

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 30/10/2023

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	898.53400	898.53400	0.00000	899.52400	899.52400	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	918.32800	918.32800	0.00000	919.35500	919.35500	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	938.77400	938.77400	0.00000	939.82000	939.82000	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	959.72400	959.72400	0.00000	960.78700	960.78700	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	982.78500	982.78500	0.00000	983.86600	983.86600	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,009.36400	1,009.36400	0.00000	1,012.40500	1,012.40500	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,031.60000	1,031.60000	0.00000	1,034.72500	1,034.72500	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,054.56800	1,054.56800	0.00000	1,057.75800	1,057.75800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,078.10100	1,078.10100	0.00000	1,081.35700	1,081.35700	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,104.00700	1,104.00700	0.00000	1,107.33200	1,107.33200	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	883.66000	883.66000	0.00000	886.14600	886.14600	0.00	0.00	132,549,000.00	15	3.00
ALBI	On 01/02/2024		Index Future	0.00	903.12800	903.12800	0.00000	905.68200	905.68200	0.00	0.00	135,469,200.00	15	101.00
ALBI	On 02/05/2024		Index Future	0.00	923.23500	923.23500	0.00000	925.84300	925.84300	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	943.83800	943.83800	0.00000	946.49900	946.49900	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	966.51700	966.51700	0.00000	969.23400	969.23400	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	13.05938	70.73508	0.00000	13.00109	70.98442	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.22497	72.31173	0.00000	13.16400	72.56698	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.39268	70.13926	0.00000	13.32900	70.40019	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.56785	71.71905	0.00000	13.50132	71.98568	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.77522	69.65177	0.00000	13.70538	69.92468	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	13.50848	66.53419	0.00000	13.44501	66.84103	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.65832	68.01718	0.00000	13.59217	68.33123	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.81544	65.28484	0.00000	13.74649	65.60584	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.97548	66.75471	0.00000	13.90367	67.08279	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.16120	64.10237	0.00000	14.08603	64.43823	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	870.77500	870.77500	0.00000	873.22700	873.22700	0.00	0.00	0.00	0	18.00
GOVI	On 01/02/2024		GOVI	0.00	889.95900	889.95900	0.00000	892.47900	892.47900	0.00	0.00	0.00	0	694.00
GOVI	On 02/05/2024		GOVI	0.00	909.77300	909.77300	0.00000	912.34500	912.34500	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	930.07500	930.07500	0.00000	932.70000	932.70000	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	952.42400	952.42400	0.00000	955.10400	955.10400	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	172.35929	172.35929	0.00000	172.38233	172.38233	0.00	0.00	51,707,787.00	300	1,136.00
I2025	On 01/02/2024		Bond Future	0.00	174.40416	174.40416	0.00000	174.42864	174.42864	0.00	0.00	52,321,248.00	300	11,465.00
I2025	On 02/05/2024		Bond Future	0.00	178.32796	178.32796	0.00000	178.35272	178.35272	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.50944	180.50944	0.00000	180.53475	180.53475	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	184.88624	184.88624	0.00000	184.91168	184.91168	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	122.73776	122.73776	0.00000	124.10351	124.10351		0.00	0.00	11,046,398.40	90	846.00
I2029	On 01/02/2024	Bond Future	0.00	125.47355	125.47355	0.00000	126.87040	126.87040		0.00	0.00	11,292,619.50	90	3,168.00
I2029	On 02/05/2024	Bond Future	0.00	126.92891	126.92891	0.00000	128.35714	128.35714		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	129.78931	129.78931	0.00000	131.24950	131.24950		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	131.53541	131.53541	0.00000	133.03124	133.03124		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	115.75314	115.75314	0.00000	115.94410	115.94410		0.00	0.00	18,520,502.40	160	805.00
I2033	On 01/02/2024	Bond Future	0.00	118.33323	118.33323	0.00000	118.52896	118.52896		0.00	0.00	18,933,316.80	160	8,207.00
I2033	On 02/05/2024	Bond Future	0.00	119.53182	119.53182	0.00000	119.73194	119.73194		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	122.22565	122.22565	0.00000	122.43005	122.43005		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	123.69022	123.69022	0.00000	123.89979	123.89979		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	125.42036	125.42036	0.00000	124.14343	124.14343		0.00	0.00	30,100,886.40	240	1,682.00
I2038	On 01/02/2024	Bond Future	0.00	126.19446	126.19446	0.00000	124.88963	124.88963		0.00	0.00	30,286,670.40	240	3,069.00
I2038	On 02/05/2024	Bond Future	0.00	129.03349	129.03349	0.00000	127.69921	127.69921		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	129.87418	129.87418	0.00000	128.50994	128.50994		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	133.02251	133.02251	0.00000	131.62482	131.62482		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	105.36341	105.36341	0.00000	105.84491	105.84491		0.00	0.00	0.00	0	9,418.00
I2046	On 01/02/2024	Bond Future	0.00	107.71192	107.71192	0.00000	108.20455	108.20455		0.00	0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	107.98626	107.98626	0.00000	108.49016	108.49016		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	110.41950	110.41950	0.00000	110.93451	110.93451		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	110.89456	110.89456	0.00000	111.42268	111.42268		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	107.06034	107.06034	0.00000	106.88255	106.88255		0.00	0.00	16,059,051.00	150	7,974.00
I2050	On 01/02/2024	Bond Future	0.00	107.19304	107.19304	0.00000	107.01192	107.01192		0.00	0.00	16,078,956.00	150	10,813.00
I2050	On 02/05/2024	Bond Future	0.00	109.60471	109.60471	0.00000	109.41928	109.41928		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	109.77125	109.77125	0.00000	109.58160	109.58160		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	112.43200	112.43200	0.00000	112.23757	112.23757		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	324.18500	324.18500	0.00000	324.08400	324.08400		0.00	0.00	0.00	0	21.00
IGOV	On 01/02/2024	Index Future	0.00	331.40700	331.40700	0.00000	331.30900	331.30900		0.00	0.00	0.00	0	603.00
IGOV	On 02/05/2024	Index Future	0.00	338.86400	338.86400	0.00000	338.76300	338.76300		0.00	0.00	0.00	0	16.00
IGOV	On 01/08/2024	Index Future	0.00	346.50400	346.50400	0.00000	346.39700	346.39700		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	354.91100	354.91100	0.00000	354.79900	354.79900		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	8.46000	91.54000	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	8.46000	91.54000	0.00000	8.47000	91.53000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024	Jibar Tradeable Future	0.00	8.48000	91.52000	0.00000	8.49000	91.51000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024	Jibar Tradeable Future	0.00	8.48000	91.52000	0.00000	8.48000	91.52000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.44000	91.56000	0.00000	8.45000	91.55000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.37000	91.63000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.30000	91.70000	0.00000	8.31000	91.69000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	8.16000	91.84000	0.00000	8.17000	91.83000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	8.12000	91.88000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	8.03000	91.97000	0.00000	8.04000	91.96000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	8.03000	91.97000	0.00000	8.03000	91.97000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.34357	107.03438	0.00000	9.32416	107.08694		3.82	0.00	210,857,728.60	1,970	32,319.00
R186	On 02/11/2023	Bond Future	9.15 Call	11.06000	0.01106	0.00000	47.17000	0.04717	11.060	3.66	0.07	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	9.38201	104.08382	0.00000	9.36042	104.13808		3.89	0.00	370,226,147.74	3,557	74,227.00
R186	On 02/05/2024	Bond Future	0.00	9.41795	106.40055	0.00000	9.39405	106.45590		3.65	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,536.31000	1.53631	0.00000	1,578.86000	1.57886	1,536.310	3.79	0.60	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	442.40000	0.44240	0.00000	437.40000	0.43740	442.400	4.21	(0.23)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	9.45972	103.46380	0.00000	9.43308	103.52014		3.52	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.51827	105.94540	0.00000	9.48795	106.00282		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	342.84258	342.84258	0.00000	342.86281	342.86281		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	251.29091	251.29091	0.00000	251.29255	251.29255		0.00	0.00	0.00	0	4,558.00
R202	On 01/02/2024	Bond Future	0.00	251.91763	251.91763	0.00000	251.92059	251.92059		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	257.58541	257.58541	0.00000	257.58813	257.58813		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	258.29628	258.29628	0.00000	258.29875	258.29875		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	264.55837	264.55837	0.00000	264.56029	264.56029		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	10.69564	90.09038	0.00000	10.65162	90.27201		8.54	0.00	238,739,507.00	2,650	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	0.11000	0.00011		6.39	0.00	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39 Call	4.31000	0.00431	0.00000	43.64000	0.04364	4.310	7.46	0.02	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62 Call	138.82000	0.13882	0.00000	315.31000	0.31531	138.820	8.16	0.32	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12 Call	1,730.41000	1.73041	0.00000	1,926.20000	1.92620	1,730.410	9.51	0.99	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43 Put	0.03000	0.00003	0.00000	1.23000	0.00123	0.030	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	0.33000	0.00033		10.55	0.00	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	12.27	Put	0.00000	0.00000	0.00000	0.00000	0.00000		11.94	0.00	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	0.00		10.78720	88.07025	0.00000	10.74063	88.25636		9.26	0.00	291,424,457.25	3,309	55,168.00
R2030	On 01/02/2024	Bond Future	9.57	Call	244.08000	0.24408	0.00000	281.80000	0.28180	244.080	9.22	0.12	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	9.89	Call	423.78000	0.42378	0.00000	479.37000	0.47937	423.780	9.06	0.19	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	9.93	Call	454.66000	0.45466	0.00000	512.92000	0.51292	454.660	9.06	0.20	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	10.00	Call	513.05000	0.51305	0.00000	576.12000	0.57612	513.050	9.06	0.22	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	10.07	Call	577.01000	0.57701	0.00000	645.05000	0.64505	577.010	9.05	0.25	0.00	0	400.00
R2030	On 01/02/2024	Bond Future	10.16	Call	667.76000	0.66776	0.00000	742.36000	0.74236	667.760	9.05	0.27	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	10.39	Call	956.37000	0.95637	0.00000	1,048.71000	1.04871	956.370	9.09	0.36	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.00	Put	1,286.58000	1.28658	0.00000	1,237.45000	1.23745	1,286.580	9.44	(0.41)	0.00	0	700.00
R2030	On 01/02/2024	Bond Future	11.31	Put	875.35000	0.87535	0.00000	843.29000	0.84329	875.350	9.71	(0.31)	0.00	0	1,360.00
R2030	On 01/02/2024	Bond Future	11.75	Put	491.12000	0.49112	0.00000	475.43000	0.47543	491.120	10.12	(0.19)	0.00	0	200.00
R2030	On 01/02/2024	Bond Future	11.85	Put	429.37000	0.42937	0.00000	416.28000	0.41628	429.370	10.22	(0.17)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	11.86	Put	423.59000	0.42359	0.00000	410.74000	0.41074	423.590	10.23	(0.17)	0.00	0	500.00
R2030	On 01/02/2024	Bond Future	12.10	Put	305.19000	0.30519	0.00000	297.16000	0.29716	305.190	10.47	(0.13)	0.00	0	400.00
R2030	On 02/05/2024	Bond Future	0.00		10.88631	90.03035	0.00000	10.83713	90.22053		8.61	0.00	3,151,062.25	35	19,433.00
R2030	On 02/05/2024	Bond Future	9.66	Call	591.04000	0.59104	0.00000	642.69000	0.64269	591.040	8.52	0.20	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.16	Call	1,026.12000	1.02612	0.00000	1,101.61000	1.10161	1,026.120	8.33	0.31	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	10.62	Call	1,683.38000	1.68338	0.00000	1,784.87000	1.78487	1,683.380	8.41	0.44	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	10.82	Call	2,050.90000	2.05090	0.00000	2,163.64000	2.16364	2,050.900	8.50	0.49	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	11.12	Call	2,688.38000	2.68838	0.00000	2,816.80000	2.81680	2,688.380	8.69	0.58	0.00	0	500.00
R2030	On 02/05/2024	Bond Future	11.94	Put	878.75000	0.87875	0.00000	848.84000	0.84884	878.750	9.38	(0.24)	0.00	0	1,000.00
R2030	On 02/05/2024	Bond Future	12.38	Put	597.45000	0.59745	0.00000	578.08000	0.57808	597.450	9.79	(0.17)	0.00	0	1,080.00
R2030	On 02/05/2024	Bond Future	13.15	Put	289.82000	0.28982	0.00000	281.48000	0.28148	289.820	10.37	(0.09)	0.00	0	500.00
R2030	On 01/08/2024	Bond Future	0.00		10.99526	88.03239	0.00000	10.94320	88.22661		8.38	0.00	0.00	0	0.00
R2030	On 07/11/2024	Bond Future	0.00		11.11615	90.14335	0.00000	11.06079	90.34197		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		11.62692	83.03843	0.00000	11.57315	83.28809		10.70	0.00	222,709,069.26	2,682	60,612.00
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	2,973.69000	2.97369	0.00000	2,724.13000	2.72413	2,973.690	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	1.13000	0.00113		8.02	0.00	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.28	Put	1,630.26000	1.63026	0.00000	1,411.32000	1.41132	1,630.260	8.92	(0.99)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.50	Put	680.00000	0.68000	0.00000	610.56000	0.61056	680.000	9.79	(0.79)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	11.60	Put	371.71000	0.37171	0.00000	372.76000	0.37276	371.710	10.16	(0.56)	0.00	0	15,500.00
R2032	On 02/11/2023	Bond Future	11.78	Put	85.73000	0.08573	0.00000	130.09000	0.13009	85.730	10.80	(0.19)	0.00	0	500.00
R2032	On 02/11/2023	Bond Future	12.26	Put	0.21000	0.00021	0.00000	3.45000	0.00345	0.210	12.36	0.00	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	0.00		11.74487	84.86868	0.00000	11.68851	85.12431		11.29	0.00	229,145,436.00	2,700	93,066.00
R2032	On 01/02/2024	Bond Future	10.01	Call	93.65000	0.09365	0.00000	115.22000	0.11522	93.650	10.99	0.05	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.59	Call	296.39000	0.29639	0.00000	348.18000	0.34818	296.390	10.69	0.13	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	10.76	Call	402.96000	0.40296	0.00000	467.47000	0.46747	402.960	10.62	0.17	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	10.78	Call	419.35000	0.41935	0.00000	485.64000	0.48564	419.350	10.62	0.17	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	11.09	Call	741.45000	0.74145	0.00000	837.73000	0.83773	741.450	10.77	0.27	0.00	0	500.00
R2032	On 01/02/2024	Bond Future	11.75	Put	1,927.74000	1.92774	0.00000	1,836.70000	1.83670	1,927.740	11.29	(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	804.86000	0.80486	0.00000	768.78000	0.76878	804.860	12.20	(0.25)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	694.60000	0.69460	0.00000	664.22000	0.66422	694.600	12.35	(0.22)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	606.04000	0.60604	0.00000	580.24000	0.58024	606.040	12.49	(0.20)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.86730	82.59542	0.00000	11.80829	82.85663		11.29	0.00	0.00	0	61,107.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	489.57000	0.48957	0.00000	543.59000	0.54359	489.570	10.80	0.15	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	647.21000	0.64721	0.00000	713.57000	0.71357	647.210	10.71	0.19	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	694.62000	0.69462	0.00000	764.46000	0.76446	694.620	10.68	0.20	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	900.59000	0.90059	0.00000	984.14000	0.98414	900.590	10.69	0.25	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,193.89000	1.19389	0.00000	1,294.22000	1.29422	1,193.890	10.79	0.31	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,602.00000	1.60200	0.00000	1,722.06000	1.72206	1,602.000	10.94	0.38	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,196.77000	1.19677	0.00000	1,150.21000	1.15021	1,196.770	12.61	(0.26)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	957.79000	0.95779	0.00000	921.12000	0.92112	957.790	12.94	(0.21)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	836.44000	0.83644	0.00000	804.84000	0.80484	836.440	13.14	(0.19)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.99676	84.43701	0.00000	11.93494	84.70388		10.61	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		12.14959	82.29400	0.00000	12.08450	82.56705		10.09	0.00	0.00	0	719.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	2,275.94000	2.27594	0.00000	2,403.40000	2.40340	2,275.940	9.65	0.41	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	1,668.07000	1.66807	0.00000	1,606.49000	1.60649	1,668.070	11.14	(0.28)	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		12.27271	81.14705	0.00000	12.21409	81.44859		12.45	0.00	196,375,861.00	2,420	101,641.00	
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	0.06000	0.00006	0.00000	6.02000	0.00602	0.060	11.62	0.00	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	0.16000	0.00016	0.00000	9.94000	0.00994	0.160	11.67	0.00	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	287.41000	0.28741	0.00000	587.05000	0.58705	287.410	12.43	0.43	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	0.42000	0.00042	0.00000	4.85000	0.00485	0.420	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		12.40674	82.93563	0.00000	12.34552	83.24424		12.74	0.00	260,500,813.83	3,141	60,693.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	54.87000	0.05487	0.00000	70.84000	0.07084	54.870	11.47	0.03	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	199.71000	0.19971	0.00000	243.31000	0.24331	199.710	11.49	0.09	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	613.53000	0.61353	0.00000	583.50000	0.58350	613.530	14.22	(0.18)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.53453	80.26907	0.00000	12.47076	80.58447		12.95	0.00	0.00	0	100,132.00	
R2035	On 01/08/2024	Bond Future	0.00		12.66749	82.05894	0.00000	12.60102	82.38120		12.55	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.82711	79.50951	0.00000	12.75753	79.83932		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		12.61754	76.08625	0.00000	12.54887	76.43691		13.35	0.00	140,759,562.50	1,850	27,015.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	0.04000	0.00004	0.00000	5.72000	0.00572	0.040	12.55	0.00	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	172.48000	0.17248	0.00000	453.11000	0.45311	172.480	13.39	0.30	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		12.74868	73.50707	0.00000	12.67713	73.86586		14.47	0.00	135,988,079.50	1,850	135,828.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	781.74000	0.78174	0.00000	908.43000	0.90843	781.740	13.46	0.26	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	1,766.97000	1.76697	0.00000	1,654.53000	1.65453	1,766.970	14.79	(0.42)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	554.98000	0.55498	0.00000	521.86000	0.52186	554.980	16.54	(0.16)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		12.88440	75.14295	0.00000	12.80998	75.50961		13.94	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		13.02936	72.56238	0.00000	12.95182	72.93709		14.35	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	1,656.87000	1.65687	0.00000	1,796.35000	1.79635	1,656.870	13.47	0.32	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17	Put	3,321.33000	3.32133	0.00000	3,177.03000	3.17703	3,321.330	14.57	(0.45)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82	Put	2,234.41000	2.23441	0.00000	2,133.87000	2.13387	2,234.410	15.45	(0.33)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00		13.18528	74.30147	0.00000	13.10435	74.68496		13.09	0.00	0.00	0	1,634.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2037	On 31/01/2037		Price Contribution	0.00	100.00000	0.00000	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	12.82760	76.51383	0.00000	12.76897	76.82856		14.06	0.00	154,175,367.45	2,015	19,105.00
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	0.82000	0.00082		12.99	0.00	0.00	0	225.00
R2040	On 02/11/2023		Bond Future	12.60 Call	45.78000	0.04578	0.00000	204.29000	0.20429	45.780	13.78	0.10	0.00	0	128.00
R2040	On 02/11/2023		Bond Future	12.97 Put	129.60000	0.12960	0.00000	183.76000	0.18376	129.600	14.47	(0.22)	0.00	0	875.00
R2040	On 02/11/2023		Bond Future	13.10 Put	35.61000	0.03561	0.00000	77.11000	0.07711	35.610	14.72	(0.08)	0.00	0	1,100.00
R2040	On 02/11/2023		Bond Future	13.64 Put	0.01000	0.00001	0.00000	0.65000	0.00065	0.010	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	0.04000	0.00004		16.24	0.00	0.00	0	1,100.00
R2040	On 01/02/2024		Bond Future	0.00	12.96010	73.69375	0.00000	12.89902	74.01583		15.29	0.00	132,648,750.00	1,800	123,748.00
R2040	On 01/02/2024		Bond Future	12.30 Call	823.96000	0.82396	0.00000	941.28000	0.94128	823.960	14.17	0.27	0.00	0	1,000.00
R2040	On 01/02/2024		Bond Future	12.90 Call	2,103.74000	2.10374	0.00000	2,302.00000	2.30200	2,103.740	15.11	0.49	0.00	0	1,000.00
R2040	On 01/02/2024		Bond Future	13.90 Put	787.30000	0.78730	0.00000	749.99000	0.74999	787.300	16.97	(0.21)	0.00	0	1,000.00
R2040	On 02/05/2024		Bond Future	0.00	13.09657	75.33376	0.00000	13.03306	75.66292		14.74	0.00	0.00	0	0.00
R2040	On 01/08/2024		Bond Future	0.00	13.24205	72.50701	0.00000	13.17591	72.84337		15.25	0.00	0.00	0	0.00
R2040	On 07/11/2024		Bond Future	0.00	13.39787	74.24449	0.00000	13.32887	74.58873		14.34	0.00	0.00	0	1,312.00
R2040	On 31/01/2040		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2044	On 02/11/2023		Bond Future	0.00	12.91240	72.64839	0.00000	12.85875	72.93482		14.74	0.00	86,088,342.15	1,185	35,229.00
R2044	On 02/11/2023		Bond Future	12.00 Call	0.00000	0.00000	0.00000	0.02000	0.00002		13.13	0.00	0.00	0	5,860.00
R2044	On 02/11/2023		Bond Future	12.75 Put	963.89000	0.96389	0.00000	877.91000	0.87791	963.890	14.26	(0.82)	0.00	0	5,860.00
R2044	On 02/11/2023		Bond Future	13.00 Put	197.78000	0.19778	0.00000	251.93000	0.25193	197.780	14.74	(0.31)	0.00	0	6,375.00
R2044	On 01/02/2024		Bond Future	0.00	13.04157	69.86824	0.00000	12.98568	70.16144		16.05	0.00	60,785,368.80	870	102,355.00
R2044	On 01/02/2024		Bond Future	13.25 Put	1,822.93000	1.82293	0.00000	1,741.28000	1.74128	1,822.930	16.54	(0.41)	0.00	0	5,000.00
R2044	On 02/05/2024		Bond Future	0.00	13.17416	71.42313	0.00000	13.11608	71.72270		15.50	0.00	1,928,424.51	27	27.00
R2044	On 01/08/2024		Bond Future	0.00	13.31524	68.63435	0.00000	13.25477	68.94048		16.09	0.00	0.00	0	0.00
R2044	On 07/11/2024		Bond Future	0.00	13.46587	70.27893	0.00000	13.40281	70.59223		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	12.82737	71.37242	0.00000	12.76869	71.69146		15.34	0.00	42,823,452.00	600	27,404.00
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	11.80000	0.01180	0.00000	97.70000	0.09770	11.800	14.85	0.03	0.00	0	207.00
R2048	On 02/11/2023		Bond Future	13.60 Put	0.03000	0.00003	0.00000	1.12000	0.00112	0.030	17.11	0.00	0.00	0	207.00
R2048	On 01/02/2024		Bond Future	0.00	12.95651	72.94549	0.00000	12.89537	73.27195		15.74	0.00	21,883,647.00	300	224,037.00
R2048	On 01/02/2024		Bond Future	11.50 Call	144.97000	0.14497	0.00000	179.35000	0.17935	144.970	14.17	0.07	0.00	0	1,000.00
R2048	On 01/02/2024		Bond Future	12.30 Call	845.21000	0.84521	0.00000	964.85000	0.96485	845.210	14.59	0.27	0.00	0	100.00
R2048	On 01/02/2024		Bond Future	13.10 Put	1,981.08000	1.98108	0.00000	1,879.81000	1.87981	1,981.080	15.93	(0.43)	0.00	0	1,100.00
R2048	On 01/02/2024		Bond Future	13.37 Put	1,473.86000	1.47386	0.00000	1,399.26000	1.39926	1,473.860	16.45	(0.35)	0.00	0	1,000.00
R2048	On 01/02/2024		Bond Future	13.90 Put	816.22000	0.81622	0.00000	777.92000	0.77792	816.220	17.47	(0.21)	0.00	0	1,100.00
R2048	On 02/05/2024		Bond Future	0.00	13.07912	70.12013	0.00000	13.01559	70.45379		16.15	0.00	0.00	0	12,631.00
R2048	On 01/08/2024		Bond Future	0.00	13.20566	71.68358	0.00000	13.13961	72.02451		15.76	0.00	0.00	0	13,000.00
R2048	On 07/11/2024		Bond Future	0.00	13.35435	68.94859	0.00000	13.28541	69.29751		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	12.82716	92.04788	0.00000	12.78849	92.31744		15.53	0.00	0.00	0	3,320.00
R2053	On 01/02/2024		Bond Future	0.00	12.95217	94.07673	0.00000	12.91186	94.35268		15.92	0.00	0.00	0	0.00
R2053	On 02/05/2024		Bond Future	0.00	13.08030	90.30564	0.00000	13.03833	90.58765		16.35	0.00	0.00	0	5,189.00
R2053	On 01/08/2024		Bond Future	0.00	13.21249	92.31870	0.00000	13.16880	92.60680		15.94	0.00	0.00	0	0.00
R2053	On 07/11/2024		Bond Future	0.00	13.36391	88.65855	0.00000	13.31824	88.95332		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	12.35670	62.39264	12.29789	62.65653		14.08	0.00	12,478,528.00	200	18,532.00
R209	On 01/02/2024		Bond Future	0.00	12.47238	63.76785	12.41131	64.03783		14.45	0.00	12,753,570.00	200	14,562.00
R209	On 02/05/2024		Bond Future	0.00	12.59100	62.03397	12.52762	62.30991		14.65	0.00	0.00	0	0.00
R209	On 01/08/2024		Bond Future	0.00	12.71408	63.41711	12.64831	63.69904		14.28	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	12.85584	61.78037	12.78732	62.06895		13.58	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	223.86762	223.86762	224.51139	224.51139		0.00	0.00	0.00	0	136.00
R210	On 01/02/2024		Bond Future	0.00	228.85753	228.85753	229.51678	229.51678		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024		Bond Future	0.00	230.74874	230.74874	231.42290	231.42290		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	235.94860	235.94860	236.63743	236.63743		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	238.33187	238.33187	239.03825	239.03825		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	11.28183	80.34977	11.23304	80.55572		10.06	0.00	166,324,023.90	2,070	14,402.00
R213	On 02/11/2023		Bond Future	10.94 Call	3.17000	0.00317	39.27000	0.03927	3.170	8.99	0.01	0.00	0	731.00
R213	On 02/11/2023		Bond Future	11.44 Call	746.95000	0.74695	1,002.12000	1.00212	746.950	10.66	0.81	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	11.39753	82.12078	11.34624	82.33164		10.49	0.00	184,771,755.00	2,250	27,333.00
R213	On 02/05/2024		Bond Future	0.00	11.50718	80.38951	11.45339	80.60499		9.64	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	11.62243	82.18229	11.56596	82.40239		9.73	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.76736	80.59091	11.70773	80.81610		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	12.65694	58.36473	12.59317	58.65417		15.33	0.00	11,672,946.00	200	13,074.00
R214	On 01/02/2024		Bond Future	0.00	12.77780	59.65117	12.71158	59.94726		15.75	0.00	11,930,234.00	200	13,438.00
R214	On 02/05/2024		Bond Future	0.00	12.89230	57.67392	12.82369	57.97654		16.09	0.00	0.00	0	10,172.00
R214	On 02/05/2024		Bond Future	12.12 Call	1,124.45000	1.12445	1,237.04000	1.23704	1,124.450	14.89	0.30	0.00	0	10,000.00
R214	On 02/05/2024		Bond Future	12.14 Call	1,153.92000	1.15392	1,268.36000	1.26836	1,153.920	14.92	0.31	0.00	0	7,110.00
R214	On 02/05/2024		Bond Future	12.87 Put	2,651.73000	2.65173	2,529.26000	2.52926	2,651.730	15.88	(0.48)	0.00	0	17,110.00
R214	On 02/05/2024		Bond Future	13.52 Put	1,594.21000	1.59421	1,517.82000	1.51782	1,594.210	17.00	(0.33)	0.00	0	17,110.00
R214	On 01/08/2024		Bond Future	0.00	13.01010	58.95994	12.93898	59.26920		15.73	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	13.14884	57.06540	13.07487	57.38191		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 :										3,724,507,769.64		39,991	1,817,876.00	
Grand Total:										3,724,507,769.64		39,991	1,817,876.00	