

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/11/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 02/11/2023		Index Future	0.00	902.82500	902.82500	0.00000	899.55000	899.55000	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	922.70500	922.70500	0.00000	919.36300	919.36300	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	943.25000	943.25000	0.00000	939.83300	939.83300	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	964.30400	964.30400	0.00000	960.80800	960.80800	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	987.47900	987.47900	0.00000	983.89700	983.89700	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,017.60800	1,017.60800	0.00000	1,011.72800	1,011.72800	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,040.01500	1,040.01500	0.00000	1,034.01100	1,034.01100	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,063.17300	1,063.17300	0.00000	1,057.03400	1,057.03400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,086.90200	1,086.90200	0.00000	1,080.62500	1,080.62500	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,113.02400	1,113.02400	0.00000	1,106.59300	1,106.59300	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	891.08900	891.08900	0.00000	885.65500	885.65500	0.00	0.00	0.00	0	3.00
ALBI	On 01/02/2024		Index Future	0.00	910.71100	910.71100	0.00000	905.16100	905.16100	0.00	0.00	0.00	0	101.00
ALBI	On 02/05/2024		Index Future	0.00	930.98900	930.98900	0.00000	925.31500	925.31500	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	951.76900	951.76900	0.00000	945.96600	945.96600	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	974.64300	974.64300	0.00000	968.69900	968.69900	0.00	0.00	0.00	0	0.00
ES26A	On 02/04/2026		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00
ES33	On 02/11/2023		Bond Future	0.00	12.90681	71.39030	0.00000	13.02244	70.89295	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.06597	72.98006	0.00000	13.18647	72.47276	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.22648	70.82307	0.00000	13.35243	70.30403	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.39396	72.41888	0.00000	13.52573	71.88770	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.59237	70.36939	0.00000	13.73092	69.82471	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	13.33662	67.37055	0.00000	13.45670	66.78434	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.47973	68.87081	0.00000	13.60448	68.27260	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.62919	66.15805	0.00000	13.75928	65.54610	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.78133	67.64817	0.00000	13.91693	67.02200	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	13.95774	65.01827	0.00000	14.09984	64.37631	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	878.09200	878.09200	0.00000	872.73500	872.73500	0.00	0.00	0.00	0	7.00
GOVI	On 01/02/2024		GOVI	0.00	897.42700	897.42700	0.00000	891.95700	891.95700	0.00	0.00	0.00	0	712.00
GOVI	On 02/05/2024		GOVI	0.00	917.41000	917.41000	0.00000	911.81700	911.81700	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	937.88700	937.88700	0.00000	932.16600	932.16600	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	960.42700	960.42700	0.00000	954.56700	954.56700	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	172.28840	172.28840	0.00000	172.36729	172.36729	0.00	0.00	0.00	0	1,136.00
I2025	On 01/02/2024		Bond Future	0.00	174.32816	174.32816	0.00000	174.41144	174.41144	0.00	0.00	0.00	0	11,475.00
I2025	On 02/05/2024		Bond Future	0.00	178.25121	178.25121	0.00000	178.33564	178.33564	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.43271	180.43271	0.00000	180.51764	180.51764	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	184.80961	184.80961	0.00000	184.89514	184.89514	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	122.60771	122.60771	0.00000	122.61298	122.61298		0.00	0.00	0.00	0	846.00
I2029	On 01/02/2024	Bond Future	0.00	125.33800	125.33800	0.00000	125.34531	125.34531		0.00	0.00	0.00	0	3,200.00
I2029	On 02/05/2024	Bond Future	0.00	126.79110	126.79110	0.00000	126.79796	126.79796		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	129.64954	129.64954	0.00000	129.65567	129.65567		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	131.39389	131.39389	0.00000	131.39881	131.39881		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	115.56141	115.56141	0.00000	115.75268	115.75268		0.00	0.00	0.00	0	805.00
I2033	On 01/02/2024	Bond Future	0.00	118.13474	118.13474	0.00000	118.33216	118.33216		0.00	0.00	0.00	0	8,207.00
I2033	On 02/05/2024	Bond Future	0.00	119.32974	119.32974	0.00000	119.53092	119.53092		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	122.01996	122.01996	0.00000	122.22494	122.22494		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	123.48111	123.48111	0.00000	123.68985	123.68985		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	123.44105	123.44105	0.00000	123.44077	123.44077		0.00	0.00	9,011,196.65	73	1,682.00
I2038	On 01/02/2024	Bond Future	0.00	124.16857	124.16857	0.00000	124.17008	124.17008		0.00	0.00	9,064,305.61	73	3,069.00
I2038	On 02/05/2024	Bond Future	0.00	126.96271	126.96271	0.00000	126.96368	126.96368		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	127.75804	127.75804	0.00000	127.75806	127.75806		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	130.85643	130.85643	0.00000	130.85534	130.85534		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	104.88572	104.88572	0.00000	104.40939	104.40939		0.00	0.00	0.00	0	9,418.00
I2046	On 01/02/2024	Bond Future	0.00	107.22133	107.22133	0.00000	106.73609	106.73609		0.00	0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	107.48543	107.48543	0.00000	106.98850	106.98850		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	109.90833	109.90833	0.00000	109.39955	109.39955		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	110.37256	110.37256	0.00000	109.84998	109.84998		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	105.47587	105.47587	0.00000	106.00007	106.00007		0.00	0.00	0.00	0	7,974.00
I2050	On 01/02/2024	Bond Future	0.00	105.57101	105.57101	0.00000	106.10863	106.10863		0.00	0.00	0.00	0	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	107.94684	107.94684	0.00000	108.49590	108.49590		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	108.07710	108.07710	0.00000	108.63766	108.63766		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	110.69807	110.69807	0.00000	111.27130	111.27130		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	322.22700	322.22700	0.00000	322.54600	322.54600		0.00	0.00	0.00	0	15.00
IGOV	On 01/02/2024	Index Future	0.00	329.40300	329.40300	0.00000	329.73100	329.73100		0.00	0.00	9,882,090.00	3	606.00
IGOV	On 02/05/2024	Index Future	0.00	336.81600	336.81600	0.00000	337.15100	337.15100		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	344.41100	344.41100	0.00000	344.75200	344.75200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	352.76900	352.76900	0.00000	353.11700	353.11700		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	8.35500	91.64500	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	8.42500	91.57500	0.00000	8.45000	91.55000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.41000	91.59000	0.00000	8.45000	91.55000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.43000	91.57000	0.00000	8.47000	91.53000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.42500	91.57500	0.00000	8.46000	91.54000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	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 19/06/2024	Jibar Tradeable Future	0.00	8.29000	91.71000	0.00000	8.35000	91.65000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.20000	91.80000	0.00000	8.25000	91.75000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	8.00000	92.00000	0.00000	8.10000	91.90000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	7.97500	92.02500	0.00000	8.04000	91.96000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	7.86000	92.14000	0.00000	7.97000	92.03000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	7.88500	92.11500	0.00000	7.96000	92.04000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.21057	107.39518	0.00000	9.32277	107.09070		3.82	0.00	40,810,168.40	380	32,319.00
R186	On 02/11/2023	Bond Future	9.15 Call	24.79000	0.02479	0.00000	6.57000	0.00657	24.790	3.66	0.21	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	9.23648	104.45028	0.00000	9.35934	104.14080		3.89	0.00	119,073,319.20	1,140	74,227.00
R186	On 02/05/2024	Bond Future	0.00	9.25627	106.77572	0.00000	9.39273	106.45896		3.65	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,766.65000	1.76665	0.00000	1,568.87000	1.56887	1,766.650	3.79	0.65	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	356.34000	0.35634	0.00000	426.28000	0.42628	356.340	4.21	(0.20)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	9.27833	103.84822	0.00000	9.43139	103.52372		3.52	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.31026	106.34022	0.00000	9.48571	106.00707		3.14	0.00	0.00	0	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	342.76145	342.76145	0.00000	342.82235	342.82235		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	249.75694	249.75694	0.00000	251.28910	251.28910		0.00	0.00	0.00	0	4,558.00
R202	On 01/02/2024	Bond Future	0.00	250.34437	250.34437	0.00000	251.91453	251.91453		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	255.97823	255.97823	0.00000	257.58265	257.58265		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	256.65561	256.65561	0.00000	258.29408	258.29408		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	262.88056	262.88056	0.00000	264.55667	264.55667		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	10.55105	90.68875	0.00000	10.65442	90.26045		8.54	0.00	31,106,241.25	343	12,579.00
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	4.02000	0.00402	0.00000	2.49000	0.00249	4.020	7.46	0.03	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62 Call	337.65000	0.33765	0.00000	153.90000	0.15390	337.650	8.16	0.77	4,135,765.94	500	0.00
R2030	On 02/11/2023	Bond Future	11.12 Call	2,325.48000	2.32548	0.00000	1,897.40000	1.89740	2,325.480	9.51	1.00	5,365,560.00	500	0.00
R2030	On 02/11/2023	Bond Future	11.43 Put	0.00000	0.00000	0.00000	0.00000	0.00000		10.23	0.00	0.00	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		10.63511	88.67988	0.00000	10.74382	88.24359		9.26	0.00	30,417,198.84	343	55,994.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	317.78000	0.31778	0.00000	261.36000	0.26136	317.780	9.22	0.15	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	541.31000	0.54131	0.00000	452.18000	0.45218	541.310	9.06	0.23	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	578.96000	0.57896	0.00000	484.81000	0.48481	578.960	9.06	0.25	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	649.75000	0.64975	0.00000	546.42000	0.54642	649.750	9.06	0.27	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	726.80000	0.72680	0.00000	613.81000	0.61381	726.800	9.05	0.29	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	835.31000	0.83531	0.00000	709.26000	0.70926	835.310	9.05	0.33	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,173.88000	1.17388	0.00000	1,011.32000	1.01132	1,173.880	9.09	0.41	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,035.99000	1.03599	0.00000	1,208.04000	1.20804	1,035.990	9.44	(0.35)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	687.67000	0.68767	0.00000	815.36000	0.81536	687.670	9.71	(0.26)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	373.16000	0.37316	0.00000	452.37000	0.45237	373.160	10.12	(0.16)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	323.92000	0.32392	0.00000	394.52000	0.39452	323.920	10.22	(0.14)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	319.34000	0.31934	0.00000	389.12000	0.38912	319.340	10.23	(0.14)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	226.28000	0.22628	0.00000	278.72000	0.27872	226.280	10.47	(0.10)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.72551	90.65407	0.00000	10.84045	90.20767		8.61	0.00	0.00	0	19,883.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	716.68000	0.71668	0.00000	623.00000	0.62300	716.680	8.52	0.23	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,221.20000	1.22120	0.00000	1,076.80000	1.07680	1,221.200	8.33	0.35	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,957.83000	1.95783	0.00000	1,756.05000	1.75605	1,957.830	8.41	0.48	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,360.98000	2.36098	0.00000	2,133.64000	2.13364	2,360.980	8.50	0.54	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	3,049.84000	3.04984	0.00000	2,785.81000	2.78581	3,049.840	8.69	0.62	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	729.41000	0.72941	0.00000	832.04000	0.83204	729.410	9.38	(0.21)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	489.91000	0.48991	0.00000	563.36000	0.56336	489.910	9.79	(0.15)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	232.44000	0.23244	0.00000	271.22000	0.27122	232.440	10.37	(0.08)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.82468	88.67076	0.00000	10.94662	88.21383		8.38	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		10.93426	90.79801	0.00000	11.06429	90.32939		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		11.48131	83.71681	0.00000	11.58546	83.23084		10.70	0.00	15,487,609.85	185	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	2,295.31000	2.29531	0.00000	2,781.28000	2.78128	2,295.310	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	951.06000	0.95106	0.00000	1,436.85000	1.43685	951.060	8.92	(0.99)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	130.88000	0.13088	0.00000	491.04000	0.49104	130.880	9.79	(0.42)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	22.53000	0.02253	0.00000	217.18000	0.21718	22.530	10.16	(0.11)	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	0.22000	0.00022	0.00000	26.70000	0.02670	0.220	10.80	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	0.00000	0.00000	0.00000	0.00000	0.00000		12.36	0.00	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00		11.59293	85.56021	0.00000	11.70159	85.06489		11.29	0.00	18,652,125.78	218	93,250.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	126.34000	0.12634	0.00000	100.89000	0.10089	126.340	10.99	0.06	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	386.51000	0.38651	0.00000	317.57000	0.31757	386.510	10.69	0.16	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	519.62000	0.51962	0.00000	430.83000	0.43083	519.620	10.62	0.21	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	539.70000	0.53970	0.00000	448.16000	0.44816	539.700	10.62	0.21	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	927.08000	0.92708	0.00000	787.23000	0.78723	927.080	10.77	0.32	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,590.08000	1.59008	0.00000	1,823.48000	1.82348	1,590.080	11.29	(0.43)	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	630.26000	0.63026	0.00000	748.45000	0.74845	630.260	12.20	(0.21)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	539.69000	0.53969	0.00000	644.20000	0.64420	539.690	12.35	(0.18)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	467.59000	0.46759	0.00000	560.71000	0.56071	467.590	12.49	(0.16)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.70806	83.30280	0.00000	11.82193	82.79616		11.29	0.00	0.00	0	61,107.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	598.43000	0.59843	0.00000	516.87000	0.51687	598.430	10.80	0.18	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	784.46000	0.78446	0.00000	681.99000	0.68199	784.460	10.71	0.22	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	840.04000	0.84004	0.00000	731.57000	0.73157	840.040	10.68	0.24	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,078.33000	1.07833	0.00000	946.17000	0.94617	1,078.330	10.69	0.29	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,411.83000	1.41183	0.00000	1,250.37000	1.25037	1,411.830	10.79	0.35	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,868.62000	1.86862	0.00000	1,671.85000	1.67185	1,868.620	10.94	0.42	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,013.88000	1.01388	0.00000	1,139.83000	1.13983	1,013.880	12.61	(0.23)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	805.97000	0.80597	0.00000	910.15000	0.91015	805.970	12.94	(0.19)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	701.14000	0.70114	0.00000	793.77000	0.79377	701.140	13.14	(0.16)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.82969	85.16086	0.00000	11.94916	84.64240		10.61	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		11.97334	83.03612	0.00000	12.09938	82.50453		10.09	0.00	5,895,564.52	71	648.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	2,587.84000	2.58784	0.00000	2,359.92000	2.35992	2,587.840	9.65	0.45	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	1,465.62000	1.46562	0.00000	1,606.83000	1.60683	1,465.620	11.14	(0.25)	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		12.12648	81.90229	0.00000	12.23610	81.33519		12.45	0.00	10,974,906.86	134	101,505.00	
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	0.00000	0.00000	0.00000	0.01000	0.00001		11.62	0.00	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	0.00000	0.00000	0.00000	0.02000	0.00002		11.67	0.00	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	623.23000	0.62323	0.00000	308.76000	0.30876	623.230	12.43	0.87	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	0.00000	0.00000	0.00000	0.01000	0.00001		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		12.25459	83.70576	0.00000	12.36865	83.12744		12.74	0.00	11,216,571.84	134	60,837.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	77.91000	0.07791	0.00000	59.01000	0.05901	77.910	11.47	0.04	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	270.21000	0.27021	0.00000	213.36000	0.21336	270.210	11.49	0.12	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	470.82000	0.47082	0.00000	571.20000	0.57120	470.820	14.22	(0.15)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.37593	81.05679	0.00000	12.49482	80.46527		12.95	0.00	0.00	0	100,132.00	
R2035	On 01/08/2024	Bond Future	0.00		12.50196	82.86492	0.00000	12.62603	82.25973		12.55	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.65357	80.33574	0.00000	12.78364	79.71533		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		12.46644	76.86109	0.00000	12.58097	76.27269		13.35	0.00	11,836,607.86	154	27,015.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	0.00000	0.00000	0.00000	0.00000	0.00000		12.55	0.00	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	380.14000	0.38014	0.00000	171.28000	0.17128	380.140	13.39	0.70	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		12.59176	74.29736	0.00000	12.71070	73.69720		14.47	0.00	11,441,793.44	154	135,982.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	992.70000	0.99270	0.00000	824.31000	0.82431	992.700	13.46	0.32	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	1,434.26000	1.43426	0.00000	1,676.91000	1.67691	1,434.260	14.79	(0.36)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	423.36000	0.42336	0.00000	516.73000	0.51673	423.360	16.54	(0.13)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		12.72107	75.95122	0.00000	12.84486	75.33742		13.94	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		12.85901	73.38935	0.00000	12.98811	72.76137		14.35	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	1,923.81000	1.92381	0.00000	1,715.66000	1.71566	1,923.810	13.47	0.35	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17	Put	2,954.29000	2.95429	0.00000	3,226.92000	3.22692	2,954.290	14.57	(0.41)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82	Put	1,965.42000	1.96542	0.00000	2,164.08000	2.16408	1,965.420	15.45	(0.30)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00		13.00723	75.14911	0.00000	13.14216	74.50543		13.09	0.00	0.00	0	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	12.66145	77.41127	0.00000	12.78100	76.76381		14.06	0.00	10,682,755.26	138	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	94.29000	0.09429	0.00000	40.04000	0.04004	94.290	13.78	0.28	0.00	0	128.00
R2040	On 02/11/2023		Bond Future	12.97 Put	0.37000	0.00037	0.00000	43.01000	0.04301	0.370	14.47	0.00	0.00	0	875.00
R2040	On 02/11/2023		Bond Future	13.10 Put	0.00000	0.00000	0.00000	6.37000	0.00637		14.72	0.00	0.00	0	1,100.00
R2040	On 02/11/2023		Bond Future	13.64 Put	0.00000	0.00000	0.00000	0.00000	0.00000		15.76	0.00	0.00	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	12.78757	74.60931	0.00000	12.91170	73.94879		15.29	0.00	110,272,560.18	1,478	126,543.00
R2040	On 01/02/2024		Bond Future	12.30 Call	1,072.75000	1.07275	0.00000	884.04000	0.88404	1,072.750	14.17	0.32	0.00	0	1,000.00
R2040	On 01/02/2024		Bond Future	12.90 Call	2,560.34000	2.56034	0.00000	2,219.70000	2.21970	2,560.340	15.11	0.56	0.00	0	1,000.00
R2040	On 01/02/2024		Bond Future	13.90 Put	595.75000	0.59575	0.00000	725.71000	0.72571	595.750	16.97	(0.17)	0.00	0	1,000.00
R2040	On 02/05/2024		Bond Future	0.00	12.91708	76.27010	0.00000	13.04620	75.59463		14.74	0.00	0.00	0	0.00
R2040	On 01/08/2024		Bond Future	0.00	13.05495	73.46491	0.00000	13.18954	72.77385		15.25	0.00	0.00	0	0.00
R2040	On 07/11/2024		Bond Future	0.00	13.20244	75.22625	0.00000	13.34301	74.51797		14.34	0.00	1,654,977.50	22	8,409.00
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	12.74641	73.54104	0.00000	12.87586	72.84326		14.74	0.00	3,382,887.84	46	34,244.00
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	209.32000	0.20932	0.00000	759.01000	0.75901	209.320	14.26	(0.48)	0.00	0	5,860.00
R2044	On 02/11/2023		Bond Future	13.00 Put	1.47000	0.00147	0.00000	89.85000	0.08985	1.470	14.74	(0.01)	0.00	0	6,375.00
R2044	On 01/02/2024		Bond Future	0.00	12.86924	70.77904	0.00000	13.00363	70.06704		16.05	0.00	3,255,835.84	46	102,428.00
R2044	On 01/02/2024		Bond Future	13.25 Put	1,452.67000	1.45267	0.00000	1,730.57000	1.73057	1,452.670	16.54	(0.35)	0.00	0	5,000.00
R2044	On 02/05/2024		Bond Future	0.00	12.99495	72.35459	0.00000	13.13470	71.62642		15.50	0.00	0.00	0	27.00
R2044	On 01/08/2024		Bond Future	0.00	13.12851	69.58718	0.00000	13.27410	68.84237		16.09	0.00	0.00	0	0.00
R2044	On 07/11/2024		Bond Future	0.00	13.27092	71.25546	0.00000	13.42290	70.49215		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	12.65640	72.30931	0.00000	12.77581	71.65261		15.34	0.00	38,902,408.78	538	26,950.00
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	14.74000	0.01474	0.00000	8.21000	0.00821	14.740	14.85	0.06	0.00	0	207.00
R2048	On 02/11/2023		Bond Future	13.60 Put	0.00000	0.00000	0.00000	0.00000	0.00000		17.11	0.00	0.00	0	207.00
R2048	On 01/02/2024		Bond Future	0.00	12.77890	73.90153	0.00000	12.90291	73.23154		15.74	0.00	39,759,023.14	538	224,579.00
R2048	On 01/02/2024		Bond Future	11.50 Call	210.01000	0.21001	0.00000	160.76000	0.16076	210.010	14.17	0.09	0.00	0	1,000.00
R2048	On 01/02/2024		Bond Future	12.30 Call	1,107.61000	1.10761	0.00000	914.18000	0.91418	1,107.610	14.59	0.33	0.00	0	100.00
R2048	On 01/02/2024		Bond Future	13.10 Put	1,573.18000	1.57318	0.00000	1,847.69000	1.84769	1,573.180	15.93	(0.37)	0.00	0	1,100.00
R2048	On 01/02/2024		Bond Future	13.37 Put	1,148.15000	1.14815	0.00000	1,365.78000	1.36578	1,148.150	16.45	(0.29)	0.00	0	1,000.00
R2048	On 01/02/2024		Bond Future	13.90 Put	614.62000	0.61462	0.00000	747.49000	0.74749	614.620	17.47	(0.17)	0.00	0	1,100.00
R2048	On 02/05/2024		Bond Future	0.00	12.89451	71.09780	0.00000	13.02340	70.41261		16.15	0.00	0.00	0	12,631.00
R2048	On 01/08/2024		Bond Future	0.00	13.01357	72.68365	0.00000	13.14767	71.98274		15.76	0.00	0.00	0	13,000.00
R2048	On 07/11/2024		Bond Future	0.00	13.15365	69.97347	0.00000	13.29376	69.25508		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	12.67137	93.14303	0.00000	12.79066	92.30228		15.53	0.00	0.00	0	3,320.00
R2053	On 01/02/2024		Bond Future	0.00	12.79036	95.19403	0.00000	12.91426	94.33621		15.92	0.00	0.00	0	0.00
R2053	On 02/05/2024		Bond Future	0.00	12.91176	91.44828	0.00000	13.04080	90.57101		16.35	0.00	0.00	0	5,189.00
R2053	On 01/08/2024		Bond Future	0.00	13.03685	93.48766	0.00000	13.17131	92.59021		15.94	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	13.18007	89.85652	0.00000	13.32080	88.93675		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	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00	
R209	On 02/11/2023		Bond Future	0.00	12.20628	63.07075	0.00000	12.32030	62.55578	14.08	0.00	11,478,876.50	182	18,532.00	
R209	On 01/02/2024		Bond Future	0.00	12.31666	64.45952	0.00000	12.43470	63.93423	14.45	0.00	2,062,704.64	32	14,594.00	
R209	On 02/05/2024		Bond Future	0.00	12.42929	62.74142	0.00000	12.55186	62.20417	14.65	0.00	0.00	0	0.00	
R209	On 01/08/2024		Bond Future	0.00	12.54608	64.14085	0.00000	12.67342	63.59120	14.28	0.00	0.00	0	0.00	
R209	On 07/11/2024		Bond Future	0.00	12.68060	62.52217	0.00000	12.81341	61.95884	13.58	0.00	0.00	0	4,160.00	
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	223.30805	223.30805	0.00000	223.31768	223.31768	0.00	0.00	0.00	0	136.00	
R210	On 01/02/2024		Bond Future	0.00	228.28095	228.28095	0.00000	228.29418	228.29418	0.00	0.00	0.00	0	501.00	
R210	On 02/05/2024		Bond Future	0.00	230.16067	230.16067	0.00000	230.17306	230.17306	0.00	0.00	0.00	0	0.00	
R210	On 01/08/2024		Bond Future	0.00	235.34920	235.34920	0.00000	235.36038	235.36038	0.00	0.00	0.00	0	0.00	
R210	On 07/11/2024		Bond Future	0.00	237.72120	237.72120	0.00000	237.72989	237.72989	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	11.15130	80.90227	0.00000	11.23537	80.54587	10.06	0.00	8,332,933.81	103	14,349.00	
R213	On 02/11/2023		Bond Future	10.94 Call	1.16000	0.00116	0.00000	1.78000	0.00178	1.160	8.99	0.01	0.00	731.00	
R213	On 02/11/2023		Bond Future	11.44 Call	1,215.96000	1.21596	0.00000	884.47000	0.88447	1,215.960	10.66	1.00	0.00	731.00	
R213	On 02/11/2023		Bond Future	12.70 Put	0.00000	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	11.26098	82.68372	0.00000	11.34888	82.32077	10.49	0.00	4,382,237.16	53	27,386.00	
R213	On 02/05/2024		Bond Future	0.00	11.36384	80.96537	0.00000	11.45612	80.59404	9.64	0.00	0.00	0	0.00	
R213	On 01/08/2024		Bond Future	0.00	11.47165	82.77169	0.00000	11.56874	82.39154	9.73	0.00	0.00	0	0.00	
R213	On 07/11/2024		Bond Future	0.00	11.60778	81.19535	0.00000	11.71055	80.80543	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	12.48632	59.14436	0.00000	12.60547	58.59817	15.33	0.00	6,860,745.76	116	12,958.00	
R214	On 01/02/2024		Bond Future	0.00	12.60110	60.44668	0.00000	12.72447	59.88944	15.75	0.00	10,034,148.88	166	13,604.00	
R214	On 02/05/2024		Bond Future	0.00	12.70915	58.48746	0.00000	12.83701	57.91759	16.09	0.00	0.00	0	10,172.00	
R214	On 02/05/2024		Bond Future	12.12 Call	1,378.92000	1.37892	0.00000	1,194.42000	1.19442	1,378.920	14.89	0.35	0.00	0	10,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	1,412.93000	1.41293	0.00000	1,225.20000	1.22520	1,412.930	14.92	0.36	0.00	0	7,110.00
R214	On 02/05/2024		Bond Future	12.87 Put	2,264.38000	2.26438	0.00000	2,528.69000	2.52869	2,264.380	15.88	(0.43)	0.00	0	17,110.00
R214	On 02/05/2024		Bond Future	13.52 Put	1,332.36000	1.33236	0.00000	1,509.48000	1.50948	1,332.360	17.00	(0.29)	0.00	0	17,110.00
R214	On 01/08/2024		Bond Future	0.00	12.82010	59.79213	0.00000	12.95274	59.20916	15.73	0.00	0.00	0	0.00	
R214	On 07/11/2024		Bond Future	0.00	12.95101	57.91821	0.00000	13.08912	57.32072	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 :											595,433,121.33	7,863	1,836,503.00		
Grand Total:											595,433,121.33	7,863	1,836,503.00		