1,107.47000	1.10747	1,098.260	10.21	0.30	0.00	0	1,550.00	

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 02/05/2024	Bond Future	10.86	Call	1,419.25	0.0000	1.41925	0.00000	1,399.06	1.39906	1,419.250	10.30	0.36	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,839.29	0.0000	1.83929	0.00000	1,796.74	1.79674	1,839.290	10.43	0.42	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,408.51	0.0000	2.40851	0.00000	2,328.84	2.32884	2,408.510	10.64	0.50	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	693.06	0.0000	0.69306	0.00000	794.34	0.79434	693.060	12.36	(0.17)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	541.12	0.0000	0.54112	0.00000	626.40	0.62640	541.120	12.69	(0.14)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	465.82	0.0000	0.46582	0.00000	542.46	0.54246	465.820	12.89	(0.12)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.51276	86.55705	0.00000	11.58723	86.22624			10.62	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.63794	84.47268	0.00000	11.71788	84.12736			10.23	0.00	11,741,702.52	139	509.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,443.95	0.0000	3.44395	0.00000	3,103.34	3.10334	3,443.950	10.14	0.52	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	1,280.01	0.0000	1.28001	0.00000	1,210.02	1.21002	1,280.010	11.74	(0.21)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		14.21657	76.79979	0.00000	14.21657	76.79979			9.99	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	0.00		11.42000	85.69755	0.00000	11.42000	85.69755			12.45	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	0.00		11.98145	85.11508	0.00000	12.03944	84.81295			12.89	0.00	3,659,948.44	43	60,024.00
R2035	On 01/02/2024	Bond Future	10.62	Call	159.76	0.15976	0.00000	132.37	0.13237	159.760	11.65	0.07	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	500.17	0.50017	0.00000	420.45	0.42045	500.170	11.79	0.19	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	352.47	0.35247	0.00000	323.07	0.32307	352.470	15.09	(0.11)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.09220	82.49388	0.00000	12.15185	82.18875			13.08	0.00	0.00	0	100,132.00
R2035	On 01/08/2024	Bond Future	0.00		12.20585	84.33594	0.00000	12.26834	84.02233			12.69	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.34228	81.84873	0.00000	12.40898	81.52115			11.86	0.00	534,308,509.44	6,528	19,584.00
R2035	On 06/02/2025	Bond Future	0.00		14.57119	74.42982	0.00000	14.57119	74.42982			11.46	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		11.56000	81.77048	0.00000	11.56000	81.77048			13.35	0.00	0.00	0	0.00
R2037	On 01/02/2024	Bond Future	0.00		12.30884	75.75423	0.00000	12.37191	75.42584			14.66	0.00	22,877,777.46	302	136,284.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,646.36	1.64636	0.00000	1,385.48	1.38548	1,646.360	14.39	0.43	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	1,086.42	1.08642	0.00000	1,054.59	1.05459	1,086.420	15.85	(0.28)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	315.80	0.31580	0.00000	289.41	0.28941	315.800	17.54	(0.10)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		12.42754	77.43718	0.00000	12.49243	77.10493			14.13	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.55295	74.91022	0.00000	12.62083	74.56897			14.50	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,650.05	2.65005	0.00000	2,365.64	2.36564	2,650.050	14.06	0.43	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17	Put	2,562.26	2.56226	0.00000	2,492.54	2.49254	2,562.260	15.39	(0.35)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82	Put	1,712.85	1.71285	0.00000	1,635.24	1.63524	1,712.850	16.28	(0.25)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00		12.68658	76.71271	0.00000	12.75860	76.35730			13.69	0.00	239,880,644.17	3,127	9,107.00
R2037	On 06/02/2025	Bond Future	0.00		14.75799	65.55865	0.00000	14.75799	65.55865			13.66	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	100.00000			0.00	0.00	0.00	0	0.00
R2040	On 02/11/2023	Bond Future	0.00		11.59000	83.63229	0.00000	11.59000	83.63229			14.06	0.00	0.00	0	0.00
R2040	On 01/02/2024	Bond Future	0.00		12.49435	76.20715	0.00000	12.56781	75.80182			15.52	0.00	26,672,502.50	350	126,893.00
R2040	On 01/02/2024	Bond Future	12.30	Call	1,801.95	1.80195	0.00000	1,494.76	1.49476	1,801.950	15.17	0.44	0.00	0	1,000.00	
R2040	On 01/02/2024	Bond Future	12.90	Call	3,674.07	3.67407	0.00000	3,261.86	3.26186	3,674.070	16.26	0.66	0.00	0	1,000.00	
R2040	On 01/02/2024	Bond Future	13.90	Put	443.01	0.44301	0.00000	413.49	0.41349	443.010	18.10	(0.13)	0.00	0	1,000.00	
R2040	On 02/05/2024	Bond Future	0.00		12.61300	77.90013	0.00000	12.68867	77.48927			14.97	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.73812	75.13305	0.00000	12.81715	74.71142			15.43	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.87088	76.94071	0.00000	12.95440	76.50294			14.43	0.00	5,847,493.96	76	8,639.00
R2040	On 06/02/2025	Bond Future	0.00		14.84725	65.49698	0.00000	14.84725	65.49698			14.50	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
R2044	On 02/11/2023	Bond Future	0.00		11.56000	80.51767	0.00000	11.56000	80.51767			14.74	0.00	0.00	0	0.00
R2044	On 01/02/2024	Bond Future	0.00		12.56583	72.43239	0.00000	12.64962	71.96932			16.36	0.00	55,772,940.30	770	103,273.00

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	
R2044	On 01/02/2024	Bond Future	13.00	Put	1,386.48000	1.38648	0.00000	1,559.03000	1.55903	1,386.480	16.85	(0.33)	(125,614,191.84)	30,000	15,000.00
R2044	On 01/02/2024	Bond Future	13.25	Put	1,028.01000	1.02801	0.00000	1,067.80000	1.06780	1,028.010	17.35	(0.26)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.68042	74.04152	0.00000	12.76681	73.57142		15.81	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.80099	71.31346	0.00000	12.89110	70.83137		16.34	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		12.92849	73.02914	0.00000	13.02343	72.52975		15.32	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00		14.81135	62.05498	0.00000	14.81135	62.05498		15.40	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		11.48000	79.41076	0.00000	11.48000	79.41076		15.34	0.00	0.00	0	0.00
R2048	On 01/02/2024	Bond Future	0.00		12.47536	75.59111	0.00000	12.55920	75.11725		16.12	0.00	205,910,183.64	2,724	227,303.00
R2048	On 01/02/2024	Bond Future	11.50	Call	432.18000	0.43218	0.00000	336.80000	0.33680	432.180	14.57	0.16	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30	Call	1,904.47000	1.90447	0.00000	1,541.75000	1.54175	1,904.470	15.76	0.45	0.00	0	100.00
R2048	On 01/02/2024	Bond Future	13.10	Put	1,183.50000	1.18350	0.00000	1,158.34000	1.15834	1,183.500	17.28	(0.28)	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37	Put	863.17000	0.86317	0.00000	827.39000	0.82739	863.170	17.80	(0.22)	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90	Put	461.75000	0.46175	0.00000	427.16000	0.42716	461.750	18.78	(0.13)	0.00	0	1,100.00
R2048	On 02/05/2024	Bond Future	0.00		12.58001	72.82177	0.00000	12.66640	72.34070		16.53	0.00	0.00	0	12,631.00
R2048	On 02/05/2024	Bond Future	11.40	Call	849.59000	0.84959	0.00000	711.04000	0.71104	849.590	15.20	0.20	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	12.40	Call	2,803.27000	2.80327	0.00000	2,445.95000	2.44595	2,803.270	15.97	0.47	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	13.16	Put	2,109.72000	2.10972	0.00000	2,131.13000	2.13113	2,109.720	17.24	(0.34)	0.00	0	1,500.00
R2048	On 01/08/2024	Bond Future	0.00		12.68656	74.44777	0.00000	12.77653	73.95447		16.09	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.81157	71.78583	0.00000	12.90639	71.27498		16.02	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00		14.64831	65.23338	0.00000	14.64831	65.23338		15.08	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		12.82000	92.09768	0.00000	12.82000	92.09768		15.53	0.00	0.00	0	0.00
R2053	On 01/02/2024	Bond Future	0.00		12.48689	97.36038	0.00000	12.58108	96.67786		16.36	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.59672	93.65867	0.00000	12.69403	92.96530		16.77	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.70882	95.74958	0.00000	12.81028	95.03873		16.32	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.83633	92.18036	0.00000	12.94330	91.44517		16.26	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00		14.70800	83.66467	0.00000	14.70800	83.66467		15.29	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		11.34000	67.18574	0.00000	11.34000	67.18574		14.08	0.00	0.00	0	0.00
R209	On 01/02/2024	Bond Future	0.00		12.05043	65.66737	0.00000	12.10283	65.42708		14.63	0.00	0.00	0	14,578.00
R209	On 02/05/2024	Bond Future	0.00		12.15372	63.97329	0.00000	12.20743	63.73056		14.81	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.25979	65.40168	0.00000	12.31581	65.15219		14.43	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.38122	63.81844	0.00000	12.44068	63.55804		14.03	0.00	20,740,993.00	325	5,137.00
R209	On 06/02/2025	Bond Future	0.00		14.31739	58.02073	0.00000	14.31739	58.02073		13.36	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	0.00		235.74000	235.74000	0.00000	235.74000	235.74000		0.00	0.00	0.00	0	0.00
R210	On 01/02/2024	Bond Future	0.00		229.89068	229.89068	0.00000	230.04586	230.04586		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00		231.79603	231.79603	0.00000	231.96491	231.96491		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		237.02639	237.02639	0.00000	237.19456	237.19456		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00		239.45499	239.45499	0.00000	239.60915	239.60915		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00		218.41399	218.41399	0.00000	218.41399	218.41399		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

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
R213	On 02/11/2023	Bond Future	0.00	11.12000	81.03547	0.00000	11.12000	81.03547		10.06	0.00	0.00	0	0.00
R213	On 01/02/2024	Bond Future	0.00	10.97093	83.89633	0.00000	11.03942	83.60791		10.03	0.00	205,378,215.84	2,448	29,834.00
R213	On 02/05/2024	Bond Future	0.00	11.06051	82.20142	0.00000	11.13143	81.91029		9.47	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.15259	84.03711	0.00000	11.22748	83.73785		9.68	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.26899	82.49774	0.00000	11.34974	82.18493		9.53	0.00	0.00	0	0.00
R213	On 06/02/2025	Bond Future	0.00	14.03368	75.11195	0.00000	14.03368	75.11195		9.16	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	11.46000	64.20593	0.00000	11.46000	64.20593		15.33	0.00	0.00	0	0.00
R214	On 01/02/2024	Bond Future	0.00	12.31926	61.75224	0.00000	12.38727	61.43299		16.03	0.00	0.00	0	14,154.00
R214	On 02/05/2024	Bond Future	0.00	12.41790	59.81948	0.00000	12.48772	59.49579		16.36	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	2,032.23000	2.03223	0.00000	1,757.28000	1.75728	2,032.230	15.77	0.44	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	2,075.47000	2.07547	0.00000	1,797.25000	1.79725	2,075.470	15.80	0.44	0.00	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,900.52000	1.90052	0.00000	1,849.55000	1.84955	1,900.520	17.00	(0.36)	0.00	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	1,130.17000	1.13017	0.00000	1,062.63000	1.06263	1,130.170	18.15	(0.24)	0.00	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.51807	61.15521	0.00000	12.59064	60.82310		15.95	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.63596	59.31885	0.00000	12.71241	58.97407		15.80	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	14.40711	53.93887	0.00000	14.40711	53.93887		14.98	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 :											3,424,869,352.96	91,927	1,470,347.00	
Grand Total:											3,424,869,352.96	91,927	1,470,347.00	