

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/11/2023

Contract Details			Strike	Call /Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives										Option				
AL37	On 02/11/2023	Index Future	0.00		907.78300	907.78300	0.00000	902.82500	902.82500		0.00	0.00	0	0.00
AL37	On 01/02/2024	Index Future	0.00		928.87600	928.87600	0.00000	922.70500	922.70500		0.00	0.00	0	0.00
AL37	On 02/05/2024	Index Future	0.00		949.56000	949.56000	0.00000	943.25000	943.25000		0.00	0.00	0	0.00
AL37	On 01/08/2024	Index Future	0.00		970.75600	970.75600	0.00000	964.30400	964.30400		0.00	0.00	0	0.00
AL37	On 07/11/2024	Index Future	0.00		994.08900	994.08900	0.00000	987.47900	987.47900		0.00	0.00	0	0.00
AL7T	On 02/11/2023	Index Future	0.00		1,027.92900	1,027.92900	0.00000	1,017.60800	1,017.60800		0.00	0.00	0	0.00
AL7T	On 01/02/2024	Index Future	0.00		1,052.76400	1,052.76400	0.00000	1,040.01500	1,040.01500		0.00	0.00	0	0.00
AL7T	On 02/05/2024	Index Future	0.00		1,076.20700	1,076.20700	0.00000	1,063.17300	1,063.17300		0.00	0.00	0	0.00
AL7T	On 01/08/2024	Index Future	0.00		1,100.22900	1,100.22900	0.00000	1,086.90200	1,086.90200		0.00	0.00	0	0.00
AL7T	On 07/11/2024	Index Future	0.00		1,126.67500	1,126.67500	0.00000	1,113.02400	1,113.02400		0.00	0.00	0	0.00
ALBI	On 02/11/2023	Index Future	0.00		899.87800	899.87800	0.00000	891.08900	891.08900		0.00	0.00	23	0.00
ALBI	On 01/02/2024	Index Future	0.00		921.33500	921.33500	0.00000	910.71100	910.71100		0.00	0.00	0	101.00
ALBI	On 02/05/2024	Index Future	0.00		941.85100	941.85100	0.00000	930.98900	930.98900		0.00	0.00	0	0.00
ALBI	On 01/08/2024	Index Future	0.00		962.87500	962.87500	0.00000	951.76900	951.76900		0.00	0.00	0	0.00
ALBI	On 07/11/2024	Index Future	0.00		986.01800	986.01800	0.00000	974.64300	974.64300		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	0.00
ES33	On 02/11/2023	Bond Future	0.00		12.73500	72.13821	0.00000	12.90681	71.39030		0.00	0.00	0	0.00
ES33	On 01/02/2024	Bond Future	0.00		12.85012	73.90139	0.00000	13.06597	72.98006		0.00	0.00	0	0.00
ES33	On 02/05/2024	Bond Future	0.00		13.00106	71.76520	0.00000	13.22648	70.82307		0.00	0.00	0	0.00
ES33	On 01/08/2024	Bond Future	0.00		13.15836	73.38240	0.00000	13.39396	72.41888		0.00	0.00	0	0.00
ES33	On 07/11/2024	Bond Future	0.00		13.34495	71.35652	0.00000	13.59237	70.36939		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	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	0.00
ES42	On 02/11/2023	Bond Future	0.00		13.15500	68.27371	0.00000	13.33662	67.37055		0.00	0.00	0	0.00
ES42	On 01/02/2024	Bond Future	0.00		13.26489	69.92243	0.00000	13.47973	68.87081		0.00	0.00	0	0.00
ES42	On 02/05/2024	Bond Future	0.00		13.40537	67.23347	0.00000	13.62919	66.15805		0.00	0.00	0	0.00
ES42	On 01/08/2024	Bond Future	0.00		13.54831	68.74797	0.00000	13.78133	67.64817		0.00	0.00	0	0.00
ES42	On 07/11/2024	Bond Future	0.00		13.71392	66.14494	0.00000	13.95774	65.01827		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	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	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	0.00
GOVI	On 02/11/2023	GOVI	0.00		886.78300	886.78300	0.00000	878.09200	878.09200		0.00	0.00	335	0.00
GOVI	On 01/02/2024	GOVI	0.00		907.93800	907.93800	0.00000	897.42700	897.42700		0.00	0.00	0	712.00
GOVI	On 02/05/2024	GOVI	0.00		928.15600	928.15600	0.00000	917.41000	917.41000		0.00	0.00	0	0.00
GOVI	On 01/08/2024	GOVI	0.00		948.87400	948.87400	0.00000	937.88700	937.88700		0.00	0.00	0	0.00
GOVI	On 07/11/2024	GOVI	0.00		971.68100	971.68100	0.00000	960.42700	960.42700		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	0.00
I2025	On 02/11/2023	Bond Future	0.00		172.43961	172.43961	0.00000	172.28840	172.28840		0.00	0.00	9,577	0.00
I2025	On 01/02/2024	Bond Future	0.00		174.48164	174.48164	0.00000	174.32816	174.32816		0.00	0.00	0	11,475.00
I2025	On 02/05/2024	Bond Future	0.00		178.40839	178.40839	0.00000	178.25121	178.25121		0.00	0.00	0	0.00
I2025	On 01/08/2024	Bond Future	0.00		180.59200	180.59200	0.00000	180.43271	180.43271		0.00	0.00	0	0.00
I2025	On 07/11/2024	Bond Future	0.00		184.97323	184.97323	0.00000	184.80961	184.80961		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
I2025	On 31/01/2025	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00		0.00	0	0.00
I2029	On 02/11/2023	Bond Future	0.00		123.59183	123.59183	0.00000	122.60771	122.60771		0.00		0.00	583,724,213.09	4,723	0.00
I2029	On 01/02/2024	Bond Future	0.00		126.28015	126.28015	0.00000	125.33800	125.33800		0.00		0.00	192,450,948.60	1,524	4,724.00
I2029	On 02/05/2024	Bond Future	0.00		127.75433	127.75433	0.00000	126.79110	126.79110		0.00		0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00		130.63469	130.63469	0.00000	129.64954	129.64954		0.00		0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00		132.40215	132.40215	0.00000	131.39389	131.39389		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		117.08876	117.08876	0.00000	115.56141	115.56141		0.00		0.00	706,864,844.12	6,037	0.00
I2033	On 01/02/2024	Bond Future	0.00		119.49905	119.49905	0.00000	118.13474	118.13474		0.00		0.00	0.00	0	8,207.00
I2033	On 02/05/2024	Bond Future	0.00		120.72464	120.72464	0.00000	119.32974	119.32974		0.00		0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00		123.44657	123.44657	0.00000	122.01996	122.01996		0.00		0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00		124.94137	124.94137	0.00000	123.48111	123.48111		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		126.13395	126.13395	0.00000	123.44105	123.44105		0.00		0.00	1,967,311,218. 15	15,597	0.00
I2038	On 01/02/2024	Bond Future	0.00		128.24909	128.24909	0.00000	124.16857	124.16857		0.00		0.00	0.00	0	3,069.00
I2038	On 02/05/2024	Bond Future	0.00		131.13536	131.13536	0.00000	126.96271	126.96271		0.00		0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00		132.02304	132.02304	0.00000	127.75804	127.75804		0.00		0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00		135.22521	135.22521	0.00000	130.85643	130.85643		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		108.12768	108.12768	0.00000	104.88572	104.88572		0.00		0.00	5,677,135,710. 72	52,504	0.00
I2046	On 01/02/2024	Bond Future	0.00		110.61946	110.61946	0.00000	107.22133	107.22133		0.00		0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00		110.95969	110.95969	0.00000	107.48543	107.48543		0.00		0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00		113.46110	113.46110	0.00000	109.90833	109.90833		0.00		0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00		114.01016	114.01016	0.00000	110.37256	110.37256		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		109.40626	109.40626	0.00000	105.47587	105.47587		0.00		0.00	4,782,475,843. 38	43,713	0.00
I2050	On 01/02/2024	Bond Future	0.00		110.15214	110.15214	0.00000	105.57101	105.57101		0.00		0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00		112.63111	112.63111	0.00000	107.94684	107.94684		0.00		0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00		112.86511	112.86511	0.00000	108.07710	108.07710		0.00		0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00		115.60238	115.60238	0.00000	110.69807	110.69807		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	322.22700	322.22700		0.00		0.00	947,252,410.00	289	0.00
IGOV	On 01/02/2024	Index Future	0.00		336.08000	336.08000	0.00000	329.40300	329.40300		0.00		0.00	0.00	0	606.00
IGOV	On 02/05/2024	Index Future	0.00		343.64400	343.64400	0.00000	336.81600	336.81600		0.00		0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00		351.39300	351.39300	0.00000	344.41100	344.41100		0.00		0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00		359.92200	359.92200	0.00000	352.76900	352.76900		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

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
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	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	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	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	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	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	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	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	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023	Jibar Tradeable Future	0.00	8.35500	91.64500	91.64500	0.00000	8.35500	91.64500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.38500	91.61500	91.61500	0.00000	8.42500	91.57500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.37000	91.63000	91.63000	0.00000	8.41000	91.59000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.37000	91.63000	91.63000	0.00000	8.43000	91.57000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.36500	91.63500	91.63500	0.00000	8.42500	91.57500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.29000	91.71000	91.71000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.18000	91.82000	91.82000	0.00000	8.29000	91.71000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.07000	91.93000	91.93000	0.00000	8.20000	91.80000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	7.83000	92.17000	92.17000	0.00000	8.00000	92.00000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.80500	92.19500	92.19500	0.00000	7.97500	92.02500		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.69000	92.31000	92.31000	0.00000	7.86000	92.14000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.72500	92.27500	92.27500	0.00000	7.88500	92.11500		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.07000	107.77824	107.77824	0.00000	9.21057	107.39518		3.82	0.00	21,308,620,273.92	197,708	0.00
R186	On 02/11/2023	Bond Future	9.15 Call	218.22000	0.21822	0.21822	0.00000	24.79000	0.02479	218.220	3.66	1.00	0.00	1,715	0.00
R186	On 02/11/2023	Bond Future	10.42 Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		5.25	0.00	0.00	1,715	0.00
R186	On 01/02/2024	Bond Future	0.00	9.03792	104.95294	104.95294	0.00000	9.23648	104.45028		3.89	0.00	0.00	0	74,227.00
R186	On 02/05/2024	Bond Future	0.00	9.03597	107.28973	107.28973	0.00000	9.25627	106.77572		3.65	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	2,116.95000	2.11695	2.11695	0.00000	1,766.65000	1.76665	2,116.950	3.79	0.72	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	263.33000	0.26333	0.26333	0.00000	356.34000	0.35634	263.330	4.21	(0.16)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	9.03168	104.37392	104.37392	0.00000	9.27833	103.84822		3.52	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.02817	106.87884	106.87884	0.00000	9.31026	106.34022		3.14	0.00	1,574,966,586.24	14,736	24,531.00
R186	On 21/12/2026	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
R186/R157	On 21/12/2026	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
R186/R207	On 21/12/2026	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
R186/R208	On 21/12/2026	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
R197	On 02/11/2023	Bond Future	0.00	342.59086	342.59086	342.59086	0.00000	342.76145	342.76145		0.00	0.00	0.00	0	0.00
R197	On 07/12/2023	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
R202	On 02/11/2023	Bond Future	0.00	252.71685	252.71685	252.71685	0.00000	249.75694	249.75694		0.00	0.00	6,190,046,523.90	24,494	0.00
R202	On 01/02/2024	Bond Future	0.00	254.00048	254.00048	254.00048	0.00000	250.34437	250.34437		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	259.71693	259.71693	259.71693	0.00000	255.97823	255.97823		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	260.47486	260.47486	260.47486	0.00000	256.65561	256.65561		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	266.79325	266.79325	266.79325	0.00000	262.88056	262.88056		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	10.38000	91.40321	91.40321	0.00000	10.55105	90.68875		8.54	0.00	10,285,146,205.25	112,525	0.00
R2030	On 02/11/2023	Bond Future	9.57 Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		6.38	0.00	0.00	800	0.00

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					
R2030	On 02/11/2023	Bond Future	9.89	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000			5.76	0.00	0.00	500	0.00
R2030	On 02/11/2023	Bond Future	10.07	Call	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000			6.39	0.00	0.00	800	0.00
R2030	On 02/11/2023	Bond Future	10.39	Call	41.96000	0.04196	0.00000	4.02000	0.00402	41.960	7.46	1.00	5,217,610.00	1.00	0.00	500	0.00
R2030	On 02/11/2023	Bond Future	10.62	Call	1,000.44000	1.00044	0.00000	337.65000	0.33765	1,000.440	8.16	1.00	0.00	1.00	0.00	500	0.00
R2030	On 02/11/2023	Bond Future	11.12	Call	3,039.94000	3.03994	0.00000	2,325.48000	2.32548	3,039.940	9.51	1.00	0.00	1.00	0.00	500	0.00
R2030	On 02/11/2023	Bond Future	11.43	Put	0.00000	0.00000	0.00000	0.00000	0.00000				10.23	0.00	0.00	500	0.00
R2030	On 02/11/2023	Bond Future	11.57	Put	0.00000	0.00000	0.00000	0.00000	0.00000				10.55	0.00	0.00	800	0.00
R2030	On 02/11/2023	Bond Future	12.27	Put	0.00000	0.00000	0.00000	0.00000	0.00000				11.94	0.00	0.00	500	0.00
R2030	On 01/02/2024	Bond Future	0.00		10.42313	89.53842	0.00000	10.63511	88.67988				9.26	0.00	21,489,220.80	240	56,114.00
R2030	On 01/02/2024	Bond Future	9.57	Call	464.44000	0.46444	0.00000	317.78000	0.31778	464.440	9.22	0.20	0.00	0.20	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	764.25000	0.76425	0.00000	541.31000	0.54131	764.250	9.06	0.30	0.00	0.30	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	813.20000	0.81320	0.00000	578.96000	0.57896	813.200	9.06	0.32	0.00	0.32	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	904.46000	0.90446	0.00000	649.75000	0.64975	904.460	9.06	0.34	0.00	0.34	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	1,002.76000	1.00276	0.00000	726.80000	0.72680	1,002.760	9.05	0.37	0.00	0.37	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	1,139.60000	1.13960	0.00000	835.31000	0.83531	1,139.600	9.05	0.40	0.00	0.40	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	1,554.81000	1.55481	0.00000	1,173.88000	1.17388	1,554.810	9.09	0.50	0.00	0.50	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	755.22000	0.75522	0.00000	1,035.99000	1.03599	755.220	9.44	(0.28)	0.00	(0.28)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	486.08000	0.48608	0.00000	687.67000	0.68767	486.080	9.71	(0.20)	0.00	(0.20)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	253.50000	0.25350	0.00000	373.16000	0.37316	253.500	10.12	(0.11)	0.00	(0.11)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	218.27000	0.21827	0.00000	323.92000	0.32392	218.270	10.22	(0.10)	0.00	(0.10)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	215.01000	0.21501	0.00000	319.34000	0.31934	215.010	10.23	(0.10)	0.00	(0.10)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	149.55000	0.14955	0.00000	226.28000	0.22628	149.550	10.47	(0.07)	0.00	(0.07)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.50160	91.53180	0.00000	10.72551	90.65407				8.61	0.00	0.00	0	19,883.00
R2030	On 02/05/2024	Bond Future	9.66	Call	937.07000	0.93707	0.00000	716.68000	0.71668	937.070	8.52	0.28	0.00	0.28	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,550.17000	1.55017	0.00000	1,221.20000	1.22120	1,550.170	8.33	0.41	0.00	0.41	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	2,402.89000	2.40289	0.00000	1,957.83000	1.95783	2,402.890	8.41	0.55	0.00	0.55	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,855.85000	2.85585	0.00000	2,360.98000	2.36098	2,855.850	8.50	0.60	0.00	0.60	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	3,614.29000	3.61429	0.00000	3,049.84000	3.04984	3,614.290	8.69	0.68	0.00	0.68	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	560.27000	0.56027	0.00000	729.41000	0.72941	560.270	9.38	(0.17)	0.00	(0.17)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	371.09000	0.37109	0.00000	489.91000	0.48991	371.090	9.79	(0.12)	0.00	(0.12)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	171.66000	0.17166	0.00000	232.44000	0.23244	171.660	10.37	(0.06)	0.00	(0.06)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.58743	89.56826	0.00000	10.82468	88.67076				8.38	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		10.68162	91.71737	0.00000	10.93426	90.79801				7.68	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		11.31000	84.52437	0.00000	11.48131	83.71681				10.70	0.00	32,887,925,220.78	389,094	0.00
R2032	On 02/11/2023	Bond Future	10.35	Call	0.00000	0.00000	0.00000	0.00000	0.00000				9.41	0.00	0.00	7,821	0.00
R2032	On 02/11/2023	Bond Future	10.58	Call	0.00000	0.00000	0.00000	0.00000	0.00000				7.65	0.00	0.00	500	0.00
R2032	On 02/11/2023	Bond Future	10.59	Call	0.00000	0.00000	0.00000	0.00000	0.00000				7.58	0.00	0.00	500	0.00
R2032	On 02/11/2023	Bond Future	10.71	Call	0.00000	0.00000	0.00000	0.00000	0.00000				6.66	0.00	0.00	500	0.00
R2032	On 02/11/2023	Bond Future	10.85	Call	0.00000	0.00000	0.00000	0.00000	0.00000				6.84	0.00	0.00	10,000	0.00
R2032	On 02/11/2023	Bond Future	11.00	Put	1,487.75000	1.48775	0.00000	2,295.31000	2.29531	1,487.750	7.58	(1.00)	0.00	(1.00)	0.00	500	0.00
R2032	On 02/11/2023	Bond Future	11.09	Call	0.00000	0.00000	0.00000	0.00000	0.00000				8.02	0.00	0.00	500	0.00
R2032	On 02/11/2023	Bond Future	11.28	Put	142.48000	0.14248	0.00000	951.06000	0.95106	142.480	8.92	(1.00)	0.00	(1.00)	0.00	500	0.00
R2032	On 02/11/2023	Bond Future	11.50	Put	0.00000	0.00000	0.00000	130.88000	0.13088				9.79	0.00	0.00	500	0.00
R2032	On 02/11/2023	Bond Future	11.60	Put	0.00000	0.00000	0.00000	22.53000	0.02253				10.16	0.00	0.00	15,702	0.00
R2032	On 02/11/2023	Bond Future	11.78	Put	0.00000	0.00000	0.00000	0.22000	0.00022				10.80	0.00	0.00	500	0.00
R2032	On 02/11/2023	Bond Future	12.26	Put	0.00000	0.00000	0.00000	0.00000	0.00000				12.36	0.00	0.00	500	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
											Option					
R2032	On 01/02/2024	Bond Future	0.00		11.37201		86.57937	0.00000	11.59293	85.56021		11.29	0.00	243,894,085.29	2,817	91,857.00
R2032	On 01/02/2024	Bond Future	10.01	Call	201.29000		0.20129	0.00000	126.34000	0.12634	201.290	10.99	0.09	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	574.88000		0.57488	0.00000	386.51000	0.38651	574.880	10.69	0.22	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	756.82000		0.75682	0.00000	519.62000	0.51962	756.820	10.62	0.28	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	783.50000		0.78350	0.00000	539.70000	0.53970	783.500	10.62	0.28	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	1,282.58000		1.28258	0.00000	927.08000	0.92708	1,282.580	10.77	0.40	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,183.17000		1.18317	0.00000	1,590.08000	1.59008	1,183.170	11.29	(0.35)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	438.93000		0.43893	0.00000	630.26000	0.63026	438.930	12.20	(0.16)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	372.35000		0.37235	0.00000	539.69000	0.53969	372.350	12.35	(0.13)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	319.94000		0.31994	0.00000	467.59000	0.46759	319.940	12.49	(0.12)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		11.47672		84.34473	0.00000	11.70806	83.30280		11.29	0.00	0.00	0	61,107.00
R2032	On 02/05/2024	Bond Future	10.36	Call	803.41000		0.80341	0.00000	598.43000	0.59843	803.410	10.80	0.22	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	1,038.11000		1.03811	0.00000	784.46000	0.78446	1,038.110	10.71	0.27	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	1,107.47000		1.10747	0.00000	840.04000	0.84004	1,107.470	10.68	0.29	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	1,399.06000		1.39906	0.00000	1,078.33000	1.07833	1,399.060	10.69	0.34	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,796.74000		1.79674	0.00000	1,411.83000	1.41183	1,796.740	10.79	0.41	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	2,328.84000		2.32884	0.00000	1,868.62000	1.86862	2,328.840	10.94	0.48	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	794.34000		0.79434	0.00000	1,013.88000	1.01388	794.340	12.61	(0.19)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	626.40000		0.62640	0.00000	805.97000	0.80597	626.400	12.94	(0.15)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	542.46000		0.54246	0.00000	701.14000	0.70114	542.460	13.14	(0.13)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.58723		86.22624	0.00000	11.82969	85.16086		10.61	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		11.71788		84.12736	0.00000	11.97334	83.03612		10.09	0.00	0.00	0	648.00
R2032	On 07/11/2024	Bond Future	11.64	Call	3,103.34000		3.10334	0.00000	2,587.84000	2.58784	3,103.340	9.65	0.50	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	1,210.02000		1.21002	0.00000	1,465.62000	1.46562	1,210.020	11.14	(0.21)	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		11.95000		82.82735	0.00000	12.12648	81.90229		12.45	0.00	46,360,207,169.35	559,721	0.00
R2035	On 02/11/2023	Bond Future	10.62	Call	0.00000		0.00000	0.00000	0.00000	0.00000		14.28	0.00	0.00	400	0.00
R2035	On 02/11/2023	Bond Future	11.12	Call	0.00000		0.00000	0.00000	0.00000	0.00000		11.77	0.00	0.00	400	0.00
R2035	On 02/11/2023	Bond Future	11.70	Call	0.00000		0.00000	0.00000	0.00000	0.00000		11.62	0.00	0.00	6,630	0.00
R2035	On 02/11/2023	Bond Future	11.74	Call	0.00000		0.00000	0.00000	0.00000	0.00000		11.67	0.00	0.00	750	0.00
R2035	On 02/11/2023	Bond Future	12.24	Call	1,512.24000		1.51224	0.00000	623.23000	0.62323	1,512.240	12.43	1.00	0.00	750	0.00
R2035	On 02/11/2023	Bond Future	12.85	Put	0.00000		0.00000	0.00000	0.00000	0.00000		13.46	0.00	0.00	400	0.00
R2035	On 02/11/2023	Bond Future	13.59	Put	0.00000		0.00000	0.00000	0.00000	0.00000		14.65	0.00	0.00	750	0.00
R2035	On 01/02/2024	Bond Future	0.00		12.03944		84.81295	0.00000	12.25459	83.70576		12.74	0.00	194,052,029.60	2,288	59,981.00
R2035	On 01/02/2024	Bond Future	10.62	Call	132.37000		0.13237	0.00000	77.91000	0.07791	132.370	11.47	0.06	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	420.45000		0.42045	0.00000	270.21000	0.27021	420.450	11.49	0.17	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	323.07000		0.32307	0.00000	470.82000	0.47082	323.070	14.22	(0.11)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.15185		82.18875	0.00000	12.37593	81.05679		12.95	0.00	0.00	0	100,132.00
R2035	On 01/08/2024	Bond Future	0.00		12.26834		84.02233	0.00000	12.50196	82.86492		12.55	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.40898		81.52115	0.00000	12.65357	80.33574		11.77	0.00	1,064,340,134.40	13,056	13,056.00
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		12.29000		77.78115	0.00000	12.46644	76.86109		13.35	0.00	11,279,355,686.10	145,014	0.00
R2037	On 02/11/2023	Bond Future	12.02	Call	0.00000		0.00000	0.00000	0.00000	0.00000		12.55	0.00	0.00	750	0.00
R2037	On 02/11/2023	Bond Future	12.52	Call	1,196.09000		1.19609	0.00000	380.14000	0.38014	1,196.090	13.39	1.00	0.00	750	0.00
R2037	On 02/11/2023	Bond Future	13.89	Put	0.00000		0.00000	0.00000	0.00000	0.00000		15.82	0.00	0.00	750	0.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
											Option					
R2037	On 01/02/2024	Bond Future	0.00		12.37191		75.42584	0.00000	12.59176	74.29736		14.47	0.00	0.00	0	135,982.00
R2037	On 01/02/2024	Bond Future	12.09	Call	1,385.48000		1.38548	0.00000	992.70000	0.99270	1,385.480	13.46	0.40	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,054.59000		1.05459	0.00000	1,434.26000	1.43426	1,054.590	14.79	(0.29)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	289.41000		0.28941	0.00000	423.36000	0.42336	289.410	16.54	(0.10)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.49243		77.10493	0.00000	12.72107	75.95122		13.94	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.62083		74.56897	0.00000	12.85901	73.38935		14.35	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	2,365.64000		2.36564	0.00000	1,923.81000	1.92381	2,365.640	13.47	0.41	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	2,492.54000		2.49254	0.00000	2,954.29000	2.95429	2,492.540	14.57	(0.36)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	1,635.24000		1.63524	0.00000	1,965.42000	1.96542	1,635.240	15.45	(0.26)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		12.75860		76.35730	0.00000	13.00723	75.14911		13.09	0.00	477,538,554.20	6,254	6,027.00
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		12.47500		78.43899	0.00000	12.66145	77.41127		14.06	0.00	7,088,845,282.26	90,374	0.00
R2040	On 02/11/2023	Bond Future	11.50	Call	0.00000		0.00000	0.00000	0.00000	0.00000		13.94	0.00	0.00	875	0.00
R2040	On 02/11/2023	Bond Future	11.80	Call	0.00000		0.00000	0.00000	0.00000	0.00000		12.60	0.00	0.00	128	0.00
R2040	On 02/11/2023	Bond Future	12.10	Call	0.00000		0.00000	0.00000	0.00000	0.00000		12.99	0.00	0.00	1,100	0.00
R2040	On 02/11/2023	Bond Future	12.60	Call	691.44000		0.69144	0.00000	94.29000	0.09429	691.440	13.78	1.00	0.00	128	0.00
R2040	On 02/11/2023	Bond Future	12.97	Put	0.00000		0.00000	0.00000	0.37000	0.00037		14.47	0.00	0.00	875	0.00
R2040	On 02/11/2023	Bond Future	13.10	Put	0.00000		0.00000	0.00000	0.00000	0.00000		14.72	0.00	0.00	1,100	0.00
R2040	On 02/11/2023	Bond Future	13.64	Put	0.00000		0.00000	0.00000	0.00000	0.00000		15.76	0.00	0.00	128	0.00
R2040	On 02/11/2023	Bond Future	13.90	Put	0.00000		0.00000	0.00000	0.00000	0.00000		16.24	0.00	0.00	1,100	0.00
R2040	On 01/02/2024	Bond Future	0.00		12.56781		75.80182	0.00000	12.78757	74.60931		15.29	0.00	0.00	0	126,543.00
R2040	On 01/02/2024	Bond Future	12.30	Call	1,494.76000		1.49476	0.00000	1,072.75000	1.07275	1,494.760	14.17	0.41	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	12.90	Call	3,261.86000		3.26186	0.00000	2,560.34000	2.56034	3,261.860	15.11	0.64	0.00	0	1,000.00
R2040	On 01/02/2024	Bond Future	13.90	Put	413.49000		0.41349	0.00000	595.75000	0.59575	413.490	16.97	(0.12)	0.00	0	1,000.00
R2040	On 02/05/2024	Bond Future	0.00		12.68867		77.48927	0.00000	12.91708	76.27010		14.74	0.00	0.00	0	0.00
R2040	On 01/08/2024	Bond Future	0.00		12.81715		74.71142	0.00000	13.05495	73.46491		15.25	0.00	0.00	0	0.00
R2040	On 07/11/2024	Bond Future	0.00		12.95440		76.50294	0.00000	13.20244	75.22625		14.34	0.00	24,174,929.04	316	8,563.00
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		12.55500		74.59446	0.00000	12.74641	73.54104		14.74	0.00	15,114,777,051.96	202,626	0.00
R2044	On 02/11/2023	Bond Future	12.00	Call	0.00000		0.00000	0.00000	0.00000	0.00000		13.13	0.00	0.00	5,860	0.00
R2044	On 02/11/2023	Bond Future	12.75	Put	0.00000		0.00000	0.00000	209.32000	0.20932		14.26	0.00	0.00	5,860	0.00
R2044	On 02/11/2023	Bond Future	13.00	Put	0.00000		0.00000	0.00000	1.47000	0.00147		14.74	0.00	0.00	6,375	0.00
R2044	On 01/02/2024	Bond Future	0.00		12.64962		71.96932	0.00000	12.86924	70.77904		16.05	0.00	9,499,950.24	132	102,503.00
R2044	On 01/02/2024	Bond Future	13.25	Put	1,067.80000		1.06780	0.00000	1,452.67000	1.45267	1,067.800	16.54	(0.28)	0.00	0	5,000.00
R2044	On 02/05/2024	Bond Future	0.00		12.76681		73.57142	0.00000	12.99495	72.35459		15.50	0.00	0.00	0	27.00
R2044	On 01/08/2024	Bond Future	0.00		12.89110		70.83137	0.00000	13.12851	69.58718		16.09	0.00	0.00	0	0.00
R2044	On 07/11/2024	Bond Future	0.00		13.02343		72.52975	0.00000	13.27092	71.25546		15.15	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		12.47500		73.32819	0.00000	12.65640	72.30931		15.34	0.00	10,822,654,218.48	147,592	0.00
R2048	On 02/11/2023	Bond Future	11.80	Call	0.00000		0.00000	0.00000	0.00000	0.00000		13.75	0.00	0.00	220	0.00
R2048	On 02/11/2023	Bond Future	12.50	Call	141.96000		0.14196	0.00000	14.74000	0.01474	141.960	14.85	1.00	0.00	220	0.00
R2048	On 02/11/2023	Bond Future	13.60	Put	0.00000		0.00000	0.00000	0.00000	0.00000		17.11	0.00	0.00	220	0.00
R2048	On 01/02/2024	Bond Future	0.00		12.55920		75.11725	0.00000	12.77890	73.90153		15.74	0.00	0.00	0	224,579.00
R2048	On 01/02/2024	Bond Future	11.50	Call	336.80000		0.33680	0.00000	210.01000	0.21001	336.800	14.17	0.13	0.00	0	1,000.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
											Option					
R2048	On 01/02/2024	Bond Future	12.30	Call	1,541.75	0.0000	1.54175	0.00000	1,107.61	1.10761	1,541.750	14.59	0.41	0.00	0	100.00
R2048	On 01/02/2024	Bond Future	13.10	Put	1,158.34	0.0000	1.15834	0.00000	1,573.18	1.57318	1,158.340	15.93	(0.29)	0.00	0	1,100.00
R2048	On 01/02/2024	Bond Future	13.37	Put	827.39	0.0000	0.82739	0.00000	1,148.15	1.14815	827.390	16.45	(0.22)	0.00	0	1,000.00
R2048	On 01/02/2024	Bond Future	13.90	Put	427.16	0.0000	0.42716	0.00000	614.62	0.61462	427.160	17.47	(0.13)	0.00	0	1,100.00
R2048	On 02/05/2024	Bond Future	0.00		12.66640	0.00000	72.34070	0.00000	12.89451	71.09780		16.15	0.00	0.00	0	12,631.00
R2048	On 02/05/2024	Bond Future	11.40	Call	711.04	0.00000	0.71104	0.00000	516.05	0.51605	711.040	14.83	0.18	3,427,134.35	1,500	1,500.00
R2048	On 02/05/2024	Bond Future	12.40	Call	2,445.95	0.00000	2.44595	0.00000	1,939.22	1.93922	2,445.950	15.26	0.45	8,427,875.65	1,500	1,500.00
R2048	On 02/05/2024	Bond Future	13.16	Put	2,131.13	0.00000	2.13113	0.00000	2,612.97	2.61297	2,131.130	16.43	(0.35)	(6,667,024.61)	1,500	1,500.00
R2048	On 01/08/2024	Bond Future	0.00		12.77653	0.00000	73.95447	0.00000	13.01357	72.68365		15.76	0.00	0.00	0	13,000.00
R2048	On 07/11/2024	Bond Future	0.00		12.90639	0.00000	71.27498	0.00000	13.15365	69.97347		15.78	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	0.00		100.00000	0.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2053	On 02/11/2023	Bond Future	0.00		12.49000	0.00000	94.44929	0.00000	12.67137	93.14303		15.53	0.00	1,871,796,029.22	19,818	0.00
R2053	On 01/02/2024	Bond Future	0.00		12.58108	0.00000	96.67786	0.00000	12.79036	95.19403		15.92	0.00	0.00	0	0.00
R2053	On 02/05/2024	Bond Future	0.00		12.69403	0.00000	92.96530	0.00000	12.91176	91.44828		16.35	0.00	0.00	0	5,189.00
R2053	On 01/08/2024	Bond Future	0.00		12.81028	0.00000	95.03873	0.00000	13.03685	93.48766		15.94	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00		12.94330	0.00000	91.44517	0.00000	13.18007	89.85652		15.98	0.00	0.00	0	0.00
R2053	On 31/03/2053	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
R209	On 02/11/2023	Bond Future	0.00		12.03500	0.00000	63.85568	0.00000	12.20628	63.07075		14.08	0.00	4,911,459,627.20	76,915	0.00
R209	On 01/02/2024	Bond Future	0.00		12.10283	0.00000	65.42708	0.00000	12.31666	64.45952		14.45	0.00	1,046,833.28	16	14,578.00
R209	On 02/05/2024	Bond Future	0.00		12.20743	0.00000	63.73056	0.00000	12.42929	62.74142		14.65	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00		12.31581	0.00000	65.15219	0.00000	12.54608	64.14085		14.28	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00		12.44068	0.00000	63.55804	0.00000	12.68060	62.52217		13.58	0.00	42,075,422.48	662	4,812.00
R209	On 31/03/2036	Price Contribution	0.00		6.25000	0.00000	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	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	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	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	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	0.00		224.76142	0.00000	224.76142	0.00000	223.30805	223.30805		0.00	0.00	168,571,065.00	750	0.00
R210	On 01/02/2024	Bond Future	0.00		230.04586	0.00000	230.04586	0.00000	228.28095	228.28095		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00		231.96491	0.00000	231.96491	0.00000	230.16067	230.16067		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00		237.19456	0.00000	237.19456	0.00000	235.34920	235.34920		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00		239.60915	0.00000	239.60915	0.00000	237.72120	237.72120		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	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
R213	On 02/11/2023	Bond Future	0.00		10.98000	0.00000	81.63474	0.00000	11.15130	80.90227		10.06	0.00	7,410,230,254.02	90,773	0.00
R213	On 02/11/2023	Bond Future	10.94	Call	0.00000	0.00000	0.00000	0.00000	1.16000	0.00116		8.99	0.00	0.00	750	0.00
R213	On 02/11/2023	Bond Future	11.44	Call	1,947.97	0.00000	1.94797	0.00000	1,215.96	1.21596	1,947.970	10.66	1.00	0.00	750	0.00
R213	On 02/11/2023	Bond Future	12.70	Put	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		13.91	0.00	0.00	750	0.00
R213	On 01/02/2024	Bond Future	0.00		11.03942	0.00000	83.60791	0.00000	11.26098	82.68372		10.49	0.00	0.00	0	27,386.00
R213	On 02/05/2024	Bond Future	0.00		11.13143	0.00000	81.91029	0.00000	11.36384	80.96537		9.64	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00		11.22748	0.00000	83.73785	0.00000	11.47165	82.77169		9.73	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00		11.34974	0.00000	82.18493	0.00000	11.60778	81.19535		9.43	0.00	0.00	0	0.00
R213	On 28/02/2031	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
R213/R186	On 28/02/2031	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
R214	On 02/11/2023	Bond Future	0.00		12.30500	0.00000	59.99139	0.00000	12.48632	59.14436		15.33	0.00	3,535,292,612.70	58,930	0.00
R214	On 01/02/2024	Bond Future	0.00		12.38727	0.00000	61.43299	0.00000	12.60110	60.44668		15.75	0.00	39,931,443.50	650	14,154.00

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
R214	0.00		12.48772	59.49579	0.00000	12.70915	58.48746		16.09	0.00	0.00	0	10,172.00
R214	12.12	Call	1,757.28000	1.75728	0.00000	1,378.92000	1.37892	1,757.280	14.89	0.41	0.00	0	10,000.00
R214	12.14	Call	1,797.25000	1.79725	0.00000	1,412.93000	1.41293	1,797.250	14.92	0.42	0.00	0	7,110.00
R214	12.87	Put	1,849.55000	1.84955	0.00000	2,264.38000	2.26438	1,849.550	15.88	(0.38)	0.00	0	17,110.00
R214	13.52	Put	1,062.63000	1.06263	0.00000	1,332.36000	1.33236	1,062.630	17.00	(0.24)	0.00	0	17,110.00
R214	0.00		12.59064	60.82310	0.00000	12.82010	59.79213		15.73	0.00	0.00	0	0.00
R214	0.00		12.71241	58.97407	0.00000	12.95101	57.91821		15.68	0.00	0.00	0	0.00
R214	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :										202,624,706,327.63		2,381,945	1,402,225.00
Grand Total:										202,624,706,327.63		2,381,945	1,402,225.00