

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 31/10/2023

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	899.55000	899.55000	0.00000	898.53400	898.53400	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	919.36300	919.36300	0.00000	918.32800	918.32800	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	939.83300	939.83300	0.00000	938.77400	938.77400	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	960.80800	960.80800	0.00000	959.72400	959.72400	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	983.89700	983.89700	0.00000	982.78500	982.78500	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,011.72800	1,011.72800	0.00000	1,009.36400	1,009.36400	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,034.01100	1,034.01100	0.00000	1,031.60000	1,031.60000	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,057.03400	1,057.03400	0.00000	1,054.56800	1,054.56800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,080.62500	1,080.62500	0.00000	1,078.10100	1,078.10100	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,106.59300	1,106.59300	0.00000	1,104.00700	1,104.00700	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	885.65500	885.65500	0.00000	883.66000	883.66000	0.00	0.00	0.00	0	3.00
ALBI	On 01/02/2024		Index Future	0.00	905.16100	905.16100	0.00000	903.12800	903.12800	0.00	0.00	0.00	0	101.00
ALBI	On 02/05/2024		Index Future	0.00	925.31500	925.31500	0.00000	923.23500	923.23500	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	945.96600	945.96600	0.00000	943.83800	943.83800	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	968.69900	968.69900	0.00000	966.51700	966.51700	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	13.02244	70.89295	0.00000	13.05938	70.73508	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.18647	72.47276	0.00000	13.22497	72.31173	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.35243	70.30403	0.00000	13.39268	70.13926	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.52573	71.88770	0.00000	13.56785	71.71905	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.73092	69.82471	0.00000	13.77522	69.65177	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	13.45670	66.78434	0.00000	13.50848	66.53419	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.60448	68.27260	0.00000	13.65832	68.01718	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.75928	65.54610	0.00000	13.81544	65.28484	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.91693	67.02200	0.00000	13.97548	66.75471	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.09984	64.37631	0.00000	14.16120	64.10237	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	872.73500	872.73500	0.00000	870.77500	870.77500	0.00	0.00	157,092,300.00	18	7.00
GOVI	On 01/02/2024		GOVI	0.00	891.95700	891.95700	0.00000	889.95900	889.95900	0.00	0.00	160,552,260.00	18	712.00
GOVI	On 02/05/2024		GOVI	0.00	911.81700	911.81700	0.00000	909.77300	909.77300	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	932.16600	932.16600	0.00000	930.07500	930.07500	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	954.56700	954.56700	0.00000	952.42400	952.42400	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	172.36729	172.36729	0.00000	172.35929	172.35929	0.00	0.00	1,723,672.90	10	1,136.00
I2025	On 01/02/2024		Bond Future	0.00	174.41144	174.41144	0.00000	174.40416	174.40416	0.00	0.00	1,744,114.40	10	11,475.00
I2025	On 02/05/2024		Bond Future	0.00	178.33564	178.33564	0.00000	178.32796	178.32796	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.51764	180.51764	0.00000	180.50944	180.50944	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	184.89514	184.89514	0.00000	184.88624	184.88624	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	122.61298	122.61298	0.00000	122.73776	122.73776		0.00	0.00	0.00	0	846.00
I2029	On 01/02/2024	Bond Future	0.00	125.34531	125.34531	0.00000	125.47355	125.47355		0.00	0.00	4,011,049.92	32	3,200.00
I2029	On 02/05/2024	Bond Future	0.00	126.79796	126.79796	0.00000	126.92891	126.92891		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	129.65567	129.65567	0.00000	129.78931	129.78931		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	131.39881	131.39881	0.00000	131.53541	131.53541		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	115.75268	115.75268	0.00000	115.75314	115.75314		0.00	0.00	0.00	0	805.00
I2033	On 01/02/2024	Bond Future	0.00	118.33216	118.33216	0.00000	118.33323	118.33323		0.00	0.00	0.00	0	8,207.00
I2033	On 02/05/2024	Bond Future	0.00	119.53092	119.53092	0.00000	119.53182	119.53182		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	122.22494	122.22494	0.00000	122.22565	122.22565		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	123.68985	123.68985	0.00000	123.69022	123.69022		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	123.44077	123.44077	0.00000	125.42036	125.42036		0.00	0.00	0.00	0	1,682.00
I2038	On 01/02/2024	Bond Future	0.00	124.17008	124.17008	0.00000	126.19446	126.19446		0.00	0.00	0.00	0	3,069.00
I2038	On 02/05/2024	Bond Future	0.00	126.96368	126.96368	0.00000	129.03349	129.03349		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	127.75806	127.75806	0.00000	129.87418	129.87418		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	130.85534	130.85534	0.00000	133.02251	133.02251		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	104.40939	104.40939	0.00000	105.36341	105.36341		0.00	0.00	0.00	0	9,418.00
I2046	On 01/02/2024	Bond Future	0.00	106.73609	106.73609	0.00000	107.71192	107.71192		0.00	0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	106.98850	106.98850	0.00000	107.98626	107.98626		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	109.39955	109.39955	0.00000	110.41950	110.41950		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	109.84998	109.84998	0.00000	110.89456	110.89456		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	106.00007	106.00007	0.00000	107.06034	107.06034		0.00	0.00	0.00	0	7,974.00
I2050	On 01/02/2024	Bond Future	0.00	106.10863	106.10863	0.00000	107.19304	107.19304		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	108.49590	108.49590	0.00000	109.60471	109.60471		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	108.63766	108.63766	0.00000	109.77125	109.77125		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	111.27130	111.27130	0.00000	112.43200	112.43200		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	322.54600	322.54600	0.00000	324.18500	324.18500		0.00	0.00	19,352,760.00	6	15.00
IGOV	On 01/02/2024	Index Future	0.00	329.73100	329.73100	0.00000	331.40700	331.40700		0.00	0.00	19,783,860.00	6	609.00
IGOV	On 02/05/2024	Index Future	0.00	337.15100	337.15100	0.00000	338.86400	338.86400		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	344.75200	344.75200	0.00000	346.50400	346.50400		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	353.11700	353.11700	0.00000	354.91100	354.91100		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	8.36000	91.64000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.45000	91.55000	0.00000	8.46000	91.54000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.45000	91.55000	0.00000	8.46000	91.54000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	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 20/03/2024	Jibar Tradeable Future	0.00	8.46000	91.54000	0.00000	8.48000	91.52000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	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 19/06/2024	Jibar Tradeable Future	0.00	8.35000	91.65000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.25000	91.75000	0.00000	8.30000	91.70000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	8.16000	91.84000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	8.04000	91.96000	0.00000	8.10000	91.90000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.97000	92.03000	0.00000	8.03000	91.97000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.96000	92.04000	0.00000	8.03000	91.97000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.32277	107.09070	0.00000	9.34357	107.03438		3.82	0.00	0.00	0	32,319.00
R186	On 02/11/2023	Bond Future	9.15 Call	6.57000	0.00657	0.00000	11.06000	0.01106	6.570	3.66	0.05	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42 Put	0.00000	0.00000	0.00000	0.00000	0.00000		5.25	0.00	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future	0.00	9.35934	104.14080	0.00000	9.38201	104.08382		3.89	0.00	0.00	0	74,227.00
R186	On 02/05/2024	Bond Future	0.00	9.39273	106.45896	0.00000	9.41795	106.40055		3.65	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,568.87000	1.56887	0.00000	1,536.31000	1.53631	1,568.870	3.79	0.61	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	426.28000	0.42628	0.00000	442.40000	0.44240	426.280	4.21	(0.23)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	9.43139	103.52372	0.00000	9.45972	103.46380		3.52	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.48571	106.00707	0.00000	9.51827	105.94540		3.14	0.00	785,088,360.42	7,406	9,795.00
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	342.82235	342.82235	0.00000	342.84258	342.84258		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	251.28910	251.28910	0.00000	251.29091	251.29091		0.00	0.00	0.00	0	4,558.00
R202	On 01/02/2024	Bond Future	0.00	251.91453	251.91453	0.00000	251.91763	251.91763		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	257.58265	257.58265	0.00000	257.58541	257.58541		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	258.29408	258.29408	0.00000	258.29628	258.29628		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	264.55667	264.55667	0.00000	264.55837	264.55837		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	10.65442	90.26045	0.00000	10.69564	90.09038		8.54	0.00	0.00	0	12,629.00
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	0.00000	0.00000	0.00000	0.00000	0.00000		6.39	0.00	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39 Call	2.49000	0.00249	0.00000	4.31000	0.00431	2.490	7.46	0.01	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62 Call	153.90000	0.15390	0.00000	138.82000	0.13882	153.900	8.16	0.40	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12 Call	1,897.40000	1.89740	0.00000	1,730.41000	1.73041	1,897.400	9.51	1.00	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43 Put	0.00000	0.00000	0.00000	0.03000	0.00003		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	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000		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	0.00000		11.94	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	0.00		10.74382	88.24359	0.00000	10.78720	88.07025		9.26	0.00	352,533,142.05	3,995	55,701.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	261.36000	0.26136	0.00000	244.08000	0.24408	261.360	9.22	0.13	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	452.18000	0.45218	0.00000	423.78000	0.42378	452.180	9.06	0.20	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	484.81000	0.48481	0.00000	454.66000	0.45466	484.810	9.06	0.22	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	546.42000	0.54642	0.00000	513.05000	0.51305	546.420	9.06	0.24	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	613.81000	0.61381	0.00000	577.01000	0.57701	613.810	9.05	0.26	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	709.26000	0.70926	0.00000	667.76000	0.66776	709.260	9.05	0.29	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,011.32000	1.01132	0.00000	956.37000	0.95637	1,011.320	9.09	0.37	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,208.04000	1.20804	0.00000	1,286.58000	1.28658	1,208.040	9.44	(0.39)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	815.36000	0.81536	0.00000	875.35000	0.87535	815.360	9.71	(0.29)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	452.37000	0.45237	0.00000	491.12000	0.49112	452.370	10.12	(0.18)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	394.52000	0.39452	0.00000	429.37000	0.42937	394.520	10.22	(0.16)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	389.12000	0.38912	0.00000	423.59000	0.42359	389.120	10.23	(0.16)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	278.72000	0.27872	0.00000	305.19000	0.30519	278.720	10.47	(0.12)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.84045	90.20767	0.00000	10.88631	90.03035		8.61	0.00	40,593,451.50	450	19,883.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	623.00000	0.62300	0.00000	591.04000	0.59104	623.000	8.52	0.21	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,076.80000	1.07680	0.00000	1,026.12000	1.02612	1,076.800	8.33	0.32	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,756.05000	1.75605	0.00000	1,683.38000	1.68338	1,756.050	8.41	0.45	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,133.64000	2.13364	0.00000	2,050.90000	2.05090	2,133.640	8.50	0.51	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,785.81000	2.78581	0.00000	2,688.38000	2.68838	2,785.810	8.69	0.59	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	832.04000	0.83204	0.00000	878.75000	0.87875	832.040	9.38	(0.23)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	563.36000	0.56336	0.00000	597.45000	0.59745	563.360	9.79	(0.16)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	271.22000	0.27122	0.00000	289.82000	0.28982	271.220	10.37	(0.09)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.94662	88.21383	0.00000	10.99526	88.03239		8.38	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		11.06429	90.32939	0.00000	11.11615	90.14335		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		11.58546	83.23084	0.00000	11.62692	83.03843		10.70	0.00	166,461.68	2	60,610.00	
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	2,781.28000	2.78128	0.00000	2,973.69000	2.97369	2,781.280	7.58	(1.00)	0.00	0	500.00	
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	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,436.85000	1.43685	0.00000	1,630.26000	1.63026	1,436.850	8.92	(1.00)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	491.04000	0.49104	0.00000	680.00000	0.68000	491.040	9.79	(0.74)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	217.18000	0.21718	0.00000	371.71000	0.37171	217.180	10.16	(0.46)	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	26.70000	0.02670	0.00000	85.73000	0.08573	26.700	10.80	(0.09)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	0.00000	0.00000	0.00000	0.21000	0.00021		12.36	0.00	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00		11.70159	85.06489	0.00000	11.74487	84.86868		11.29	0.00	0.00	0	93,066.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	100.89000	0.10089	0.00000	93.65000	0.09365	100.890	10.99	0.05	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	317.57000	0.31757	0.00000	296.39000	0.29639	317.570	10.69	0.14	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	430.83000	0.43083	0.00000	402.96000	0.40296	430.830	10.62	0.18	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	448.16000	0.44816	0.00000	419.35000	0.41935	448.160	10.62	0.18	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	787.23000	0.78723	0.00000	741.45000	0.74145	787.230	10.77	0.28	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,823.48000	1.82348	0.00000	1,927.74000	1.92774	1,823.480	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	748.45000	0.74845	0.00000	804.86000	0.80486	748.450	12.20	(0.24)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	644.20000	0.64420	0.00000	694.60000	0.69460	644.200	12.35	(0.21)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	560.71000	0.56071	0.00000	606.04000	0.60604	560.710	12.49	(0.19)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.82193	82.79616	0.00000	11.86730	82.59542		11.29	0.00	0.00	0	61,107.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	516.87000	0.51687	0.00000	489.57000	0.48957	516.870	10.80	0.16	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	681.99000	0.68199	0.00000	647.21000	0.64721	681.990	10.71	0.20	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	731.57000	0.73157	0.00000	694.62000	0.69462	731.570	10.68	0.21	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	946.17000	0.94617	0.00000	900.59000	0.90059	946.170	10.69	0.26	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,250.37000	1.25037	0.00000	1,193.89000	1.19389	1,250.370	10.79	0.32	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,671.85000	1.67185	0.00000	1,602.00000	1.60200	1,671.850	10.94	0.39	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,139.83000	1.13983	0.00000	1,196.77000	1.19677	1,139.830	12.61	(0.25)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	910.15000	0.91015	0.00000	957.79000	0.95779	910.150	12.94	(0.20)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	793.77000	0.79377	0.00000	836.44000	0.83644	793.770	13.14	(0.18)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.94916	84.64240	0.00000	11.99676	84.43701		10.61	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		12.09938	82.50453	0.00000	12.14959	82.29400		10.09	0.00	14,520,797.28	176	577.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	2,359.92000	2.35992	0.00000	2,275.94000	2.27594	2,359.920	9.65	0.42	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	1,606.83000	1.60683	0.00000	1,668.07000	1.66807	1,606.830	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		12.23610	81.33519	0.00000	12.27271	81.14705		12.45	0.00	23,912,545.86	294	101,639.00	
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	0.01000	0.00001	0.00000	0.06000	0.00006	0.010	11.62	0.00	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	0.02000	0.00002	0.00000	0.16000	0.00016	0.020	11.67	0.00	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	308.76000	0.30876	0.00000	287.41000	0.28741	308.760	12.43	0.51	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	0.01000	0.00001	0.00000	0.42000	0.00042	0.010	13.46	0.00	0.00	0	400.00	
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	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00		12.36865	83.12744	0.00000	12.40674	82.93563		12.74	0.00	25,104,486.88	302	60,703.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	59.01000	0.05901	0.00000	54.87000	0.05487	59.010	11.47	0.03	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	213.36000	0.21336	0.00000	199.71000	0.19971	213.360	11.49	0.10	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	571.20000	0.57120	0.00000	613.53000	0.61353	571.200	14.22	(0.17)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.49482	80.46527	0.00000	12.53453	80.26907		12.95	0.00	0.00	0	100,132.00	
R2035	On 01/08/2024	Bond Future	0.00		12.62603	82.25973	0.00000	12.66749	82.05894		12.55	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.78364	79.71533	0.00000	12.82711	79.50951		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		12.58097	76.27269	0.00000	12.61754	76.08625		13.35	0.00	0.00	0	27,015.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	0.00000	0.00000	0.00000	0.04000	0.00004		12.55	0.00	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	171.28000	0.17128	0.00000	172.48000	0.17248	171.280	13.39	0.34	0.00	0	731.00	
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	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00		12.71070	73.69720	0.00000	12.74868	73.50707		14.47	0.00	0.00	0	135,828.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	824.31000	0.82431	0.00000	781.74000	0.78174	824.310	13.46	0.28	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	1,676.91000	1.67691	0.00000	1,766.97000	1.76697	1,676.910	14.79	(0.41)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	516.73000	0.51673	0.00000	554.98000	0.55498	516.730	16.54	(0.15)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		12.84486	75.33742	0.00000	12.88440	75.14295		13.94	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		12.98811	72.76137	0.00000	13.02936	72.56238		14.35	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	1,715.66000	1.71566	0.00000	1,656.87000	1.65687	1,715.660	13.47	0.33	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17	Put	3,226.92000	3.22692	0.00000	3,321.33000	3.32133	3,226.920	14.57	(0.44)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82	Put	2,164.08000	2.16408	0.00000	2,234.41000	2.23441	2,164.080	15.45	(0.32)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00		13.14216	74.50543	0.00000	13.18528	74.30147		13.09	0.00	66,384,338.13	891	743.00	

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	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	0.00	
R2040	On 02/11/2023		Bond Future	0.00	12.78100	76.76381	0.00000	12.82760	76.51383		14.06	0.00	107,929,916.86	1,406	18,569.00
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	0	875.00
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	0	128.00
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	0	225.00
R2040	On 02/11/2023		Bond Future	12.60 Call	40.04000	0.04004	0.00000	45.78000	0.04578	40.040	13.78	0.11	0.00	0	128.00
R2040	On 02/11/2023		Bond Future	12.97 Put	43.01000	0.04301	0.00000	129.60000	0.12960	43.010	14.47	(0.11)	0.00	0	875.00
R2040	On 02/11/2023		Bond Future	13.10 Put	6.37000	0.00637	0.00000	35.61000	0.03561	6.370	14.72	(0.02)	0.00	0	1,100.00
R2040	On 02/11/2023		Bond Future	13.64 Put	0.00000	0.00000	0.00000	0.01000	0.00001		15.76	0.00	0.00	0	128.00
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	0	1,100.00
R2040	On 01/02/2024		Bond Future	0.00	12.91170	73.94879	0.00000	12.96010	73.69375		15.29	0.00	103,971,998.74	1,406	125,153.00
R2040	On 01/02/2024		Bond Future	12.30 Call	884.04000	0.88404	0.00000	823.96000	0.82396	884.040	14.17	0.28	0.00	0	1,000.00
R2040	On 01/02/2024		Bond Future	12.90 Call	2,219.70000	2.21970	0.00000	2,103.74000	2.10374	2,219.700	15.11	0.51	0.00	0	1,000.00
R2040	On 01/02/2024		Bond Future	13.90 Put	725.71000	0.72571	0.00000	787.30000	0.78730	725.710	16.97	(0.20)	0.00	0	1,000.00
R2040	On 02/05/2024		Bond Future	0.00	13.04620	75.59463	0.00000	13.09657	75.33376		14.74	0.00	0.00	0	0.00
R2040	On 01/08/2024		Bond Future	0.00	13.18954	72.77385	0.00000	13.24205	72.50701		15.25	0.00	0.00	0	0.00
R2040	On 07/11/2024		Bond Future	0.00	13.34301	74.51797	0.00000	13.39787	74.24449		14.34	0.00	652,255,791.41	8,753	8,431.00
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	12.87586	72.84326	0.00000	12.91240	72.64839		14.74	0.00	73,280,319.56	1,006	34,290.00
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	0	5,860.00
R2044	On 02/11/2023		Bond Future	12.75 Put	759.01000	0.75901	0.00000	963.89000	0.96389	759.010	14.26	(0.81)	0.00	0	5,860.00
R2044	On 02/11/2023		Bond Future	13.00 Put	89.85000	0.08985	0.00000	197.78000	0.19778	89.850	14.74	(0.20)	0.00	0	6,375.00
R2044	On 01/02/2024		Bond Future	0.00	13.00363	70.06704	0.00000	13.04157	69.86824		16.05	0.00	20,319,441.60	290	102,382.00
R2044	On 01/02/2024		Bond Future	13.25 Put	1,730.57000	1.73057	0.00000	1,822.93000	1.82293	1,730.570	16.54	(0.40)	0.00	0	5,000.00
R2044	On 02/05/2024		Bond Future	0.00	13.13470	71.62642	0.00000	13.17416	71.42313		15.50	0.00	0.00	0	27.00
R2044	On 01/08/2024		Bond Future	0.00	13.27410	68.84237	0.00000	13.31524	68.63435		16.09	0.00	0.00	0	0.00
R2044	On 07/11/2024		Bond Future	0.00	13.42290	70.49215	0.00000	13.46587	70.27893		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	12.77581	71.65261	0.00000	12.82737	71.37242		15.34	0.00	573,220.88	8	27,400.00
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	0	207.00
R2048	On 02/11/2023		Bond Future	12.50 Call	8.21000	0.00821	0.00000	11.80000	0.01180	8.210	14.85	0.03	0.00	0	207.00
R2048	On 02/11/2023		Bond Future	13.60 Put	0.00000	0.00000	0.00000	0.03000	0.00003		17.11	0.00	0.00	0	207.00
R2048	On 01/02/2024		Bond Future	0.00	12.90291	73.23154	0.00000	12.95651	72.94549		15.74	0.00	585,852.32	8	224,041.00
R2048	On 01/02/2024		Bond Future	11.50 Call	160.76000	0.16076	0.00000	144.97000	0.14497	160.760	14.17	0.07	0.00	0	1,000.00
R2048	On 01/02/2024		Bond Future	12.30 Call	914.18000	0.91418	0.00000	845.21000	0.84521	914.180	14.59	0.28	0.00	0	100.00
R2048	On 01/02/2024		Bond Future	13.10 Put	1,847.69000	1.84769	0.00000	1,981.08000	1.98108	1,847.690	15.93	(0.41)	0.00	0	1,100.00
R2048	On 01/02/2024		Bond Future	13.37 Put	1,365.78000	1.36578	0.00000	1,473.86000	1.47386	1,365.780	16.45	(0.33)	0.00	0	1,000.00
R2048	On 01/02/2024		Bond Future	13.90 Put	747.49000	0.74749	0.00000	816.22000	0.81622	747.490	17.47	(0.20)	0.00	0	1,100.00
R2048	On 02/05/2024		Bond Future	0.00	13.02340	70.41261	0.00000	13.07912	70.12013		16.15	0.00	0.00	0	12,631.00
R2048	On 01/08/2024		Bond Future	0.00	13.14767	71.98274	0.00000	13.20566	71.68358		15.76	0.00	0.00	0	13,000.00
R2048	On 07/11/2024		Bond Future	0.00	13.29376	69.25508	0.00000	13.35435	68.94859		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	12.79066	92.30228	0.00000	12.82716	92.04788		15.53	0.00	0.00	0	3,320.00
R2053	On 01/02/2024		Bond Future	0.00	12.91426	94.33621	0.00000	12.95217	94.07673		15.92	0.00	0.00	0	0.00
R2053	On 02/05/2024		Bond Future	0.00	13.04080	90.57101	0.00000	13.08030	90.30564		16.35	0.00	0.00	0	5,189.00
R2053	On 01/08/2024		Bond Future	0.00	13.17131	92.59021	0.00000	13.21249	92.31870		15.94	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	13.32080	88.93675	0.00000	13.36391	88.65855		15.98	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	12.32030	62.55578	12.35670	62.39264		14.08	0.00	0.00	0	18,532.00
R209	On 01/02/2024		Bond Future	0.00	12.43470	63.93423	12.47238	63.76785		14.45	0.00	0.00	0	14,562.00
R209	On 02/05/2024		Bond Future	0.00	12.55186	62.20417	12.59100	62.03397		14.65	0.00	0.00	0	0.00
R209	On 01/08/2024		Bond Future	0.00	12.67342	63.59120	12.71408	63.41711		14.28	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	12.81341	61.95884	12.85584	61.78037		13.58	0.00	257,748,774.40	4,160	4,160.00
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	223.31768	223.31768	223.86762	223.86762		0.00	0.00	0.00	0	136.00
R210	On 01/02/2024		Bond Future	0.00	228.29418	228.29418	228.85753	228.85753		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024		Bond Future	0.00	230.17306	230.17306	230.74874	230.74874		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	235.36038	235.36038	235.94860	235.94860		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	237.72989	237.72989	238.33187	238.33187		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	11.23537	80.54587	11.28183	80.34977		10.06	0.00	0.00	0	14,402.00
R213	On 02/11/2023		Bond Future	10.94 Call	1.78000	0.00178	3.17000	0.00317	1.780	8.99	0.01	0.00	0	731.00
R213	On 02/11/2023		Bond Future	11.44 Call	884.47000	0.88447	746.95000	0.74695	884.470	10.66	0.91	0.00	0	731.00
R213	On 02/11/2023		Bond Future	12.70 Put	0.00000	0.00000	0.00000	0.00000		13.91	0.00	0.00	0	731.00
R213	On 01/02/2024		Bond Future	0.00	11.34888	82.32077	11.39753	82.12078		10.49	0.00	0.00	0	27,333.00
R213	On 02/05/2024		Bond Future	0.00	11.45612	80.59404	11.50718	80.38951		9.64	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	11.56874	82.39154	11.62243	82.18229		9.73	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.71055	80.80543	11.76736	80.59091		9.43	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	12.60547	58.59817	12.65694	58.36473		15.33	0.00	0.00	0	13,074.00
R214	On 01/02/2024		Bond Future	0.00	12.72447	59.88944	12.77780	59.65117		15.75	0.00	0.00	0	13,438.00
R214	On 02/05/2024		Bond Future	0.00	12.83701	57.91759	12.89230	57.67392		16.09	0.00	0.00	0	10,172.00
R214	On 02/05/2024		Bond Future	12.12 Call	1,194.42000	1.19442	1,124.45000	1.12445	1,194.420	14.89	0.32	0.00	0	10,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	1,225.20000	1.22520	1,153.92000	1.15392	1,225.200	14.92	0.32	0.00	0	7,110.00
R214	On 02/05/2024		Bond Future	12.87 Put	2,528.69000	2.52869	2,651.73000	2.65173	2,528.690	15.88	(0.47)	0.00	0	17,110.00
R214	On 02/05/2024		Bond Future	13.52 Put	1,509.48000	1.50948	1,594.21000	1.59421	1,509.480	17.00	(0.31)	0.00	0	17,110.00
R214	On 01/08/2024		Bond Future	0.00	12.95274	59.20916	13.01010	58.95994		15.73	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	13.08912	57.32072	13.14884	57.06540		15.68	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 :											2,889,228,916.79	30,653	1,835,316.00	
Grand Total:											2,889,228,916.79	30,653	1,835,316.00	