

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/11/2023

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		928.48700	928.48700	0.00000	930.42600	930.42600		0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	0.00		949.12400	949.12400	0.00000	951.10200	951.10200		0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		970.33300	970.33300	0.00000	972.35100	972.35100		0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		993.73400	993.73400	0.00000	995.79400	995.79400		0.00	0.00	0.00	0	0.00
AL37	On 06/02/2025	Index Future	0.00		1,014.65000	1,014.65000	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		1,052.19900	1,052.19900	0.00000	1,056.51800	1,056.51800		0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,075.58600	1,075.58600	0.00000	1,079.99600	1,079.99600		0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,099.62100	1,099.62100	0.00000	1,104.12400	1,104.12400		0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,126.14000	1,126.14000	0.00000	1,130.74500	1,130.74500		0.00	0.00	0.00	0	0.00
AL7T	On 06/02/2025	Index Future	0.00		1,149.84200	1,149.84200	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		921.36900	921.36900	0.00000	924.71300	924.71300		0.00	0.00	0.00	0	101.00
ALBI	On 02/05/2024	Index Future	0.00		941.84700	941.84700	0.00000	945.26300	945.26300		0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		962.89400	962.89400	0.00000	966.38100	966.38100		0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		986.11600	986.11600	0.00000	989.68000	989.68000		0.00	0.00	0.00	0	0.00
ALBI	On 06/02/2025	Index Future	0.00		1,006.87100	1,006.87100	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		12.86828	73.82324	0.00000	12.79695	74.13085		0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		13.02076	71.68219	0.00000	12.94632	71.99657		0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		13.17855	73.29913	0.00000	13.10081	73.62048		0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		13.36471	71.27700	0.00000	13.28317	71.60594		0.00	0.00	0.00	0	0.00
ES33	On 06/02/2025	Bond Future	0.00		13.58014	72.78240	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		13.26241	69.93473	0.00000	13.19639	70.26354		0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		13.40342	67.24296	0.00000	13.33470	67.57908		0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.54594	68.75931	0.00000	13.47448	69.10283		0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.71028	66.16200	0.00000	13.63560	66.51375		0.00	0.00	0.00	0	0.00
ES42	On 06/02/2025	Bond Future	0.00		13.89061	67.55571	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		907.96000	907.96000	0.00000	911.26100	911.26100		0.00	0.00	18,159,200.00	2	711.00
GOVI	On 02/05/2024	GOVI	0.00		928.14000	928.14000	0.00000	931.51200	931.51200		0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	0.00		948.88000	948.88000	0.00000	952.32200	952.32200		0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		971.76500	971.76500	0.00000	975.28300	975.28300		0.00	0.00	0.00	0	0.00
GOVI	On 06/02/2025	GOVI	0.00		992.21700	992.21700	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	174.64477	174.64477	0.00000	174.48141	174.48141	0.00	0.00	0.00	0	11,475.00
I2025	On 02/05/2024	Bond Future	0.00	178.56749	178.56749	0.00000	178.40022	178.40022	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00	180.75864	180.75864	0.00000	180.58723	180.58723	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00	185.15792	185.15792	0.00000	184.98190	184.98190	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	126.45878	126.45878	0.00000	126.46184	126.46184	0.00	0.00	319,055,501.94	2,523	7,247.00
I2029	On 02/05/2024	Bond Future	0.00	127.93174	127.93174	0.00000	127.93440	127.93440	0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	130.81884	130.81884	0.00000	130.82133	130.82133	0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	132.60072	132.60072	0.00000	132.60319	132.60319	0.00	0.00	0.00	0	0.00
I2029	On 06/02/2025	Bond Future	0.00	135.41438	135.41438	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	120.37767	120.37767	0.00000	120.57753	120.57753	0.00	0.00	0.00	0	8,207.00
I2033	On 02/05/2024	Bond Future	0.00	121.61804	121.61804	0.00000	121.82196	121.82196	0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	124.36267	124.36267	0.00000	124.57106	124.57106	0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	125.88931	125.88931	0.00000	126.10260	126.10260	0.00	0.00	0.00	0	0.00
I2033	On 06/02/2025	Bond Future	0.00	128.56069	128.56069	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	128.24101	128.24101	0.00000	128.68871	128.68871	0.00	0.00	0.00	0	3,069.00
I2038	On 02/05/2024	Bond Future	0.00	131.12136	131.12136	0.00000	131.57892	131.57892	0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	132.01159	132.01159	0.00000	132.47939	132.47939	0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	135.22383	135.22383	0.00000	135.70268	135.70268	0.00	0.00	0.00	0	0.00
I2038	On 06/02/2025	Bond Future	0.00	135.97686	135.97686	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	112.40699	112.40699	0.00000	112.40829	112.40829	0.00	0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	112.78291	112.78291	0.00000	112.78367	112.78367	0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	115.32789	115.32789	0.00000	115.32850	115.32850	0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	115.93095	115.93095	0.00000	115.93157	115.93157	0.00	0.00	0.00	0	0.00
I2046	On 06/02/2025	Bond Future	0.00	118.38840	118.38840	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	111.76333	111.76333	0.00000	111.66861	111.66861	0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	114.27365	114.27365	0.00000	114.17669	114.17669	0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	114.54727	114.54727	0.00000	114.44785	114.44785	0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	117.33452	117.33452	0.00000	117.23234	117.23234	0.00	0.00	0.00	0	0.00
I2050	On 06/02/2025	Bond Future	0.00	117.46420	117.46420	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	338.24800	338.24800	0.00000	338.53300	338.53300	0.00	0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00	345.84700	345.84700	0.00000	346.13700	346.13700	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	353.65400	353.65400	0.00000	353.94800	353.94800		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024		Index Future	0.00	362.26700	362.26700	0.00000	362.56500	362.56500		0.00	0.00	0.00	0	0.00
IGOV	On 06/02/2025		Index Future	0.00	369.96700	369.96700	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	8.36000	91.64000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.37000	91.63000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.38000	91.62000	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	8.38000	91.62000	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	8.37000	91.63000	0.00000	8.36000	91.64000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.31000	91.69000	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	8.20000	91.80000	0.00000	8.17000	91.83000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.08000	91.92000	0.00000	8.06000	91.94000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	7.87000	92.13000	0.00000	7.84000	92.16000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.80000	92.20000	0.00000	7.77000	92.23000	0.00	0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.71000	92.29000	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	7.69000	92.31000	0.00000	7.68000	92.32000	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	9.05020	104.92176	0.00000	8.99545	105.06085	3.85	0.00	1,619,467,365.60	15,435	85,331.00	
R186	On 02/05/2024		Bond Future	0.00	9.05158	107.25320	0.00000	8.99091	107.39527	3.27	0.00	0.00	0.00	0	10,568.00
R186	On 02/05/2024		Bond Future	9.73 Call	2,059.79000	2.05979	0.00000	2,170.93000	2.17093	2,059.790	3.71	0.72	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	239.75000	0.23975	0.00000	225.01000	0.22501	239.750	4.09	(0.15)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.04804	104.33895	0.00000	8.98025	104.48398	3.49	0.00	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.04249	106.85141	0.00000	8.96515	106.99967	3.12	0.00	13,676,980.48	128	31,825.00	
R186	On 06/02/2025		Bond Future	0.00	9.12763	103.77281	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	254.61559	254.61559	0.00000	254.72523	254.72523	0.00	0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	260.33468	260.33468	0.00000	260.44647	260.44647	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 01/08/2024	Bond Future	0.00		261.11288	261.11288	261.11288	0.00000	261.22622	261.22622		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00		267.46707	267.46707	267.46707	0.00000	267.58244	267.58244		0.00	0.00	0.00	0	0.00
R202	On 06/02/2025	Bond Future	0.00		267.92174	267.92174	267.92174	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	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	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		10.43814	89.47729	89.47729	0.00000	10.36522	89.77477		8.73	0.00	154,885,188.99	1,731	54,492.00
R2030	On 01/02/2024	Bond Future	9.57	Call	343.52000	0.34352	0.34352	0.00000	416.47000	0.41647	343.520	8.51	0.18	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	631.47000	0.63147	0.63147	0.00000	741.38000	0.74138	631.470	8.50	0.28	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	677.27000	0.67727	0.67727	0.00000	792.21000	0.79221	677.270	8.50	0.30	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	763.29000	0.76329	0.76329	0.00000	887.20000	0.88720	763.290	8.50	0.32	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	861.07000	0.86107	0.86107	0.00000	994.30000	0.99430	861.070	8.53	0.35	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	998.70000	0.99870	0.99870	0.00000	1,143.99000	1.14399	998.700	8.56	0.39	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,416.07000	1.41607	1.41607	0.00000	1,591.71000	1.59171	1,416.070	8.67	0.49	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	693.79000	0.69379	0.69379	0.00000	637.19000	0.63719	693.790	9.12	(0.28)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	436.14000	0.43614	0.43614	0.00000	400.77000	0.40077	436.140	9.41	(0.19)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	218.61000	0.21861	0.21861	0.00000	201.75000	0.20175	218.610	9.84	(0.10)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	186.21000	0.18621	0.18621	0.00000	172.13000	0.17213	186.210	9.94	(0.09)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	183.24000	0.18324	0.18324	0.00000	169.40000	0.16940	183.240	9.95	(0.09)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	124.09000	0.12409	0.12409	0.00000	115.23000	0.11523	124.090	10.19	(0.06)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.51845	91.46538	91.46538	0.00000	10.44147	91.76936		7.64	0.00	0.00	0	19,883.00
R2030	On 02/05/2024	Bond Future	9.66	Call	658.87000	0.65887	0.65887	0.00000	748.79000	0.74879	658.870	7.37	0.24	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,287.18000	1.28718	1.28718	0.00000	1,426.14000	1.42614	1,287.180	7.46	0.39	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,169.15000	2.16915	2.16915	0.00000	2,354.25000	2.35425	2,169.150	7.72	0.54	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,634.96000	2.63496	2.63496	0.00000	2,838.09000	2.83809	2,634.960	7.86	0.60	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,413.33000	3.41333	3.41333	0.00000	3,640.01000	3.64001	3,413.330	8.11	0.69	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	469.92000	0.46992	0.46992	0.00000	435.46000	0.43546	469.920	8.84	(0.16)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	298.60000	0.29860	0.29860	0.00000	276.96000	0.27696	298.600	9.23	(0.10)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	100.37000	0.10037	0.10037	0.00000	92.74000	0.09274	100.370	9.34	(0.04)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.60475	89.50236	89.50236	0.00000	10.52326	89.81295		8.29	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.69809	91.65708	91.65708	0.00000	10.61141	91.97497		7.75	0.00	0.00	0	221.00
R2030	On 06/02/2025	Bond Future	0.00		10.83298	89.56680	89.56680	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	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	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		11.37565	86.56244	86.56244	0.00000	11.30366	86.89800		10.85	0.00	0.00	0	95,566.00
R2032	On 01/02/2024	Bond Future	10.01	Call	136.92000	0.13692	0.13692	0.00000	174.69000	0.17469	136.920	10.26	0.07	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	493.40000	0.49340	0.49340	0.00000	589.06000	0.58906	493.400	10.30	0.21	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	686.84000	0.68684	0.68684	0.00000	805.61000	0.80561	686.840	10.39	0.26	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	713.78000	0.71378	0.71378	0.00000	835.45000	0.83545	713.780	10.41	0.27	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	10.90	Call	889.93000	0.88993	0.88993	0.00000	1,029.21000	1.02921	889.930	10.51	0.32	0.00	0	8,500.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,223.44000	1.22344	1.22344	0.00000	1,390.87000	1.39087	1,223.440	10.69	0.39	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,172.56000	1.17256	1.17256	0.00000	1,089.42000	1.08942	1,172.560	11.44	(0.35)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.00	Put	849.85000	0.84985	0.84985	0.00000	789.73000	0.78973	849.850	11.76	(0.27)	0.00	0	17,000.00
R2032	On 01/02/2024	Bond Future	12.50	Put	432.48000	0.43248	0.43248	0.00000	403.36000	0.40336	432.480	12.38	(0.15)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	365.98000	0.36598	0.36598	0.00000	341.84000	0.34184	365.980	12.53	(0.13)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	313.71000	0.31371	0.31371	0.00000	293.47000	0.29347	313.710	12.67	(0.12)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		11.48135	84.32371	84.32371	0.00000	11.40601	84.66662		10.78	0.00	0.00	0	61,107.00
R2032	On 02/05/2024	Bond Future	10.36	Call	674.05000	0.67405	0.67405	0.00000	762.71000	0.76271	674.050	10.20	0.21	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	907.21000	0.90721	0.90721	0.00000	1,016.44000	1.01644	907.210	10.18	0.26	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	
R2032	On 02/05/2024	Bond Future	10.65	Call	983.05000	0.98305	0.00000	1,098.26000	1.09826	983.050	10.21	0.28	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,282.49000	1.28249	0.00000	1,419.25000	1.41925	1,282.490	10.30	0.33	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,678.23000	1.67823	0.00000	1,839.29000	1.83929	1,678.230	10.43	0.40	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,220.19000	2.22019	0.00000	2,408.51000	2.40851	2,220.190	10.64	0.48	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	737.09000	0.73709	0.00000	693.06000	0.69306	737.090	12.36	(0.18)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	575.14000	0.57514	0.00000	541.12000	0.54112	575.140	12.69	(0.14)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	494.84000	0.49484	0.00000	465.82000	0.46582	494.840	12.89	(0.13)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.59165	86.20666	0.00000	11.51276	86.55705		10.62	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.72097	84.11405	0.00000	11.63794	84.47268		10.23	0.00	17,495,722.40	208	301.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,246.24000	3.24624	0.00000	3,443.95000	3.44395	3,246.240	10.14	0.50	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	1,346.22000	1.34622	0.00000	1,280.01000	1.28001	1,346.220	11.74	(0.22)	0.00	0	1,615.00
R2032	On 06/02/2025	Bond Future	0.00		11.88038	85.87330	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		12.06341	84.68853	0.00000	11.98145	85.11508		12.89	0.00	30,572,559.33	361	60,385.00
R2035	On 01/02/2024	Bond Future	10.62	Call	120.62000	0.12062	0.00000	159.76000	0.15976	120.620	11.65	0.06	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	404.22000	0.40422	0.00000	500.17000	0.50017	404.220	11.79	0.16	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	380.88000	0.38088	0.00000	352.47000	0.35247	380.880	15.09	(0.12)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.17752	82.05793	0.00000	12.09220	82.49388		13.08	0.00	46,362,730.45	565	100,132.00
R2035	On 01/08/2024	Bond Future	0.00		12.29473	83.89041	0.00000	12.20585	84.33594		12.69	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.43525	81.39265	0.00000	12.34228	81.84873		11.86	0.00	0.00	0	19,584.00
R2035	On 06/02/2025	Bond Future	0.00		12.60249	83.09532	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		12.38026	75.38252	0.00000	12.30884	75.75423		14.66	0.00	47,114,075.00	625	136,909.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,456.47000	1.45647	0.00000	1,646.36000	1.64636	1,456.470	14.39	0.40	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,160.29000	1.16029	0.00000	1,086.42000	1.08642	1,160.290	15.85	(0.30)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	333.81000	0.33381	0.00000	315.80000	0.31580	333.810	17.54	(0.10)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.50176	77.05734	0.00000	12.42754	77.43718		14.13	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.63021	74.52199	0.00000	12.55295	74.91022		14.50	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,468.52000	2.46852	0.00000	2,650.05000	2.65005	2,468.520	14.06	0.41	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	2,681.65000	2.68165	0.00000	2,562.26000	2.56226	2,681.650	15.39	(0.37)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,794.37000	1.79437	0.00000	1,712.85000	1.71285	1,794.370	16.28	(0.26)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.76714	76.31532	0.00000	12.68658	76.71271		13.69	0.00	0.00	0	9,107.00
R2037	On 06/02/2025	Bond Future	0.00		12.92695	73.65107	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		12.55534	75.87038	0.00000	12.49435	76.20715		15.52	0.00	112,895,125.44	1,488	127,223.00
R2040	On 01/02/2024	Bond Future	12.30	Call	1,620.17000	1.62017	0.00000	1,801.95000	1.80195	1,620.170	15.17	0.42	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	12.90	Call	3,417.81000	3.41781	0.00000	3,674.07000	3.67407	3,417.810	16.26	0.64	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	13.90	Put	462.18000	0.46218	0.00000	443.01000	0.44301	462.180	18.10	(0.13)	0.00	0	1,000.00
R2040	On 02/05/2024	Bond Future	0.00		12.67633	77.55603	0.00000	12.61300	77.90013		14.97	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.80399	74.78138	0.00000	12.73812	75.13305		15.43	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.93950	76.58074	0.00000	12.87088	76.94071		14.43	0.00	0.00	0	8,639.00
R2040	On 06/02/2025	Bond Future	0.00		13.09616	73.67099	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

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	0.00	12.63201	72.06623	0.00000	12.56583	72.43239		16.36	0.00	22,772,928.68	316	103,589.00
R2044	On 01/02/2024	Bond Future	13.00 Put	1,474.31000	1.47431	0.00000	1,386.48000	1.38648	1,474.310	16.85	(0.35)	0.00	0	15,000.00
R2044	On 01/02/2024	Bond Future	13.25 Put	1,091.93000	1.09193	0.00000	1,028.01000	1.02801	1,091.930	17.35	(0.28)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00	12.74911	73.66732	0.00000	12.68042	74.04152		15.81	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00	12.87239	70.93101	0.00000	12.80099	71.31346		16.34	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00	13.00282	72.63766	0.00000	12.92849	73.02914		15.32	0.00	0.00	0	0.00
R2044	On 06/02/2025	Bond Future	0.00	13.15290	69.77051	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	12.54158	75.21637	0.00000	12.47536	75.59111		16.12	0.00	15,569,788.59	207	227,510.00
R2048	On 01/02/2024	Bond Future	11.50 Call	356.55000	0.35655	0.00000	432.18000	0.43218	356.550	14.57	0.14	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	12.30 Call	1,702.51000	1.70251	0.00000	1,904.47000	1.90447	1,702.510	15.76	0.42	0.00	0	100.00
R2048	On 01/02/2024	Bond Future	13.10 Put	1,254.85000	1.25485	0.00000	1,183.50000	1.18350	1,254.850	17.28	(0.30)	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37 Put	913.40000	0.91340	0.00000	863.17000	0.86317	913.400	17.80	(0.23)	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90 Put	485.49000	0.48549	0.00000	461.75000	0.46175	485.490	18.78	(0.13)	0.00	0	1,100.00
R2048	On 02/05/2024	Bond Future	0.00	12.64869	72.43885	0.00000	12.58001	72.82177		16.53	0.00	0.00	0	12,631.00
R2048	On 02/05/2024	Bond Future	11.40 Call	756.58000	0.75658	0.00000	849.59000	0.84959	756.580	15.20	0.19	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	12.40 Call	2,598.82000	2.59882	0.00000	2,803.27000	2.80327	2,598.820	15.97	0.45	0.00	0	1,500.00
R2048	On 02/05/2024	Bond Future	13.16 Put	2,214.50000	2.21450	0.00000	2,109.72000	2.10972	2,214.500	17.24	(0.35)	0.00	0	1,500.00
R2048	On 01/08/2024	Bond Future	0.00	12.75784	74.05644	0.00000	12.68656	74.44777		16.09	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00	12.88582	71.38524	0.00000	12.81157	71.78583		16.02	0.00	0.00	0	0.00
R2048	On 06/02/2025	Bond Future	0.00	13.03346	72.87749	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	12.55314	96.87935	0.00000	12.48689	97.36038		16.36	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00	12.66557	93.16709	0.00000	12.59672	93.65867		16.77	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00	12.78038	95.24715	0.00000	12.70882	95.74958		16.32	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	12.91099	91.66607	0.00000	12.83633	92.18036		16.26	0.00	0.00	0	0.00
R2053	On 06/02/2025	Bond Future	0.00	13.05831	93.58003	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	12.12179	65.34045	0.00000	12.05043	65.66737		14.63	0.00	0.00	0	14,578.00
R209	On 02/05/2024	Bond Future	0.00	12.22772	63.63919	0.00000	12.15372	63.97329		14.81	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.33654	65.06022	0.00000	12.25979	65.40168		14.43	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.46111	63.46890	0.00000	12.38122	63.81844		14.03	0.00	0.00	0	5,137.00
R209	On 06/02/2025	Bond Future	0.00	12.60497	64.79633	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	229.65204	229.65204	0.00000	229.89068	229.89068		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	231.55276	231.55276	0.00000	231.79603	231.79603		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	236.77815	236.77815	0.00000	237.02639	237.02639		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	239.20054	239.20054	0.00000	239.45499	239.45499		0.00	0.00	0.00	0	0.00
R210	On 06/02/2025	Bond Future	0.00	244.27422	244.27422	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	Contracts Traded	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	11.04317	83.59216	0.00000	10.97093	83.89633	10.03	0.00	0.00	0	29,834.00
R213	On 02/05/2024	Bond Future	0.00	11.13623	81.89063	0.00000	11.06051	82.20142	9.47	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.23207	83.71955	0.00000	11.15259	84.03711	9.68	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.35291	82.17268	0.00000	11.26899	82.49774	9.53	0.00	0.00	0	0.00
R213	On 06/02/2025	Bond Future	0.00	11.51054	83.89381	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	12.38537	61.44187	0.00000	12.31926	61.75224	16.03	0.00	0.00	0	14,154.00
R214	On 02/05/2024	Bond Future	0.00	12.48631	59.50230	0.00000	12.41790	59.81948	16.36	0.00	0.00	0	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,874.65000	1.87465	0.00000	2,032.23000	2.03223	1,874.650	15.77	0.42	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,915.94000	1.91594	0.00000	2,075.47000	2.07547	1,915.940	15.80	0.42	0	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	1,995.71000	1.99571	0.00000	1,900.52000	1.90052	1,995.710	17.00	(0.38)	0	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	1,187.12000	1.18712	0.00000	1,130.17000	1.13017	1,187.120	18.15	(0.25)	0	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.58889	60.83107	0.00000	12.51807	61.15521	15.95	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	12.70953	58.98700	0.00000	12.63596	59.31885	15.80	0.00	0.00	0	0.00
R214	On 06/02/2025	Bond Future	0.00	12.84924	60.22090	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 :										2,418,027,166.90		23,589	1,483,870.00
Grand Total:										2,418,027,166.90		23,589	1,483,870.00