

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/10/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 02/11/2023		Index Future	0.00	899.52400	899.52400	0.00000	897.85900	897.85900	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	919.35500	919.35500	0.00000	917.67000	917.67000	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	939.82000	939.82000	0.00000	938.14500	938.14500	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	960.78700	960.78700	0.00000	959.49800	959.49800	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	983.86600	983.86600	0.00000	982.70100	982.70100	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,012.40500	1,012.40500	0.00000	1,009.24500	1,009.24500	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,034.72500	1,034.72500	0.00000	1,031.51400	1,031.51400	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,057.75800	1,057.75800	0.00000	1,054.52900	1,054.52900	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,081.35700	1,081.35700	0.00000	1,078.53100	1,078.53100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,107.33200	1,107.33200	0.00000	1,104.61300	1,104.61300	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	886.14600	886.14600	0.00000	883.48700	883.48700	0.00	0.00	0.00	0	18.00
ALBI	On 01/02/2024		Index Future	0.00	905.68200	905.68200	0.00000	902.98200	902.98200	0.00	0.00	0.00	0	86.00
ALBI	On 02/05/2024		Index Future	0.00	925.84300	925.84300	0.00000	923.12900	923.12900	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	946.49900	946.49900	0.00000	944.14000	944.14000	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	969.23400	969.23400	0.00000	966.97200	966.97200	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 02/11/2023		Bond Future	0.00	13.00109	70.98442	0.00000	13.04781	70.78447	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.16400	72.56698	0.00000	13.21248	72.36391	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.32900	70.40019	0.00000	13.37877	70.19614	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.50132	71.98568	0.00000	13.54526	71.80943	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.70538	69.92468	0.00000	13.74870	69.75523	0.00	0.00	0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES42	On 02/11/2023		Bond Future	0.00	13.44501	66.84103	0.00000	13.49661	66.59140	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.59217	68.33123	0.00000	13.64561	68.07733	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.74649	65.60584	0.00000	13.80146	65.34971	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.90367	67.08279	0.00000	13.95426	66.85137	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.08603	64.43823	0.00000	14.13665	64.21174	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	873.22700	873.22700	0.00000	870.58600	870.58600	0.00	0.00	0.00	0	18.00
GOVI	On 01/02/2024		GOVI	0.00	892.47900	892.47900	0.00000	889.79600	889.79600	0.00	0.00	0.00	0	694.00
GOVI	On 02/05/2024		GOVI	0.00	912.34500	912.34500	0.00000	909.64900	909.64900	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	932.70000	932.70000	0.00000	930.35300	930.35300	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	955.10400	955.10400	0.00000	952.85200	952.85200	0.00	0.00	0.00	0	0.00
GVIX	On 01/01/2029		LIVE INDEX	0.00	110.00000	110.00000	0.00000	110.00000	110.00000	0.00	0.00	0.00	0	0.00
I2025	On 02/11/2023		Bond Future	0.00	172.38233	172.38233	0.00000	172.39454	172.39454	0.00	0.00	0.00	0	1,436.00
I2025	On 01/02/2024		Bond Future	0.00	174.42864	174.42864	0.00000	174.44436	174.44436	0.00	0.00	115,122,902.40	660	11,465.00
I2025	On 02/05/2024		Bond Future	0.00	178.35272	178.35272	0.00000	178.37772	178.37772	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.53475	180.53475	0.00000	180.64070	180.64070	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	184.91168	184.91168	0.00000	185.04929	185.04929	0.00	0.00	0.00	0	0.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
									Option				
I2029	On 02/11/2023	Bond Future	0.00	124.10351	124.10351	0.00000	123.80273	123.80273		0.00	0.00	0	936.00
I2029	On 01/02/2024	Bond Future	0.00	126.87040	126.87040	0.00000	126.56523	126.56523		0.00	0.00	0	3,078.00
I2029	On 02/05/2024	Bond Future	0.00	128.35714	128.35714	0.00000	128.05150	128.05150		0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.24950	131.24950	0.00000	130.99495	130.99495		0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.03124	133.03124	0.00000	132.79133	132.79133		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	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	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	0.00
I2033	On 02/11/2023	Bond Future	0.00	115.94410	115.94410	0.00000	116.35315	116.35315		0.00	0.00	0	965.00
I2033	On 01/02/2024	Bond Future	0.00	118.52896	118.52896	0.00000	118.94944	118.94944		0.00	36,981,035.52	312	8,047.00
I2033	On 02/05/2024	Bond Future	0.00	119.73194	119.73194	0.00000	120.16790	120.16790		0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	122.43005	122.43005	0.00000	122.93014	122.93014		0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	123.89979	123.89979	0.00000	124.43153	124.43153		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	0.00
I2038	On 02/11/2023	Bond Future	0.00	124.14343	124.14343	0.00000	125.82721	125.82721		0.00	0.00	0	1,922.00
I2038	On 01/02/2024	Bond Future	0.00	124.88963	124.88963	0.00000	126.61337	126.61337		0.00	0.00	0	2,829.00
I2038	On 02/05/2024	Bond Future	0.00	127.69921	127.69921	0.00000	129.46805	129.46805		0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	128.50994	128.50994	0.00000	130.37711	130.37711		0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	131.62482	131.62482	0.00000	133.55820	133.55820		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	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	0.00
I2046	On 02/11/2023	Bond Future	0.00	105.84491	105.84491	0.00000	106.39057	106.39057		0.00	0.00	0	9,418.00
I2046	On 01/02/2024	Bond Future	0.00	108.20455	108.20455	0.00000	108.76461	108.76461		0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	108.49016	108.49016	0.00000	109.06811	109.06811		0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	110.93451	110.93451	0.00000	111.57505	111.57505		0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	111.42268	111.42268	0.00000	112.09626	112.09626		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	0.00
I2050	On 02/11/2023	Bond Future	0.00	106.88255	106.88255	0.00000	107.48702	107.48702		0.00	0.00	0	7,974.00
I2050	On 01/02/2024	Bond Future	0.00	107.01192	107.01192	0.00000	107.63173	107.63173		0.00	1,177,131.12	11	10,663.00
I2050	On 02/05/2024	Bond Future	0.00	109.41928	109.41928	0.00000	110.05854	110.05854		0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	109.58160	109.58160	0.00000	110.28464	110.28464		0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	112.23757	112.23757	0.00000	112.97529	112.97529		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	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	0.00
IGOV	On 02/11/2023	Index Future	0.00	324.08400	324.08400	0.00000	325.45700	325.45700		0.00	0.00	0	37.00
IGOV	On 01/02/2024	Index Future	0.00	331.30900	331.30900	0.00000	332.71900	332.71900		0.00	0.00	0	603.00
IGOV	On 02/05/2024	Index Future	0.00	338.76300	338.76300	0.00000	340.22200	340.22200		0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	346.39700	346.39700	0.00000	348.04300	348.04300		0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	354.79900	354.79900	0.00000	356.54100	356.54100		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	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	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	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	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	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	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	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	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	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
IS10	On 22/03/2028		Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000		0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028		Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000		0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028		Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000		0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028		Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
J186	On 21/12/2026		Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300		15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future	0.00	8.34200	91.65800	0.00000	8.34200	8.34200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.47000	91.53000	0.00000	8.47000	91.53000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.47000	91.53000	0.00000	8.47000	91.53000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.49000	91.51000	0.00000	8.50000	91.50000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.48000	91.52000	0.00000	8.50000	91.50000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.45000	91.55000	0.00000	8.48000	91.52000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.43000	91.57000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.31000	91.69000	0.00000	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	8.17000	91.83000	0.00000	8.24000	91.76000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	8.12000	91.88000	0.00000	8.20000	91.80000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	8.04000	91.96000	0.00000	8.13000	91.87000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	8.03000	91.97000	0.00000	8.12000	91.88000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.32416	107.08694	0.00000	9.37456	106.95054		3.82	0.00	0.00	0	32,919.00
R186	On 02/11/2023		Bond Future	9.15 Call	47.17000	0.04717	0.00000	26.63000	0.02663	47.170	3.66	0.17	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	0.00000	0.00000	0.00000	0.02000	0.00002		5.25	0.00	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.36042	104.13808	0.00000	9.41513	104.00065		3.89	0.00	50,923,521.12	489	72,363.00
R186	On 02/05/2024		Bond Future	0.00	9.39405	106.45590	0.00000	9.45244	106.32074		3.65	0.00	0.00	0	10,568.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,578.86000	1.57886	0.00000	1,527.19000	1.52719	1,578.860	3.79	0.61	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	437.40000	0.43740	0.00000	493.80000	0.49380	437.400	4.21	(0.23)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.43308	103.52014	0.00000	9.47579	103.42983		3.52	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.48795	106.00282	0.00000	9.52805	105.92688		3.14	0.00	0.00	0	3,495.00
R186	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R197	On 02/11/2023		Bond Future	0.00	342.86281	342.86281	0.00000	342.81987	342.81987		0.00	0.00	0.00	0	0.00
R197	On 07/12/2023		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R202	On 02/11/2023		Bond Future	0.00	251.29255	251.29255	0.00000	252.17112	252.17112		0.00	0.00	0.00	0	4,558.00
R202	On 01/02/2024		Bond Future	0.00	251.92059	251.92059	0.00000	252.82357	252.82357		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	257.58813	257.58813	0.00000	258.52422	258.52422		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	258.29875	258.29875	0.00000	259.37177	259.37177		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	264.56029	264.56029	0.00000	265.70089	265.70089		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	10.65162	90.27201	0.00000	10.70758	90.04120		8.54	0.00	0.00	0	12,779.00
R2030	On 02/11/2023		Bond Future	9.57 Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.38	0.00	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	0.00000	0.00000	0.00000	0.00000	0.00000		5.76	0.00	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	0.11000	0.00011	0.00000	0.01000	0.00001	0.110	6.39	0.00	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	43.64000	0.04364	0.00000	19.52000	0.01952	43.640	7.46	0.11	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	315.31000	0.31531	0.00000	215.64000	0.21564	315.310	8.16	0.45	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	1,926.20000	1.92620	0.00000	1,707.84000	1.70784	1,926.200	9.51	0.96	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.43 Put	1.23000	0.00123	0.00000	2.72000	0.00272	1.230	10.23	0.00	0.00	0	500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2030	On 02/11/2023	Bond Future	11.57	Put	0.33000	0.00033	0.00000	0.83000	0.00083	0.330	10.55	0.00	0.00	0	800.00	
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	0	500.00	
R2030	On 01/02/2024	Bond Future	0.00		10.74063	88.25636	0.00000	10.79925	88.02217		9.26	0.00	100,965,275.84	1,144	55,038.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	281.80000	0.28180	0.00000	269.72000	0.26972	281.800	9.22	0.14	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	479.37000	0.47937	0.00000	442.81000	0.44281	479.370	9.06	0.21	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	512.92000	0.51292	0.00000	470.20000	0.47020	512.920	9.06	0.22	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	576.12000	0.57612	0.00000	521.62000	0.52162	576.120	9.06	0.24	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	645.05000	0.64505	0.00000	585.69000	0.58569	645.050	9.05	0.26	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	742.36000	0.74236	0.00000	676.70000	0.67670	742.360	9.05	0.29	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,048.71000	1.04871	0.00000	955.66000	0.95566	1,048.710	9.09	0.38	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,237.45000	1.23745	0.00000	1,301.94000	1.30194	1,237.450	9.44	(0.40)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	843.29000	0.84329	0.00000	882.67000	0.88267	843.290	9.71	(0.29)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	475.43000	0.47543	0.00000	493.99000	0.49399	475.430	10.12	(0.18)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	416.28000	0.41628	0.00000	431.33000	0.43133	416.280	10.22	(0.16)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	410.74000	0.41074	0.00000	425.53000	0.42553	410.740	10.23	(0.16)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	297.16000	0.29716	0.00000	306.00000	0.30600	297.160	10.47	(0.12)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.83713	90.22053	0.00000	10.89789	89.98564		8.61	0.00	143,360,422.17	1,589	19,398.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	642.69000	0.64269	0.00000	594.92000	0.59492	642.690	8.52	0.21	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,101.61000	1.10161	0.00000	1,031.61000	1.03161	1,101.610	8.33	0.32	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,784.87000	1.78487	0.00000	1,690.56000	1.69056	1,784.870	8.41	0.45	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,163.64000	2.16364	0.00000	2,057.44000	2.05744	2,163.640	8.50	0.51	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,816.80000	2.81680	0.00000	2,692.51000	2.69251	2,816.800	8.69	0.59	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	848.84000	0.84884	0.00000	915.67000	0.91567	848.840	9.38	(0.23)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	578.08000	0.57808	0.00000	627.09000	0.62709	578.080	9.79	(0.17)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	281.48000	0.28148	0.00000	308.00000	0.30800	281.480	10.37	(0.09)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.94320	88.22661	0.00000	10.99656	88.02754		8.38	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		11.06079	90.34197	0.00000	11.11368	90.15220		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		11.57315	83.28809	0.00000	11.62940	83.02694		10.70	0.00	0.00	0	61,754.00	
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	0	7,750.00	
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	0	500.00	
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	0	500.00	
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	0	500.00	
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	0	10,000.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	2,724.13000	2.72413	0.00000	2,985.26000	2.98526	2,724.130	7.58	(1.00)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	1.13000	0.00113	0.00000	0.87000	0.00087	1.130	8.02	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,411.32000	1.41132	0.00000	1,664.35000	1.66435	1,411.320	8.92	(0.92)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	610.56000	0.61056	0.00000	813.73000	0.81373	610.560	9.79	(0.63)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	372.76000	0.37276	0.00000	536.99000	0.53699	372.760	10.16	(0.45)	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	130.09000	0.13009	0.00000	222.16000	0.22216	130.090	10.80	(0.20)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	3.45000	0.00345	0.00000	10.57000	0.01057	3.450	12.36	(0.01)	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00		11.68851	85.12431	0.00000	11.74701	84.85899		11.29	0.00	0.00	0	92,216.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	115.22000	0.11522	0.00000	108.13000	0.10813	115.220	10.99	0.06	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	348.18000	0.34818	0.00000	326.53000	0.32653	348.180	10.69	0.15	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	467.47000	0.46747	0.00000	437.48000	0.43748	467.470	10.62	0.19	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	485.64000	0.48564	0.00000	452.34000	0.45234	485.640	10.62	0.19	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	837.73000	0.83773	0.00000	753.08000	0.75308	837.730	10.77	0.29	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,836.70000	1.83670	0.00000	1,931.20000	1.93120	1,836.700	11.29	(0.47)	0.00	0	200.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2032	On 01/02/2024	Bond Future	12.50	Put	768.78000	0.76878	0.00000	799.81000	0.79981	768.780	12.20	(0.24)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	664.22000	0.66422	0.00000	690.42000	0.69042	664.220	12.35	(0.21)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	580.24000	0.58024	0.00000	602.64000	0.60264	580.240	12.49	(0.19)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		11.80829	82.85663	0.00000	11.86860	82.58968		11.29	0.00	0.00	0	61,107.00
R2032	On 02/05/2024	Bond Future	10.36	Call	543.59000	0.54359	0.00000	554.34000	0.55434	543.590	10.80	0.17	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	713.57000	0.71357	0.00000	722.34000	0.72234	713.570	10.71	0.21	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	764.46000	0.76446	0.00000	772.38000	0.77238	764.460	10.68	0.22	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	984.14000	0.98414	0.00000	969.85000	0.96985	984.140	10.69	0.26	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,294.22000	1.29422	0.00000	1,246.06000	1.24606	1,294.220	10.79	0.32	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	1,722.06000	1.72206	0.00000	1,652.74000	1.65274	1,722.060	10.94	0.39	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,150.21000	1.15021	0.00000	1,220.33000	1.22033	1,150.210	12.61	(0.25)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	921.12000	0.92112	0.00000	980.04000	0.98004	921.120	12.94	(0.20)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	804.84000	0.80484	0.00000	857.79000	0.85779	804.840	13.14	(0.18)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.93494	84.70388	0.00000	11.98931	84.46911		10.61	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		12.08450	82.56705	0.00000	12.13863	82.33990		10.09	0.00	39,301,915.80	476	719.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,403.40000	2.40340	0.00000	2,350.97000	2.35097	2,403.400	9.65	0.43	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	1,606.49000	1.60649	0.00000	1,711.14000	1.71114	1,606.490	11.14	(0.27)	0.00	0	1,615.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	0.00		12.21409	81.44859	0.00000	12.26550	81.18406		12.45	0.00	0.00	0	103,211.00
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	0	400.00
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	0	400.00
R2035	On 02/11/2023	Bond Future	11.70	Call	6.02000	0.00602	0.00000	5.81000	0.00581	6.020	11.62	0.01	0.00	0	6,500.00
R2035	On 02/11/2023	Bond Future	11.74	Call	9.94000	0.00994	0.00000	9.32000	0.00932	9.940	11.67	0.02	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	587.05000	0.58705	0.00000	490.19000	0.49019	587.050	12.43	0.54	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	4.85000	0.00485	0.00000	12.99000	0.01299	4.850	13.46	(0.01)	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	0.00000	0.00000	0.00000	0.01000	0.00001		14.65	0.00	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00		12.34552	83.24424	0.00000	12.39883	82.97541		12.74	0.00	44,202,691.44	531	59,686.00
R2035	On 01/02/2024	Bond Future	10.62	Call	70.84000	0.07084	0.00000	72.58000	0.07258	70.840	11.47	0.04	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	243.31000	0.24331	0.00000	240.67000	0.24067	243.310	11.49	0.11	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	583.50000	0.58350	0.00000	670.90000	0.67090	583.500	14.22	(0.17)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.47076	80.58447	0.00000	12.52547	80.31378		12.95	0.00	0.00	0	100,132.00
R2035	On 01/08/2024	Bond Future	0.00		12.60102	82.38120	0.00000	12.65043	82.14148		12.55	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.75753	79.83932	0.00000	12.80663	79.60638		11.77	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future	0.00		12.54887	76.43691	0.00000	12.60026	76.17426		13.35	0.00	0.00	0	27,015.00
R2037	On 02/11/2023	Bond Future	12.02	Call	5.72000	0.00572	0.00000	5.51000	0.00551	5.720	12.55	0.01	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	453.11000	0.45311	0.00000	377.32000	0.37732	453.110	13.39	0.46	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	0.00000	0.00000	0.00000	0.02000	0.00002		15.82	0.00	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		12.67713	73.86586	0.00000	12.73031	73.59894		14.47	0.00	0.00	0	135,098.00
R2037	On 01/02/2024	Bond Future	12.09	Call	908.43000	0.90843	0.00000	839.54000	0.83954	908.430	13.46	0.29	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,654.53000	1.65453	0.00000	1,750.94000	1.75094	1,654.530	14.79	(0.40)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	521.86000	0.52186	0.00000	557.38000	0.55738	521.860	16.54	(0.15)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.80998	75.50961	0.00000	12.86454	75.24054		13.94	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		12.95182	72.93709	0.00000	13.00155	72.69644		14.35	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,796.35000	1.79635	0.00000	1,736.43000	1.73643	1,796.350	13.47	0.34	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	3,177.03000	3.17703	0.00000	3,241.99000	3.24199	3,177.030	14.57	(0.43)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	2,133.87000	2.13387	0.00000	2,167.62000	2.16762	2,133.870	15.45	(0.31)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		13.10435	74.68496	0.00000	13.15384	74.45010		13.09	0.00	0.00	0	1,634.00

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	
R2037	On 31/01/2037		Price Contribution	0.00	100.00000	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	100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R2040	On 02/11/2023		Bond Future	0.00	12.76897	76.82856	0.00000	12.82539	76.52565	14.06	0.00	0.00	0	20,105.00	
R2040	On 02/11/2023		Bond Future	11.50 Call	0.00000	0.00000	0.00000	0.00000		13.94	0.00	0.00	0	875.00	
R2040	On 02/11/2023		Bond Future	11.80 Call	0.00000	0.00000	0.00000	0.01000	0.00001	12.60	0.00	0.00	0	128.00	
R2040	On 02/11/2023		Bond Future	12.10 Call	0.82000	0.00082	0.00000	0.82000	0.00082	0.820	12.99	0.00	0.00	0	225.00
R2040	On 02/11/2023		Bond Future	12.60 Call	204.29000	0.20429	0.00000	162.99000	0.16299	204.290	13.78	0.25	0.00	0	128.00
R2040	On 02/11/2023		Bond Future	12.97 Put	183.76000	0.18376	0.00000	293.52000	0.29352	183.760	14.47	(0.22)	0.00	0	875.00
R2040	On 02/11/2023		Bond Future	13.10 Put	77.11000	0.07711	0.00000	139.97000	0.13997	77.110	14.72	(0.11)	0.00	0	1,100.00
R2040	On 02/11/2023		Bond Future	13.64 Put	0.65000	0.00065	0.00000	2.39000	0.00239	0.650	15.76	0.00	0.00	0	128.00
R2040	On 02/11/2023		Bond Future	13.90 Put	0.04000	0.00004	0.00000	0.21000	0.00021	0.040	16.24	0.00	0.00	0	1,100.00
R2040	On 01/02/2024		Bond Future	0.00	12.89902	74.01583	0.00000	12.95745	73.70768		15.29	0.00	1,481,870,932.43	20,021	122,748.00
R2040	On 01/02/2024		Bond Future	12.30 Call	941.28000	0.94128	0.00000	858.63000	0.85863	941.280	14.17	0.29	0.00	0	1,000.00
R2040	On 01/02/2024		Bond Future	12.90 Call	2,302.00000	2.30200	0.00000	2,133.09000	2.13309	2,302.000	15.11	0.52	0.00	0	1,000.00
R2040	On 01/02/2024		Bond Future	13.90 Put	749.99000	0.74999	0.00000	800.57000	0.80057	749.990	16.97	(0.20)	0.00	0	1,000.00
R2040	On 02/05/2024		Bond Future	0.00	13.03306	75.66292	0.00000	13.09310	75.35168		14.74	0.00	0.00	0	0.00
R2040	On 01/08/2024		Bond Future	0.00	13.17591	72.84337	0.00000	13.23165	72.55974		15.25	0.00	0.00	0	0.00
R2040	On 07/11/2024		Bond Future	0.00	13.32887	74.58873	0.00000	13.38473	74.30984		14.34	0.00	0.00	0	1,312.00
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	12.85875	72.93482	0.00000	12.91514	72.63382		14.74	0.00	0.00	0	35,274.00
R2044	On 02/11/2023		Bond Future	12.00 Call	0.02000	0.00002	0.00000	0.04000	0.00004	0.020	13.13	0.00	0.00	0	5,860.00
R2044	On 02/11/2023		Bond Future	12.75 Put	877.91000	0.87791	0.00000	1,134.20000	1.13420	877.910	14.26	(0.67)	0.00	0	5,860.00
R2044	On 02/11/2023		Bond Future	13.00 Put	251.93000	0.25193	0.00000	402.52000	0.40252	251.930	14.74	(0.29)	0.00	0	6,375.00
R2044	On 01/02/2024		Bond Future	0.00	12.98568	70.16144	0.00000	13.04408	69.85512		16.05	0.00	0.00	0	102,105.00
R2044	On 01/02/2024		Bond Future	13.25 Put	1,741.28000	1.74128	0.00000	1,843.82000	1.84382	1,741.280	16.54	(0.39)	0.00	0	5,000.00
R2044	On 02/05/2024		Bond Future	0.00	13.11608	71.72270	0.00000	13.17609	71.41322		15.50	0.00	0.00	0	0.00
R2044	On 01/08/2024		Bond Future	0.00	13.25477	68.94048	0.00000	13.31079	68.65680		16.09	0.00	0.00	0	0.00
R2044	On 07/11/2024		Bond Future	0.00	13.40281	70.59223	0.00000	13.45906	70.31264		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	12.76869	71.69146	0.00000	12.82509	71.38477		15.34	0.00	0.00	0	27,404.00
R2048	On 02/11/2023		Bond Future	11.80 Call	0.00000	0.00000	0.00000	0.01000	0.00001		13.75	0.00	0.00	0	207.00
R2048	On 02/11/2023		Bond Future	12.50 Call	97.70000	0.09770	0.00000	77.41000	0.07741	97.700	14.85	0.14	0.00	0	207.00
R2048	On 02/11/2023		Bond Future	13.60 Put	1.12000	0.00112	0.00000	3.67000	0.00367	1.120	17.11	0.00	0.00	0	207.00
R2048	On 01/02/2024		Bond Future	0.00	12.89537	73.27195	0.00000	12.95380	72.95990		15.74	0.00	0.00	0	223,887.00
R2048	On 01/02/2024		Bond Future	11.50 Call	179.35000	0.17935	0.00000	172.18000	0.17218	179.350	14.17	0.08	0.00	0	1,000.00
R2048	On 01/02/2024		Bond Future	12.30 Call	964.85000	0.96485	0.00000	914.10000	0.91410	964.850	14.59	0.29	0.00	0	100.00
R2048	On 01/02/2024		Bond Future	13.10 Put	1,879.81000	1.87981	0.00000	2,054.90000	2.05490	1,879.810	15.93	(0.41)	0.00	0	1,100.00
R2048	On 01/02/2024		Bond Future	13.37 Put	1,399.26000	1.39926	0.00000	1,544.79000	1.54479	1,399.260	16.45	(0.33)	0.00	0	1,000.00
R2048	On 01/02/2024		Bond Future	13.90 Put	777.92000	0.77792	0.00000	875.11000	0.87511	777.920	17.47	(0.20)	0.00	0	1,100.00
R2048	On 02/05/2024		Bond Future	0.00	13.01559	70.45379	0.00000	13.07564	70.13833		16.15	0.00	0.00	0	12,631.00
R2048	On 01/08/2024		Bond Future	0.00	13.13961	72.02451	0.00000	13.19577	71.73443		15.76	0.00	0.00	0	13,000.00
R2048	On 07/11/2024		Bond Future	0.00	13.28541	69.29751	0.00000	13.34190	69.01136		15.78	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	12.78849	92.31744	0.00000	12.84485	91.92505		15.53	0.00	0.00	0	3,320.00
R2053	On 01/02/2024		Bond Future	0.00	12.91186	94.35268	0.00000	12.97026	93.95341		15.92	0.00	0.00	0	0.00
R2053	On 02/05/2024		Bond Future	0.00	13.03833	90.58765	0.00000	13.09846	90.18413		16.35	0.00	0.00	0	5,189.00
R2053	On 01/08/2024		Bond Future	0.00	13.16880	92.60680	0.00000	13.22504	92.23626		15.94	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
R2053	On 07/11/2024	Bond Future	0.00	13.31824	88.95332	0.00000	13.37485	88.58821		15.98	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future	0.00	12.29789	62.65653	0.00000	12.34411	62.44900		14.08	0.00	0.00	0	18,532.00
R209	On 01/02/2024	Bond Future	0.00	12.41131	64.03783	0.00000	12.45897	63.82699		14.45	0.00	320,189.15	5	14,462.00
R209	On 02/05/2024	Bond Future	0.00	12.52762	62.30991	0.00000	12.57636	62.09756		14.65	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.64831	63.69904	0.00000	12.69221	63.51066		14.28	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.78732	62.06895	0.00000	12.83071	61.88599		13.58	0.00	0.00	0	101.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	0.00	224.51139	224.51139	0.00000	224.84093	224.84093		0.00	0.00	0.00	0	136.00
R210	On 01/02/2024	Bond Future	0.00	229.51678	229.51678	0.00000	229.85804	229.85804		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	231.42290	231.42290	0.00000	231.78326	231.78326		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	236.63743	236.63743	0.00000	237.11113	237.11113		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	239.03825	239.03825	0.00000	239.56086	239.56086		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 02/11/2023	Bond Future	0.00	11.23304	80.55572	0.00000	11.28927	80.31843		10.06	0.00	0.00	0	15,162.00
R213	On 02/11/2023	Bond Future	10.94 Call	39.27000	0.03927	0.00000	17.75000	0.01775	39.270	8.99	0.09	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	1,002.12000	1.00212	0.00000	821.51000	0.82151	1,002.120	10.66	0.79	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	0.00000	0.00000	0.00000	0.01000	0.00001		13.91	0.00	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.34624	82.33164	0.00000	11.40486	82.09070		10.49	0.00	0.00	0	25,933.00
R213	On 02/05/2024	Bond Future	0.00	11.45339	80.60499	0.00000	11.51387	80.36276		9.64	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.56596	82.40239	0.00000	11.62003	82.19163		9.73	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.70773	80.81610	0.00000	11.76150	80.61300		9.43	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/11/2023	Bond Future	0.00	12.59317	58.65417	0.00000	12.64446	58.42119		15.33	0.00	0.00	0	13,174.00
R214	On 01/02/2024	Bond Future	0.00	12.71158	59.94726	0.00000	12.76454	59.71027		15.75	0.00	0.00	0	13,338.00
R214	On 02/05/2024	Bond Future	0.00	12.82369	57.97654	0.00000	12.87790	57.73722		16.09	0.00	396,559,533.60	6,840	10,172.00
R214	On 02/05/2024	Bond Future	12.12 Call	1,237.04000	1.23704	0.00000	1,200.55000	1.20055	1,237.040	14.89	0.32	0.00	0	10,000.00
R214	On 02/05/2024	Bond Future	12.14 Call	1,268.36000	1.26836	0.00000	1,197.08000	1.19708	1,268.360	14.92	0.33	60,228,393.92	14,220	7,110.00
R214	On 02/05/2024	Bond Future	12.87 Put	2,529.26000	2.52926	0.00000	2,686.29000	2.68629	2,529.260	15.88	(0.46)	(42,527,612.90)	7,110	17,110.00
R214	On 02/05/2024	Bond Future	13.52 Put	1,517.82000	1.51782	0.00000	1,633.56000	1.63356	1,517.820	17.00	(0.31)	(57,081,588.41)	14,220	17,110.00
R214	On 01/08/2024	Bond Future	0.00	12.93898	59.26920	0.00000	12.98906	59.05115		15.73	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.07487	57.38191	0.00000	13.12487	57.16766		15.68	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 :											2,371,404,743.20	67,628	1,815,766.00	
Grand Total:											2,371,404,743.20	67,628	1,815,766.00	