

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/10/2023

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	897.85900	897.85900	0.00000	899.07700	899.07700	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	917.67000	917.67000	0.00000	918.91900	918.91900	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	938.14500	938.14500	0.00000	939.42000	939.42000	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	959.49800	959.49800	0.00000	960.80200	960.80200	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	982.70100	982.70100	0.00000	984.03400	984.03400	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,009.24500	1,009.24500	0.00000	1,010.63200	1,010.63200	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,031.51400	1,031.51400	0.00000	1,032.93500	1,032.93500	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,054.52900	1,054.52900	0.00000	1,055.98000	1,055.98000	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,078.53100	1,078.53100	0.00000	1,080.01400	1,080.01400	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,104.61300	1,104.61300	0.00000	1,106.12900	1,106.12900	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	883.48700	883.48700	0.00000	884.14500	884.14500	0.00	0.00	468,248,110.00	53	18.00
ALBI	On 01/02/2024		Index Future	0.00	902.98200	902.98200	0.00000	903.65700	903.65700	0.00	0.00	848,803,080.00	94	86.00
ALBI	On 02/05/2024		Index Future	0.00	923.12900	923.12900	0.00000	923.81800	923.81800	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	944.14000	944.14000	0.00000	944.84500	944.84500	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	966.97200	966.97200	0.00000	967.69100	967.69100	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	13.04781	70.78447	0.00000	13.04463	70.79806	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.21248	72.36391	0.00000	13.20910	72.37804	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.37877	70.19614	0.00000	13.37526	70.21051	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.54526	71.80943	0.00000	13.54161	71.82405	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.74870	69.75523	0.00000	13.74491	69.77003	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	13.49661	66.59140	0.00000	13.50830	66.53506	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.64561	68.07733	0.00000	13.65774	68.01993	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.80146	65.34971	0.00000	13.81413	65.29091	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.95426	66.85137	0.00000	13.96747	66.79117	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.13665	64.21174	0.00000	14.15053	64.14987	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	870.58600	870.58600	0.00000	871.28300	871.28300	0.00	0.00	0.00	0	18.00
GOVI	On 01/02/2024		GOVI	0.00	889.79600	889.79600	0.00000	890.51100	890.51100	0.00	0.00	0.00	0	694.00
GOVI	On 02/05/2024		GOVI	0.00	909.64900	909.64900	0.00000	910.37900	910.37900	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	930.35300	930.35300	0.00000	931.09900	931.09900	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	952.85200	952.85200	0.00000	953.61400	953.61400	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	172.39454	172.39454	0.00000	172.35229	172.35229	0.00	0.00	0.00	0	1,436.00
I2025	On 01/02/2024		Bond Future	0.00	174.44436	174.44436	0.00000	174.40173	174.40173	0.00	0.00	0.00	0	10,805.00
I2025	On 02/05/2024		Bond Future	0.00	178.37772	178.37772	0.00000	178.33389	178.33389	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.64070	180.64070	0.00000	180.59579	180.59579	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.04929	185.04929	0.00000	185.00276	185.00276	0.00	0.00	0.00	0	0.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/11/2023	Bond Future	0.00	123.80273	123.80273	0.00000	123.68712	123.68712		0.00	0.00	0.00	0	936.00
I2029	On 01/02/2024	Bond Future	0.00	126.56523	126.56523	0.00000	126.44745	126.44745		0.00	0.00	130,109,056.44	1,028	3,078.00
I2029	On 02/05/2024	Bond Future	0.00	128.05150	128.05150	0.00000	127.93091	127.93091		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	130.99495	130.99495	0.00000	130.87152	130.87152		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	132.79133	132.79133	0.00000	132.66457	132.66457		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	116.35315	116.35315	0.00000	116.71445	116.71445		0.00	0.00	0.00	0	965.00
I2033	On 01/02/2024	Bond Future	0.00	118.94944	118.94944	0.00000	119.31913	119.31913		0.00	0.00	0.00	0	7,919.00
I2033	On 02/05/2024	Bond Future	0.00	120.16790	120.16790	0.00000	120.54574	120.54574		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	122.93014	122.93014	0.00000	123.31666	123.31666		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	124.43153	124.43153	0.00000	124.82711	124.82711		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	125.82721	125.82721	0.00000	125.30193	125.30193		0.00	0.00	0.00	0	1,922.00
I2038	On 01/02/2024	Bond Future	0.00	126.61337	126.61337	0.00000	126.07673	126.07673		0.00	0.00	7,723,415.57	61	2,829.00
I2038	On 02/05/2024	Bond Future	0.00	129.46805	129.46805	0.00000	128.91931	128.91931		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	130.37711	130.37711	0.00000	129.81554	129.81554		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	133.55820	133.55820	0.00000	132.98264	132.98264		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	106.39057	106.39057	0.00000	106.61298	106.61298		0.00	0.00	0.00	0	9,418.00
I2046	On 01/02/2024	Bond Future	0.00	108.76461	108.76461	0.00000	108.99234	108.99234		0.00	0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	109.06811	109.06811	0.00000	109.30071	109.30071		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	111.57505	111.57505	0.00000	111.81311	111.81311		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	112.09626	112.09626	0.00000	112.33994	112.33994		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	107.48702	107.48702	0.00000	107.91440	107.91440		0.00	0.00	0.00	0	7,974.00
I2050	On 01/02/2024	Bond Future	0.00	107.63173	107.63173	0.00000	108.06906	108.06906		0.00	0.00	4,197,637.47	39	10,652.00
I2050	On 02/05/2024	Bond Future	0.00	110.05854	110.05854	0.00000	110.50577	110.50577		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	110.28464	110.28464	0.00000	110.74195	110.74195		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	112.97529	112.97529	0.00000	113.44350	113.44350		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	325.45700	325.45700	0.00000	325.45200	325.45200		0.00	0.00	52,073,120.00	16	37.00
IGOV	On 01/02/2024	Index Future	0.00	332.71900	332.71900	0.00000	332.71500	332.71500		0.00	0.00	33,271,900.00	10	603.00
IGOV	On 02/05/2024	Index Future	0.00	340.22200	340.22200	0.00000	340.21700	340.21700		0.00	0.00	54,435,520.00	16	16.00
IGOV	On 01/08/2024	Index Future	0.00	348.04300	348.04300	0.00000	348.03700	348.03700		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	356.54100	356.54100	0.00000	356.53400	356.53400		0.00	0.00	0.00	0	0.00
IS10	On 17/12/2025	Interest Rate Swap	0.00	80.28000	80.28000	0.00000	80.28000	80.28000		0.00	0.00	0.00	0	0.00
IS10	On 16/03/2026	Interest Rate Swap	0.00	76.82000	76.82000	0.00000	76.82000	76.82000		0.00	0.00	0.00	0	0.00
IS10	On 15/06/2026	Interest Rate Swap	0.00	75.24000	75.24000	0.00000	75.24000	75.24000		0.00	0.00	0.00	0	0.00
IS10	On 21/09/2026	Interest Rate Swap	0.00	77.27000	77.27000	0.00000	77.27000	77.27000		0.00	0.00	0.00	0	0.00
IS10	On 21/12/2026	Interest Rate Swap	0.00	81.30000	81.30000	0.00000	81.30000	81.30000		0.00	0.00	0.00	0	0.00
IS10	On 15/03/2027	Interest Rate Swap	0.00	79.80000	79.80000	0.00000	79.80000	79.80000		0.00	0.00	0.00	0	0.00
IS10	On 21/06/2027	Interest Rate Swap	0.00	81.86000	81.86000	0.00000	81.86000	81.86000		0.00	0.00	0.00	0	0.00
IS10	On 20/09/2027	Interest Rate Swap	0.00	87.61000	87.61000	0.00000	87.61000	87.61000		0.00	0.00	0.00	0	0.00
IS10	On 20/12/2027	Interest Rate Swap	0.00	87.94000	87.94000	0.00000	87.94000	87.94000		0.00	0.00	0.00	0	0.00

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
IS10	On 22/03/2028	Interest Rate Swap	0.00	80.89000	80.89000	0.00000	80.89000	80.89000			0.00	0.00	0.00	0	0.00
IS10	On 20/06/2028	Interest Rate Swap	0.00	88.68000	88.68000	0.00000	88.68000	88.68000			0.00	0.00	0.00	0	0.00
IS10	On 19/09/2028	Interest Rate Swap	0.00	92.02000	92.02000	0.00000	92.02000	92.02000			0.00	0.00	0.00	0	0.00
IVC038	On 31/01/2038	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
IVC210	On 31/03/2028	Bond Future	0.00	100.00000	0.00000	0.00000	100.00000	0.00000			0.00	0.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap	0.00	8.68300	8.68300	0.00000	8.68300	8.68300			15.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023	Jibar Tradeable Future	0.00	8.34200	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	8.35000	91.65000			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	8.48000	91.52000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.50000	91.50000	0.00000	8.52000	91.48000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.50000	91.50000	0.00000	8.52000	91.48000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.48000	91.52000	0.00000	8.51000	91.49000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.43000	91.57000	0.00000	8.44000	91.56000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.36000	91.64000	0.00000	8.38000	91.62000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	8.24000	91.76000	0.00000	8.25000	91.75000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	8.20000	91.80000	0.00000	8.21000	91.79000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	8.13000	91.87000	0.00000	8.10000	91.90000			0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	8.12000	91.88000	0.00000	8.09000	91.91000			0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.37456	106.95054	0.00000	9.33489	107.05788			3.92	0.00	64,170,324.00	600	32,919.00
R186	On 02/11/2023	Bond Future	9.15 Call	26.63000	0.02663	0.00000	49.48000	0.04948	26.630	3.35	0.11	0.00	0	1,715.00	
R186	On 02/11/2023	Bond Future	10.42 Put	0.02000	0.00002	0.00000	0.03000	0.00003	0.020	5.11	0.00	0.00	0	1,715.00	
R186	On 01/02/2024	Bond Future	0.00	9.41513	104.00065	0.00000	9.37131	104.11071			4.00	0.00	64,168,401.05	617	72,374.00
R186	On 02/05/2024	Bond Future	0.00	9.45244	106.32074	0.00000	9.40388	106.43313			3.74	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,527.19000	1.52719	0.00000	1,597.46000	1.59746	1,527.190	3.88	0.59	0.00	0	2,030.00	
R186	On 02/05/2024	Bond Future	10.40 Put	493.80000	0.49380	0.00000	469.18000	0.46918	493.800	4.30	(0.25)	0.00	0	2,030.00	
R186	On 01/08/2024	Bond Future	0.00	9.47579	103.42983	0.00000	9.42148	103.54469			3.57	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.52805	105.92688	0.00000	9.46610	106.04423			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	342.81987	342.81987	0.00000	342.77198	342.77198			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	252.17112	252.17112	0.00000	251.19984	251.19984			0.00	0.00	0.00	0	4,558.00
R202	On 01/02/2024	Bond Future	0.00	252.82357	252.82357	0.00000	251.83129	251.83129			0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	258.52422	258.52422	0.00000	257.50924	257.50924			0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	259.37177	259.37177	0.00000	258.33343	258.33343			0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	265.70089	265.70089	0.00000	264.63644	264.63644			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	10.70758	90.04120	0.00000	10.66849	90.20235			8.55	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			6.31	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			5.42	0.00	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.07 Call	0.01000	0.00001	0.00000	0.05000	0.00005	0.010	5.38	0.00	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	10.39 Call	19.52000	0.01952	0.00000	39.67000	0.03967	19.520	6.59	0.06	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	10.62 Call	215.64000	0.21564	0.00000	302.22000	0.30222	215.640	7.39	0.35	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.12 Call	1,707.84000	1.70784	0.00000	1,868.44000	1.86844	1,707.840	8.87	0.94	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.43 Put	2.72000	0.00272	0.00000	3.22000	0.00322	2.720	9.67	(0.01)	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	0.83000	0.00083	0.00000	1.10000	0.00110	0.830	10.00	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		11.49	0.00	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	0.00		10.79925	88.02217	0.00000	10.75792	88.18720		9.22	0.00	0.00	0	55,088.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	269.72000	0.26972	0.00000	296.48000	0.29648	269.720	9.37	0.13	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	442.81000	0.44281	0.00000	482.21000	0.48221	442.810	9.10	0.20	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	470.20000	0.47020	0.00000	511.43000	0.51143	470.200	9.07	0.21	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	521.62000	0.52162	0.00000	566.21000	0.56621	521.620	9.01	0.22	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	585.69000	0.58569	0.00000	634.10000	0.63410	585.690	9.01	0.25	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	676.70000	0.67670	0.00000	730.23000	0.73023	676.700	9.00	0.27	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	955.66000	0.95566	0.00000	1,023.15000	1.02315	955.660	8.99	0.35	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,301.94000	1.30194	0.00000	1,242.95000	1.24295	1,301.940	9.22	(0.42)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	882.67000	0.88267	0.00000	840.20000	0.84020	882.670	9.46	(0.31)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	493.99000	0.49399	0.00000	468.94000	0.46894	493.990	9.86	(0.19)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	431.33000	0.43133	0.00000	409.30000	0.40930	431.330	9.96	(0.17)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	425.53000	0.42553	0.00000	403.78000	0.40378	425.530	9.97	(0.17)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	306.00000	0.30600	0.00000	290.18000	0.29018	306.000	10.20	(0.13)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.89789	89.98564	0.00000	10.85426	90.15423		8.63	0.00	0.00	0	19,398.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	594.92000	0.59492	0.00000	633.44000	0.63344	594.920	8.50	0.20	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,031.61000	1.03161	0.00000	1,089.60000	1.08960	1,031.610	8.32	0.31	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,690.56000	1.69056	0.00000	1,770.43000	1.77043	1,690.560	8.42	0.43	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,057.44000	2.05744	0.00000	2,146.99000	2.14699	2,057.440	8.52	0.49	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,692.51000	2.69251	0.00000	2,795.86000	2.79586	2,692.510	8.72	0.57	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	915.67000	0.91567	0.00000	880.06000	0.88006	915.670	9.41	(0.25)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	627.09000	0.62709	0.00000	602.12000	0.60212	627.090	9.81	(0.18)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	308.00000	0.30800	0.00000	295.29000	0.29529	308.000	10.39	(0.09)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.99656	88.02754	0.00000	10.95034	88.19994		8.60	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		11.11368	90.15220	0.00000	11.06454	90.32850		7.86	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		11.62940	83.02694	0.00000	11.59560	83.18373		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		7.82	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		6.96	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		6.93	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		6.48	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		6.81	0.00	0.00	0	10,000.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	2,985.26000	2.98526	0.00000	2,828.76000	2.82876	2,985.260	7.54	(1.00)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	0.87000	0.00087	0.00000	2.70000	0.00270	0.870	7.98	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,664.35000	1.66435	0.00000	1,528.70000	1.52870	1,664.350	8.88	(0.94)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	813.73000	0.81373	0.00000	736.59000	0.73659	813.730	9.77	(0.70)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	536.99000	0.53699	0.00000	488.11000	0.48811	536.990	10.14	(0.54)	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	222.16000	0.22216	0.00000	208.11000	0.20811	222.160	10.80	(0.28)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	10.57000	0.01057	0.00000	12.23000	0.01223	10.570	12.37	(0.02)	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00		11.74701	84.85899	0.00000	11.71160	85.01945		11.30	0.00	29,870,364.48	352	92,216.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	108.13000	0.10813	0.00000	119.90000	0.11990	108.130	11.09	0.05	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	326.53000	0.32653	0.00000	354.94000	0.35494	326.530	10.80	0.14	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	437.48000	0.43748	0.00000	472.95000	0.47295	437.480	10.72	0.18	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	452.34000	0.45234	0.00000	488.71000	0.48871	452.340	10.71	0.18	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	753.08000	0.75308	0.00000	805.44000	0.80544	753.080	10.64	0.27	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,931.20000	1.93120	0.00000	1,863.90000	1.86390	1,931.200	11.05	(0.49)	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	799.81	0.000	0.79981	0.00000	768.93	0.000	0.76893	799.810	11.89	(0.25)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	690.42	0.000	0.69042	0.00000	663.61	0.000	0.66361	690.420	12.04	(0.22)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	602.64	0.000	0.60264	0.00000	579.16	0.000	0.57916	602.640	12.18	(0.20)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		11.86	82.58	82.58968	0.00000	11.83	82.75	82.75367		11.57	0.00	0.00	0	61,107.00
R2032	On 02/05/2024	Bond Future	10.36	Call	554.34	0.000	0.55434	0.00000	586.16	0.000	0.58616	554.340	11.15	0.16	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	722.34	0.000	0.72234	0.00000	761.32	0.000	0.76132	722.340	11.05	0.20	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	772.38	0.000	0.77238	0.00000	813.38	0.000	0.81338	772.380	11.03	0.21	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	969.85	0.000	0.96985	0.00000	1,018.39	0.000	1.01839	969.850	10.95	0.26	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	1,246.06	0.000	1.24606	0.00000	1,303.93	0.000	1.30393	1,246.060	10.93	0.31	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	1,652.74	0.000	1.65274	0.00000	1,722.20	0.000	1.72220	1,652.740	11.06	0.38	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,220.33	0.000	1.22033	0.00000	1,184.87	0.000	1.18487	1,220.330	12.59	(0.26)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	980.04	0.000	0.98004	0.00000	951.26	0.000	0.95126	980.040	12.93	(0.21)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	857.79	0.000	0.85779	0.00000	832.50	0.000	0.83250	857.790	13.13	(0.19)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		11.98	84.46	84.46911	0.00000	11.95	84.63	84.63678		10.82	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		12.13	82.33	82.33990	0.00000	12.09	82.51	82.51138		10.21	0.00	0.00	0	243.00
R2032	On 07/11/2024	Bond Future	11.64	Call	2,350.97	0.000	2.35097	0.00000	2,427.62	0.000	2.42762	2,350.970	9.77	0.42	0.00	0	1,615.00
R2032	On 07/11/2024	Bond Future	13.36	Put	1,711.14	0.000	1.71114	0.00000	1,668.40	0.000	1.66840	1,711.140	11.28	(0.28)	0.00	0	1,615.00
R2032	On 31/03/2032	Price Contribution	0.00		100.00	0.000	0.00000	0.00000	100.00	0.000	0.00000		0.00	0.00	0.00	0	0.00
R2035	On 02/11/2023	Bond Future	0.00		12.26	81.18	81.18406	0.00000	12.25	81.22	81.22786		12.74	0.00	0.00	0	103,211.00
R2035	On 02/11/2023	Bond Future	10.62	Call	0.00	0.000	0.00000	0.00000	0.00	0.000	0.00000		12.23	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	0.00	0.000	0.00000	0.00000	0.00	0.000	0.00000		11.75	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.70	Call	5.81	0.005	0.00581	0.00000	10.17	0.010	0.01017	5.810	11.62	0.01	0.00	0	6,500.00
R2035	On 02/11/2023	Bond Future	11.74	Call	9.32	0.009	0.00932	0.00000	15.49	0.015	0.01549	9.320	11.67	0.02	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	490.19	0.490	0.49019	0.00000	549.00	0.549	0.54900	490.190	12.33	0.47	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	12.99	0.012	0.01299	0.00000	18.11	0.018	0.01811	12.990	13.33	(0.02)	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	0.01	0.000	0.00001	0.00000	0.02	0.000	0.00002	0.010	14.58	0.00	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00		12.39	82.97	82.97541	0.00000	12.38	83.02	83.02045		13.00	0.00	11,616,557.40	140	59,155.00
R2035	On 01/02/2024	Bond Future	10.62	Call	72.58	0.072	0.07258	0.00000	76.38	0.076	0.07638	72.580	11.74	0.04	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	240.67	0.240	0.24067	0.00000	250.00	0.250	0.25000	240.670	11.75	0.10	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	670.90	0.670	0.67090	0.00000	670.97	0.670	0.67097	670.900	14.49	(0.19)	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.52	80.31	80.31378	0.00000	12.51	80.35	80.35970		13.17	0.00	0.00	0	100,132.00
R2035	On 01/08/2024	Bond Future	0.00		12.65	82.14	82.14148	0.00000	12.64	82.18	82.18841		12.65	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		12.80	79.60	79.60638	0.00000	12.79	79.65	79.65422		11.85	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution	0.00		100.00	0.000	0.00000	0.00000	100.00	0.000	0.00000		0.00	0.00	0.00	0	0.00
R2037	On 02/11/2023	Bond Future	0.00		12.60	76.17	76.17426	0.00000	12.59	76.19	76.19236		13.64	0.00	0.00	0	27,015.00
R2037	On 02/11/2023	Bond Future	12.02	Call	5.51	0.005	0.00551	0.00000	9.24	0.009	0.00924	5.510	12.52	0.01	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	377.32	0.377	0.37732	0.00000	421.59	0.421	0.42159	377.320	13.24	0.39	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	0.02	0.000	0.00002	0.00000	0.06	0.000	0.00006	0.020	15.70	0.00	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		12.73	73.59	73.59894	0.00000	12.72	73.61	73.61767		14.75	0.00	0.00	0	135,098.00
R2037	On 01/02/2024	Bond Future	12.09	Call	839.54	0.839	0.83954	0.00000	853.46	0.853	0.85346	839.540	13.45	0.28	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	1,750.94	1.750	1.75094	0.00000	1,754.26	1.754	1.75426	1,750.940	14.63	(0.41)	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	557.38	0.557	0.55738	0.00000	562.16	0.562	0.56216	557.380	16.39	(0.16)	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		12.86	75.24	75.24054	0.00000	12.86	75.25	75.25962		14.15	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		13.00	72.69	72.69644	0.00000	12.99	72.71	72.71590		14.48	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	12.11	Call	1,736.43	1.736	1.73643	0.00000	1,748.37	1.748	1.74837	1,736.430	13.53	0.33	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.17	Put	3,241.99	3.241	3.24199	0.00000	3,239.89	3.239	3.23989	3,241.990	14.38	(0.44)	0.00	0	1,383.00
R2037	On 01/08/2024	Bond Future	13.82	Put	2,167.62	2.167	2.16762	0.00000	2,167.59	2.167	2.16759	2,167.620	15.24	(0.32)	0.00	0	1,383.00
R2037	On 07/11/2024	Bond Future	0.00		13.15	74.45	74.45010	0.00000	13.14	74.46	74.46980		13.28	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	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	12.82539	76.52565	0.00000	12.83691	76.46404		14.34	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	0.00000		13.32	0.00	0.00	0	875.00
R2040	On 02/11/2023			Bond Future	11.80 Call	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	13.01	0.00	0.00	0	128.00
R2040	On 02/11/2023			Bond Future	12.10 Call	0.82000	0.00082	0.00000	1.42000	0.00142	0.820	12.93	0.00	0.00	0	225.00
R2040	On 02/11/2023			Bond Future	12.60 Call	162.99000	0.16299	0.00000	178.67000	0.17867	162.990	13.62	0.20	0.00	0	128.00
R2040	On 02/11/2023			Bond Future	12.97 Put	293.52000	0.29352	0.00000	349.97000	0.34997	293.520	14.29	(0.30)	0.00	0	875.00
R2040	On 02/11/2023			Bond Future	13.10 Put	139.97000	0.13997	0.00000	179.22000	0.17922	139.970	14.53	(0.17)	0.00	0	1,100.00
R2040	On 02/11/2023			Bond Future	13.64 Put	2.39000	0.00239	0.00000	4.77000	0.00477	2.390	15.57	0.00	0.00	0	128.00
R2040	On 02/11/2023			Bond Future	13.90 Put	0.21000	0.00021	0.00000	0.56000	0.00056	0.210	16.07	0.00	0.00	0	1,100.00
R2040	On 01/02/2024			Bond Future	0.00	12.95745	73.70768	0.00000	12.96939	73.64496		15.55	0.00	0.00	0	140,890.00
R2040	On 01/02/2024			Bond Future	12.30 Call	858.63000	0.85863	0.00000	850.83000	0.85083	858.630	14.12	0.27	0.00	0	1,000.00
R2040	On 01/02/2024			Bond Future	12.90 Call	2,133.09000	2.13309	0.00000	2,113.80000	2.11380	2,133.090	14.95	0.49	0.00	0	1,000.00
R2040	On 01/02/2024			Bond Future	13.90 Put	800.57000	0.80057	0.00000	823.42000	0.82342	800.570	16.77	(0.21)	0.00	0	1,000.00
R2040	On 02/05/2024			Bond Future	0.00	13.09310	75.35168	0.00000	13.10553	75.28751		14.93	0.00	0.00	0	0.00
R2040	On 01/08/2024			Bond Future	0.00	13.23165	72.55974	0.00000	13.24461	72.49404		15.39	0.00	0.00	0	0.00
R2040	On 07/11/2024			Bond Future	0.00	13.38473	74.30984	0.00000	13.39831	74.24230		14.47	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	12.91514	72.63382	0.00000	12.91659	72.62610		15.01	0.00	0.00	0	35,274.00
R2044	On 02/11/2023			Bond Future	12.00 Call	0.04000	0.00004	0.00000	0.10000	0.00010	0.040	13.39	0.00	0.00	0	5,860.00
R2044	On 02/11/2023			Bond Future	12.75 Put	1,134.20000	1.13420	0.00000	1,173.84000	1.17384	1,134.200	14.53	(0.72)	0.00	0	5,860.00
R2044	On 02/11/2023			Bond Future	13.00 Put	402.52000	0.40252	0.00000	445.27000	0.44527	402.520	15.01	(0.38)	0.00	0	6,375.00
R2044	On 01/02/2024			Bond Future	0.00	13.04408	69.85512	0.00000	13.04554	69.84749		16.31	0.00	0.00	0	102,105.00
R2044	On 01/02/2024			Bond Future	13.25 Put	1,843.82000	1.84382	0.00000	1,858.66000	1.85866	1,843.820	16.31	(0.41)	0.00	0	5,000.00
R2044	On 02/05/2024			Bond Future	0.00	13.17609	71.41322	0.00000	13.17763	71.40530		15.67	0.00	0.00	0	0.00
R2044	On 01/08/2024			Bond Future	0.00	13.31079	68.65680	0.00000	13.31240	68.64868		16.21	0.00	0.00	0	0.00
R2044	On 07/11/2024			Bond Future	0.00	13.45906	70.31264	0.00000	13.46078	70.30413		15.26	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	12.82509	71.38477	0.00000	12.82653	71.37697		15.60	0.00	0.00	0	27,404.00
R2048	On 02/11/2023			Bond Future	11.80 Call	0.01000	0.00001	0.00000	0.02000	0.00002	0.010	14.16	0.00	0.00	0	207.00
R2048	On 02/11/2023			Bond Future	12.50 Call	77.41000	0.07741	0.00000	96.34000	0.09634	77.410	14.64	0.11	0.00	0	207.00
R2048	On 02/11/2023			Bond Future	13.60 Put	3.67000	0.00367	0.00000	6.40000	0.00640	3.670	16.85	(0.01)	0.00	0	207.00
R2048	On 01/02/2024			Bond Future	0.00	12.95380	72.95990	0.00000	12.95526	72.95214		15.95	0.00	0.00	0	223,887.00
R2048	On 01/02/2024			Bond Future	11.50 Call	172.18000	0.17218	0.00000	175.47000	0.17547	172.180	14.40	0.07	0.00	0	1,000.00
R2048	On 01/02/2024			Bond Future	12.30 Call	914.10000	0.91410	0.00000	921.48000	0.92148	914.100	14.81	0.28	0.00	0	100.00
R2048	On 01/02/2024			Bond Future	13.10 Put	2,054.90000	2.05490	0.00000	2,070.47000	2.07047	2,054.900	16.14	(0.43)	0.00	0	1,100.00
R2048	On 01/02/2024			Bond Future	13.37 Put	1,544.79000	1.54479	0.00000	1,559.35000	1.55935	1,544.790	16.65	(0.35)	0.00	0	1,000.00
R2048	On 01/02/2024			Bond Future	13.90 Put	875.11000	0.87511	0.00000	886.86000	0.88686	875.110	17.67	(0.22)	0.00	0	1,100.00
R2048	On 02/05/2024			Bond Future	0.00	13.07564	70.13833	0.00000	13.07717	70.13033		16.30	0.00	0.00	0	12,631.00
R2048	On 01/08/2024			Bond Future	0.00	13.19577	71.73443	0.00000	13.19737	71.72620		15.84	0.00	0.00	0	13,000.00
R2048	On 07/11/2024			Bond Future	0.00	13.34190	69.01136	0.00000	13.34362	69.00268		15.87	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	12.84485	91.92505	0.00000	12.84626	91.91528		15.77	0.00	0.00	0	3,320.00
R2053	On 01/02/2024			Bond Future	0.00	12.97026	93.95341	0.00000	12.97168	93.94374		16.12	0.00	0.00	0	0.00
R2053	On 02/05/2024			Bond Future	0.00	13.09846	90.18413	0.00000	13.09996	90.17411		16.48	0.00	0.00	0	5,189.00
R2053	On 01/08/2024			Bond Future	0.00	13.22504	92.23626	0.00000	13.22661	92.22596		16.00	0.00	0.00	0	0.00
R2053	On 07/11/2024			Bond Future	0.00	13.37485	88.58821	0.00000	13.37654	88.57736		16.04	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 31/03/2053		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/11/2023		Bond Future	0.00	12.34411	62.44900	12.34039	62.46567		14.40	0.00	0.00	0	18,532.00
R209	On 01/02/2024		Bond Future	0.00	12.45897	63.82699	12.45508	63.84416		14.73	0.00	1,404,193.78	22	14,462.00
R209	On 02/05/2024		Bond Future	0.00	12.57636	62.09756	12.57233	62.11508		14.88	0.00	0.00	0	0.00
R209	On 01/08/2024		Bond Future	0.00	12.69221	63.51066	12.68804	63.52852		14.40	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	12.83071	61.88599	12.82641	61.90408		13.74	0.00	0.00	0	101.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	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	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	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	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/11/2023		Bond Future	0.00	224.84093	224.84093	224.80043	224.80043		0.00	0.00	0.00	0	136.00
R210	On 01/02/2024		Bond Future	0.00	229.85804	229.85804	229.81733	229.81733		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024		Bond Future	0.00	231.78326	231.78326	231.74140	231.74140		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	237.11113	237.11113	237.06814	237.06814		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	239.56086	239.56086	239.51624	239.51624		0.00	0.00	0.00	0	0.00
R210	On 31/03/2028		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213	On 02/11/2023		Bond Future	0.00	11.28927	80.31843	11.25043	80.48224		10.04	0.00	0.00	0	15,162.00
R213	On 02/11/2023		Bond Future	10.94 Call	17.75000	0.01775	36.21000	0.03621	17.750	7.96	0.05	0.00	0	731.00
R213	On 02/11/2023		Bond Future	11.44 Call	821.51000	0.82151	967.08000	0.96708	821.510	9.83	0.72	0.00	0	731.00
R213	On 02/11/2023		Bond Future	12.70 Put	0.01000	0.00001	0.03000	0.00003	0.010	13.35	0.00	0.00	0	731.00
R213	On 01/02/2024		Bond Future	0.00	11.40486	82.09070	11.36404	82.25838		10.54	0.00	4,761,260.60	58	25,933.00
R213	On 02/05/2024		Bond Future	0.00	11.51387	80.36276	11.47108	80.53404		10.56	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	11.62003	82.19163	11.57508	82.36679		9.95	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.76150	80.61300	11.71406	80.79216		9.53	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/11/2023		Bond Future	0.00	12.64446	58.42119	12.65585	58.36966		15.65	0.00	116,842,380.00	2,000	13,174.00
R214	On 01/02/2024		Bond Future	0.00	12.76454	59.71027	12.77631	59.65781		16.02	0.00	30,213,396.62	506	13,338.00
R214	On 02/05/2024		Bond Future	0.00	12.87790	57.73722	12.89011	57.68354		16.32	0.00	548,503,590.00	9,500	6,752.00
R214	On 02/05/2024		Bond Future	12.12 Call	1,200.55000	1.20055	1,189.65000	1.18965	1,200.550	15.12	0.31	80,717,378.56	20,000	10,000.00
R214	On 02/05/2024		Bond Future	12.87 Put	2,686.29000	2.68629	2,719.13000	2.71913	2,686.290	16.11	(0.48)	(61,644,809.20)	10,000	10,000.00
R214	On 02/05/2024		Bond Future	13.52 Put	1,633.56000	1.63356	1,657.95000	1.65795	1,633.560	17.22	(0.33)	(83,883,270.64)	20,000	10,000.00
R214	On 01/08/2024		Bond Future	0.00	12.98906	59.05115	13.00173	58.99620		15.88	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	13.12487	57.16766	13.13810	57.11119		15.84	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	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	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											2,405,601,606.13	65,112	1,807,413.00	
Grand Total:											2,405,601,606.13	65,112	1,807,413.00	