

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 24/10/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
Derivatives														
AL37	On 02/11/2023		Index Future	0.00	899.69700	899.69700	0.00000	895.25100	895.25100	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	919.55500	919.55500	0.00000	915.01400	915.01400	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	940.06900	940.06900	0.00000	935.42600	935.42600	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	961.46500	961.46500	0.00000	956.71500	956.71500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	984.71100	984.71100	0.00000	979.84400	979.84400	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,009.93400	1,009.93400	0.00000	1,001.74500	1,001.74500	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,032.22500	1,032.22500	0.00000	1,023.85800	1,023.85800	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,055.25300	1,055.25300	0.00000	1,046.69800	1,046.69800	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,079.27000	1,079.27000	0.00000	1,070.52000	1,070.52000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,105.36400	1,105.36400	0.00000	1,096.40000	1,096.40000	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	883.56100	883.56100	0.00000	877.30900	877.30900	0.00	0.00	159,040,980.00	18	68.00
ALBI	On 01/02/2024		Index Future	0.00	903.06300	903.06300	0.00000	896.67600	896.67600	0.00	0.00	162,551,340.00	18	39.00
ALBI	On 02/05/2024		Index Future	0.00	923.20900	923.20900	0.00000	916.67900	916.67900	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	944.22100	944.22100	0.00000	937.54200	937.54200	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	967.05000	967.05000	0.00000	960.20700	960.20700	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	13.07023	70.68880	0.00000	13.20281	70.12667	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.23569	72.26698	0.00000	13.37415	71.69251	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.40311	70.09665	0.00000	13.54781	69.50914	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.57076	71.70742	0.00000	13.72206	71.10634	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.77569	69.64994	0.00000	13.93470	69.03398	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	13.53842	66.39027	0.00000	13.65068	65.85527	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.68898	67.87247	0.00000	13.80585	67.32572	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.84676	65.13989	0.00000	13.96869	64.58072	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	14.00149	66.63656	0.00000	14.12856	66.06450	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.18629	63.99092	0.00000	14.31948	63.40469	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	870.71300	870.71300	0.00000	864.50500	864.50500	0.00	0.00	0.00	0	18.00
GOVI	On 01/02/2024		GOVI	0.00	889.93100	889.93100	0.00000	883.58900	883.58900	0.00	0.00	0.00	0	694.00
GOVI	On 02/05/2024		GOVI	0.00	909.78500	909.78500	0.00000	903.30000	903.30000	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	930.49100	930.49100	0.00000	923.85900	923.85900	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	952.98800	952.98800	0.00000	946.19300	946.19300	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	172.24626	172.24626	0.00000	172.16186	172.16186	0.00	0.00	63,214,377.42	367	1,436.00
I2025	On 01/02/2024		Bond Future	0.00	174.29491	174.29491	0.00000	174.20918	174.20918	0.00	0.00	276,083,137.44	1,584	10,805.00
I2025	On 02/05/2024		Bond Future	0.00	178.22399	178.22399	0.00000	178.13613	178.13613	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.48302	180.48302	0.00000	180.39327	180.39327	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	184.88576	184.88576	0.00000	184.79330	184.79330	0.00	0.00	0.00	0	0.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
									Option					
I2029	On 02/11/2023	Bond Future	0.00	124.65287	124.65287	0.00000	124.47377	124.47377		0.00	0.00	0.00	0	936.00
I2029	On 01/02/2024	Bond Future	0.00	127.43588	127.43588	0.00000	127.25319	127.25319		0.00	0.00	0.00	0	2,795.00
I2029	On 02/05/2024	Bond Future	0.00	128.94116	128.94116	0.00000	128.75424	128.75424		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.90468	131.90468	0.00000	131.71343	131.71343		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.72195	133.72195	0.00000	133.52589	133.52589		0.00	0.00	0.00	0	0.00
I2029	On 31/03/2029	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2031	On 31/01/2031	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
I2033	On 02/11/2023	Bond Future	0.00	116.64718	116.64718	0.00000	116.28870	116.28870		0.00	0.00	96,583,865.04	828	965.00
I2033	On 01/02/2024	Bond Future	0.00	119.25140	119.25140	0.00000	118.88536	118.88536		0.00	0.00	197,480,318.40	1,656	7,919.00
I2033	On 02/05/2024	Bond Future	0.00	120.47609	120.47609	0.00000	120.10161	120.10161		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.24507	123.24507	0.00000	122.86195	122.86195		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	124.75285	124.75285	0.00000	124.36028	124.36028		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	125.15676	125.15676	0.00000	124.42146	124.42146		0.00	0.00	0.00	0	1,922.00
I2038	On 01/02/2024	Bond Future	0.00	125.92953	125.92953	0.00000	125.17815	125.17815		0.00	0.00	3,400,097.31	27	2,768.00
I2038	On 02/05/2024	Bond Future	0.00	128.76827	128.76827	0.00000	127.99974	127.99974		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	129.66079	129.66079	0.00000	128.87493	128.87493		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	132.82297	132.82297	0.00000	132.01746	132.01746		0.00	0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2043	On 31/01/2043	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2046	On 02/11/2023	Bond Future	0.00	106.63100	106.63100	0.00000	106.20398	106.20398		0.00	0.00	98,100,520.00	920	9,418.00
I2046	On 01/02/2024	Bond Future	0.00	109.01159	109.01159	0.00000	108.57540	108.57540		0.00	0.00	200,581,325.60	1,840	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	109.32006	109.32006	0.00000	108.87409	108.87409		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	111.83256	111.83256	0.00000	111.37622	111.37622		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	112.35899	112.35899	0.00000	111.89173	111.89173		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	107.85061	107.85061	0.00000	107.29131	107.29131		0.00	0.00	0.00	0	7,974.00
I2050	On 01/02/2024	Bond Future	0.00	108.00491	108.00491	0.00000	107.43336	107.43336		0.00	0.00	0.00	0	10,613.00
I2050	On 02/05/2024	Bond Future	0.00	110.43965	110.43965	0.00000	109.85495	109.85495		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	110.67423	110.67423	0.00000	110.07638	110.07638		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	113.37308	113.37308	0.00000	112.76030	112.76030		0.00	0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
I2058	On 31/01/2058	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
IGOV	On 02/11/2023	Index Future	0.00	325.62300	325.62300	0.00000	324.68100	324.68100		0.00	0.00	573,096,480.00	176	37.00
IGOV	On 01/02/2024	Index Future	0.00	332.89000	332.89000	0.00000	331.92900	331.92900		0.00	0.00	585,886,400.00	176	593.00
IGOV	On 02/05/2024	Index Future	0.00	340.39600	340.39600	0.00000	339.41200	339.41200		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	348.22000	348.22000	0.00000	347.21400	347.21400		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	356.72100	356.72100	0.00000	355.68800	355.68800		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	0.00	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	8.37000	91.63000	0.00000	8.35100	91.64900		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.50000	91.50000	0.00000	8.37100	91.62900		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.50000	91.50000	0.00000	8.49800	91.50200		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.52000	91.48000	0.00000	8.50300	91.49700		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.52000	91.48000	0.00000	8.54100	91.45900		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024		Jibar Tradeable Future	0.00	8.53000	91.47000	0.00000	8.53300	91.46700		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.48000	91.52000	0.00000	8.47200	91.52800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.43000	91.57000	0.00000	8.41400	91.58600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	8.33000	91.67000	0.00000	8.30300	91.69700		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	8.30000	91.70000	0.00000	8.25400	91.74600		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	8.19000	91.81000	0.00000	8.18000	91.82000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	8.18000	91.82000	0.00000	8.16800	91.83200		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.28619	107.18984	0.00000	9.41839	106.83211	3.92	0.00	1,235,898,855.20	11,530	33,740.00	
R186	On 02/11/2023		Bond Future	9.15 Call	87.20000	0.08720	0.00000	31.83000	0.03183	87.200	3.35	0.26	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	0.04000	0.00004	0.00000	0.36000	0.00036	0.040	5.11	0.00	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.31729	104.24659	0.00000	9.46271	103.88132	4.00	0.00	1,330,186,488.40	12,760	72,747.00	
R186	On 02/05/2024		Bond Future	0.00	9.34411	106.57168	0.00000	9.50550	106.19812		3.74	0.00	0.00	0	10,568.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,685.55000	1.68555	0.00000	1,464.89000	1.46489	1,685.550	3.88	0.62	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	439.68000	0.43968	0.00000	533.42000	0.53342	439.680	4.30	(0.23)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.35467	103.68621	0.00000	9.53535	103.30407		3.57	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	9.39020	106.18825	0.00000	9.59694	105.79659		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	342.62812	342.62812	0.00000	342.58006	342.58006		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	251.05491	251.05491	0.00000	251.10900	251.10900		0.00	0.00	0.00	0	4,558.00
R202	On 01/02/2024		Bond Future	0.00	251.68538	251.68538	0.00000	251.74148	251.74148		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024		Bond Future	0.00	257.35926	257.35926	0.00000	257.41614	257.41614		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	258.17947	258.17947	0.00000	258.23798	258.23798		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	264.47651	264.47651	0.00000	264.53588	264.53588		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	10.67169	90.18914	0.00000	10.82380	89.56424	8.55	0.00	423,888,958.00	4,700	12,779.00	
R2030	On 02/11/2023		Bond Future	9.57 Call	0.00000	0.00000	0.00000	0.00000	0.00000	6.31	0.00	0.00	0	800.00	
R2030	On 02/11/2023		Bond Future	9.89 Call	0.00000	0.00000	0.00000	0.00000	0.00000	5.42	0.00	0.00	0	500.00	
R2030	On 02/11/2023		Bond Future	10.07 Call	0.11000	0.00011	0.00000	0.01000	0.00001	0.110	5.38	0.00	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	47.81000	0.04781	0.00000	13.39000	0.01339	47.810	6.59	0.11	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	320.08000	0.32008	0.00000	141.62000	0.14162	320.080	7.39	0.42	0.00	0	500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium	On Volatility	Delta	Delta Value	Contracts Traded	Open Interest
												Option				
R2030	On 02/11/2023	Bond Future	11.12	Call	1,865.05000	1.86505	0.00000	1,327.60000	1.32760	1,865.050	8.87	0.93	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.43	Put	5.30000	0.00530	0.00000	24.41000	0.02441	5.300	9.67	(0.01)	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	2.01000	0.00201	0.00000	10.83000	0.01083	2.010	10.00	0.00	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	0.01000	0.00001	0.00000	0.12000	0.00012	0.010	11.49	0.00	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	0.00		10.76108	88.17457	0.00000	10.92154	87.53612		9.22	0.00	458,507,764.00	5,200	57,241.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	299.52000	0.29952	0.00000	224.62000	0.22462	299.520	9.37	0.14	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	485.62000	0.48562	0.00000	370.70000	0.37070	485.620	9.10	0.21	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	514.86000	0.51486	0.00000	393.95000	0.39395	514.860	9.07	0.22	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	569.66000	0.56966	0.00000	437.70000	0.43770	569.660	9.01	0.24	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	637.57000	0.63757	0.00000	492.99000	0.49299	637.570	9.01	0.26	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	733.70000	0.73370	0.00000	571.93000	0.57193	733.700	9.00	0.29	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,026.34000	1.02634	0.00000	816.26000	0.81626	1,026.340	8.99	0.37	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,256.27000	1.25627	0.00000	1,540.04000	1.54004	1,256.270	9.22	(0.40)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	851.56000	0.85156	0.00000	1,067.49000	1.06749	851.560	9.46	(0.30)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	477.40000	0.47740	0.00000	616.06000	0.61606	477.400	9.86	(0.19)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	417.13000	0.41713	0.00000	541.61000	0.54161	417.130	9.96	(0.17)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	411.55000	0.41155	0.00000	534.68000	0.53468	411.550	9.97	(0.16)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	296.55000	0.29655	0.00000	390.71000	0.39071	296.550	10.20	(0.12)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.85768	90.14100	0.00000	11.02723	89.48823		8.63	0.00	0.00	0	18,698.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	634.86000	0.63486	0.00000	513.05000	0.51305	634.860	8.50	0.21	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,090.46000	1.09046	0.00000	900.44000	0.90044	1,090.460	8.32	0.32	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,770.22000	1.77022	0.00000	1,500.22000	1.50022	1,770.220	8.42	0.45	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,146.16000	2.14616	0.00000	1,839.60000	1.83960	2,146.160	8.52	0.50	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,793.95000	2.79395	0.00000	2,433.97000	2.43397	2,793.950	8.72	0.58	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	888.17000	0.88817	0.00000	1,059.98000	1.05998	888.170	9.41	(0.24)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	608.64000	0.60864	0.00000	734.17000	0.73417	608.640	9.81	(0.17)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	299.42000	0.29942	0.00000	368.20000	0.36820	299.420	10.39	(0.09)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.95402	88.18620	0.00000	11.13369	87.51853		8.60	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		11.06866	90.31370	0.00000	11.26006	89.62964		7.86	0.00	0.00	0	221.00	
R2030	On 31/01/2030	Price Contribution	0.00		100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2032	On 02/11/2023	Bond Future	0.00		11.59960	83.16515	0.00000	11.74175	82.50859		10.70	0.00	588,060,775.65	7,071	61,754.00	
R2032	On 02/11/2023	Bond Future	10.35	Call	0.00000	0.00000	0.00000	0.00000	0.00000		7.82	0.00	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58	Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.96	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.93	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.48	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.85	Call	0.01000	0.00001	0.00000	0.00000	0.00000	0.010	6.81	0.00	0.00	0	10,000.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	2,847.63000	2.84763	0.00000	3,503.65000	3.50365	2,847.630	7.54	(1.00)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	4.08000	0.00408	0.00000	0.95000	0.00095	4.080	7.98	0.01	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,556.76000	1.55676	0.00000	2,177.74000	2.17774	1,556.760	8.88	(0.90)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	775.79000	0.77579	0.00000	1,272.72000	1.27272	775.790	9.77	(0.64)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	527.50000	0.52750	0.00000	942.53000	0.94253	527.500	10.14	(0.50)	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	239.52000	0.23952	0.00000	504.31000	0.50431	239.520	10.80	(0.27)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	18.12000	0.01812	0.00000	60.63000	0.06063	18.120	12.37	(0.03)	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00		11.71560	85.00131	0.00000	11.86429	84.33046		11.30	0.00	961,534,818.72	11,312	92,547.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	121.73000	0.12173	0.00000	89.58000	0.08958	121.730	11.09	0.06	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	357.82000	0.35782	0.00000	273.64000	0.27364	357.820	10.80	0.15	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	475.98000	0.47598	0.00000	368.29000	0.36829	475.980	10.72	0.19	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	491.75000	0.49175	0.00000	381.01000	0.38101	491.750	10.71	0.19	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	ContractsTraded	Open Interest
R2032	On 01/02/2024	Bond Future	11.09 Call	808.34000	0.80834	0.00000	641.62000	0.64162	808.340	10.64	0.28	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75 Put	1,882.33000	1.88233	0.00000	2,229.50000	2.22950	1,882.330	11.05	(0.48)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.50 Put	781.57000	0.78157	0.00000	966.76000	0.96676	781.570	11.89	(0.24)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62 Put	675.30000	0.67530	0.00000	840.44000	0.84044	675.300	12.04	(0.21)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73 Put	590.00000	0.59000	0.00000	738.28000	0.73828	590.000	12.18	(0.19)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00	11.83579	82.73477	0.00000	11.99156	82.04892		11.57	0.00	0.00	0	61,107.00	
R2032	On 02/05/2024	Bond Future	10.36 Call	587.37000	0.58737	0.00000	482.93000	0.48293	587.370	11.15	0.17	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59 Call	762.34000	0.76234	0.00000	632.09000	0.63209	762.340	11.05	0.21	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65 Call	814.33000	0.81433	0.00000	676.69000	0.67669	814.330	11.03	0.22	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86 Call	1,018.99000	1.01899	0.00000	853.37000	0.85337	1,018.990	10.95	0.27	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09 Call	1,304.01000	1.30401	0.00000	1,103.08000	1.10308	1,304.010	10.93	0.32	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35 Call	1,721.51000	1.72151	0.00000	1,475.72000	1.47572	1,721.510	11.06	0.39	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90 Put	1,195.95000	1.19595	0.00000	1,386.27000	1.38627	1,195.950	12.59	(0.25)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18 Put	961.04000	0.96104	0.00000	1,120.09000	1.12009	961.040	12.93	(0.21)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35 Put	841.54000	0.84154	0.00000	983.85000	0.98385	841.540	13.13	(0.19)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00	11.95496	84.61733	0.00000	12.11826	83.91578		10.82	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00	12.10266	82.49075	0.00000	12.27481	81.77202		10.21	0.00	0.00	0	243.00	
R2032	On 07/11/2024	Bond Future	11.64 Call	2,423.08000	2.42308	0.00000	2,133.54000	2.13354	2,423.080	9.77	0.43	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36 Put	1,678.13000	1.67813	0.00000	1,886.76000	1.88676	1,678.130	11.28	(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	12.28659	81.07589	0.00000	12.42385	80.37701		12.74	0.00	271,604,231.50	3,350	103,211.00	
R2035	On 02/11/2023	Bond Future	10.62 Call	0.00000	0.00000	0.00000	0.00000	0.00000		12.23	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.12 Call	0.01000	0.00001	0.00000	0.00000	0.00000	0.010	11.75	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70 Call	11.24000	0.01124	0.00000	4.39000	0.00439	11.240	11.62	0.02	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74 Call	16.71000	0.01671	0.00000	6.70000	0.00670	16.710	11.67	0.03	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24 Call	514.54000	0.51454	0.00000	292.56000	0.29256	514.540	12.33	0.44	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85 Put	31.46000	0.03146	0.00000	96.52000	0.09652	31.460	13.33	(0.04)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59 Put	0.09000	0.00009	0.00000	0.74000	0.00074	0.090	14.58	0.00	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00	12.42062	82.86590	0.00000	12.56376	82.15182		13.00	0.00	343,893,485.00	4,150	58,905.00	
R2035	On 01/02/2024	Bond Future	10.62 Call	72.68000	0.07268	0.00000	51.80000	0.05180	72.680	11.74	0.04	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12 Call	238.63000	0.23863	0.00000	178.45000	0.17845	238.630	11.75	0.10	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46 Put	709.28000	0.70928	0.00000	870.33000	0.87033	709.280	14.49	(0.20)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00	12.54826	80.20140	0.00000	12.69744	79.47135		13.17	0.00	0.00	0	100,132.00	
R2035	On 01/08/2024	Bond Future	0.00	12.67424	82.02632	0.00000	12.82984	81.27961		12.65	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00	12.83176	79.48754	0.00000	12.99481	78.72256		11.85	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	12.61618	76.09317	0.00000	12.75337	75.39985		13.64	0.00	463,787,871.15	6,095	27,015.00	
R2037	On 02/11/2023	Bond Future	12.02 Call	11.36000	0.01136	0.00000	4.56000	0.00456	11.360	12.52	0.02	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52 Call	417.56000	0.41756	0.00000	233.41000	0.23341	417.560	13.24	0.38	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89 Put	0.17000	0.00017	0.00000	1.20000	0.00120	0.170	15.70	0.00	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00	12.74670	73.51696	0.00000	12.88946	72.80860		14.75	0.00	897,200,979.84	12,204	135,098.00	
R2037	On 01/02/2024	Bond Future	12.09 Call	834.42000	0.83442	0.00000	664.96000	0.66496	834.420	13.45	0.27	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93 Put	1,807.26000	1.80726	0.00000	2,133.84000	2.13384	1,807.260	14.63	(0.42)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93 Put	586.67000	0.58667	0.00000	724.62000	0.72462	586.670	16.39	(0.17)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00	12.88166	75.15641	0.00000	13.03025	74.43216		14.15	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00	13.01943	72.61021	0.00000	13.17431	71.86945		14.48	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	12.11 Call	1,719.39000	1.71939	0.00000	1,495.58000	1.49558	1,719.390	13.53	0.32	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17 Put	3,292.96000	3.29296	0.00000	3,639.80000	3.63980	3,292.960	14.38	(0.44)	0.00	0	1,383.00	

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 01/08/2024	Bond Future	13.82 Put	2,207.72000	2.20772	0.00000	2,463.75000	2.46375	2,207.720	15.24	(0.32)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00	13.17269	74.36094	0.00000	13.33452	73.60205		13.28	0.00	86,630,495.10	1,165	1,634.00	
R2037	On 31/01/2037	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2040	On 06/10/2015	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00	
R2040	On 02/11/2023	Bond Future	0.00	12.86149	76.33286	0.00000	12.96854	75.76583		14.34	0.00	0.00	0	20,105.00	
R2040	On 02/11/2023	Bond Future	11.50 Call	0.00000	0.00000	0.00000	0.00000	0.00000		13.32	0.00	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	11.80 Call	0.04000	0.00004	0.00000	0.02000	0.00002	0.040	13.01	0.00	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10 Call	1.90000	0.00190	0.00000	0.99000	0.00099	1.900	12.93	0.00	0.00	0	225.00	
R2040	On 02/11/2023	Bond Future	12.60 Call	178.46000	0.17846	0.00000	108.52000	0.10852	178.460	13.62	0.20	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.97 Put	431.40000	0.43140	0.00000	710.80000	0.71080	431.400	14.29	(0.36)	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	13.10 Put	236.03000	0.23603	0.00000	431.36000	0.43136	236.030	14.53	(0.23)	0.00	0	1,100.00	
R2040	On 02/11/2023	Bond Future	13.64 Put	9.26000	0.00926	0.00000	28.38000	0.02838	9.260	15.57	(0.01)	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	13.90 Put	1.38000	0.00138	0.00000	5.58000	0.00558	1.380	16.07	0.00	0.00	0	1,100.00	
R2040	On 01/02/2024	Bond Future	0.00	12.99483	73.51160	0.00000	13.10620	72.93231		15.55	0.00	183,779,000.00	2,500	140,890.00	
R2040	On 01/02/2024	Bond Future	12.30 Call	824.55000	0.82455	0.00000	691.63000	0.69163	824.550	14.12	0.26	0.00	0	1,000.00	
R2040	On 01/02/2024	Bond Future	12.90 Call	2,060.54000	2.06054	0.00000	1,804.69000	1.80469	2,060.540	14.95	0.48	0.00	0	1,000.00	
R2040	On 01/02/2024	Bond Future	13.90 Put	862.14000	0.86214	0.00000	1,009.03000	1.00903	862.140	16.77	(0.22)	0.00	0	1,000.00	
R2040	On 02/05/2024	Bond Future	0.00	13.13205	75.15089	0.00000	13.24794	74.55859		14.93	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future	0.00	13.27226	72.35420	0.00000	13.39304	71.74830		15.39	0.00	0.00	0	0.00	
R2040	On 07/11/2024	Bond Future	0.00	13.42730	74.09845	0.00000	13.55345	73.47772		14.47	0.00	0.00	0	1,312.00	
R2040	On 31/01/2040	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2044	On 02/11/2023	Bond Future	0.00	12.94607	72.46964	0.00000	13.05308	71.90664		15.01	0.00	0.00	0	35,274.00	
R2044	On 02/11/2023	Bond Future	12.00 Call	0.15000	0.00015	0.00000	0.08000	0.00008	0.150	13.39	0.00	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	12.75 Put	1,318.60000	1.31860	0.00000	1,783.05000	1.78305	1,318.600	14.53	(0.73)	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	13.00 Put	547.19000	0.54719	0.00000	861.83000	0.86183	547.190	15.01	(0.43)	0.00	0	6,375.00	
R2044	On 01/02/2024	Bond Future	0.00	13.07608	69.68824	0.00000	13.18739	69.11303		16.31	0.00	0.00	0	102,105.00	
R2044	On 01/02/2024	Bond Future	13.25 Put	1,936.83000	1.93683	0.00000	2,202.83000	2.20283	1,936.830	16.31	(0.42)	0.00	0	5,000.00	
R2044	On 02/05/2024	Bond Future	0.00	13.20943	71.24229	0.00000	13.32523	70.65414		15.67	0.00	0.00	0	0.00	
R2044	On 01/08/2024	Bond Future	0.00	13.34555	68.48178	0.00000	13.46618	67.88024		16.21	0.00	0.00	0	0.00	
R2044	On 07/11/2024	Bond Future	0.00	13.49549	70.13261	0.00000	13.62145	69.51631		15.26	0.00	0.00	0	0.00	
R2044	On 31/01/2044	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2048	On 02/11/2023	Bond Future	0.00	12.86102	71.19064	0.00000	12.96803	70.61815		15.60	0.00	0.00	0	27,404.00	
R2048	On 02/11/2023	Bond Future	11.80 Call	0.04000	0.00004	0.00000	0.02000	0.00002	0.040	14.16	0.00	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	12.50 Call	92.62000	0.09262	0.00000	54.16000	0.05416	92.620	14.64	0.12	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	13.60 Put	13.00000	0.01300	0.00000	37.77000	0.03777	13.000	16.85	(0.02)	0.00	0	207.00	
R2048	On 01/02/2024	Bond Future	0.00	12.99103	72.76238	0.00000	13.10241	72.17747		15.95	0.00	520,251,017.00	7,150	223,887.00	
R2048	On 01/02/2024	Bond Future	11.50 Call	165.57000	0.16557	0.00000	131.60000	0.13160	165.570	14.40	0.07	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	12.30 Call	879.41000	0.87941	0.00000	742.02000	0.74202	879.410	14.81	0.27	0.00	0	100.00	
R2048	On 01/02/2024	Bond Future	13.10 Put	2,166.11000	2.16611	0.00000	2,450.19000	2.45019	2,166.110	16.14	(0.45)	0.00	0	1,100.00	
R2048	On 01/02/2024	Bond Future	13.37 Put	1,638.58000	1.63858	0.00000	1,872.01000	1.87201	1,638.580	16.65	(0.36)	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	13.90 Put	939.63000	0.93963	0.00000	1,092.51000	1.09251	939.630	17.67	(0.23)	0.00	0	1,100.00	
R2048	On 02/05/2024	Bond Future	0.00	13.11440	69.93609	0.00000	13.23023	69.33803		16.30	0.00	0.00	0	12,631.00	
R2048	On 01/08/2024	Bond Future	0.00	13.23612	71.52738	0.00000	13.35662	70.91572		15.84	0.00	0.00	0	13,000.00	
R2048	On 07/11/2024	Bond Future	0.00	13.38420	68.79850	0.00000	13.51014	68.17185		15.87	0.00	0.00	0	0.00	
R2048	On 28/02/2048	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00	
R2053	On 02/11/2023	Bond Future	0.00	12.88064	91.67751	0.00000	12.97757	91.01337		15.77	0.00	0.00	0	3,320.00	
R2053	On 01/02/2024	Bond Future	0.00	13.00735	93.70153	0.00000	13.10823	93.02308		16.12	0.00	0.00	0	0.00	
R2053	On 02/05/2024	Bond Future	0.00	13.13716	89.92621	0.00000	13.24230	89.23249		16.48	0.00	0.00	0	5,189.00	

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	Open Interest
R2053	On 01/08/2024	Bond Future	0.00	13.26538	91.97225	0.00000	13.37493	91.26269		16.00	0.00	0.00	0	0.00
R2053	On 07/11/2024	Bond Future	0.00	13.41723	88.31674	0.00000	13.53194	87.58979		16.04	0.00	0.00	0	0.00
R2053	On 31/03/2053	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209	On 02/11/2023	Bond Future	0.00	12.36439	62.35825	0.00000	12.49633	61.77238		14.40	0.00	12,845,799.50	206	18,532.00
R209	On 01/02/2024	Bond Future	0.00	12.47984	63.73499	0.00000	12.61669	63.13641		14.73	0.00	26,258,815.88	412	14,440.00
R209	On 02/05/2024	Bond Future	0.00	12.59809	62.00321	0.00000	12.74019	61.39121		14.88	0.00	0.00	0	0.00
R209	On 01/08/2024	Bond Future	0.00	12.71480	63.41404	0.00000	12.86236	62.78803		14.40	0.00	0.00	0	0.00
R209	On 07/11/2024	Bond Future	0.00	12.85443	61.78629	0.00000	13.00829	61.14500		13.74	0.00	0.00	0	101.00
R209	On 31/03/2036	Price Contribution	0.00	6.25000	93.75000	0.00000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/11/2023	Bond Future	0.00	224.77083	224.77083	0.00000	224.17850	224.17850		0.00	0.00	0.00	0	136.00
R210	On 01/02/2024	Bond Future	0.00	229.78913	229.78913	0.00000	229.18418	229.18418		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024	Bond Future	0.00	231.71174	231.71174	0.00000	231.09310	231.09310		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024	Bond Future	0.00	237.03727	237.03727	0.00000	236.40425	236.40425		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024	Bond Future	0.00	239.48285	239.48285	0.00000	238.83436	238.83436		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	11.25436	80.46564	0.00000	11.40157	79.84721		10.04	0.00	0.00	0	15,173.00
R213	On 02/11/2023	Bond Future	10.94 Call	43.99000	0.04399	0.00000	13.72000	0.01372	43.990	7.96	0.09	0.00	0	731.00
R213	On 02/11/2023	Bond Future	11.44 Call	977.44000	0.97744	0.00000	602.10000	0.60210	977.440	9.83	0.74	0.00	0	731.00
R213	On 02/11/2023	Bond Future	12.70 Put	0.07000	0.00007	0.00000	0.55000	0.00055	0.070	13.35	0.00	0.00	0	731.00
R213	On 01/02/2024	Bond Future	0.00	11.36798	82.24218	0.00000	11.52241	81.61033		10.54	0.00	0.00	0	25,883.00
R213	On 02/05/2024	Bond Future	0.00	11.47527	80.51725	0.00000	11.63732	79.87119		10.56	0.00	0.00	0	0.00
R213	On 01/08/2024	Bond Future	0.00	11.57953	82.34943	0.00000	11.74981	81.68860		9.95	0.00	0.00	0	0.00
R213	On 07/11/2024	Bond Future	0.00	11.71894	80.77370	0.00000	11.89897	80.09670		9.53	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	12.68503	58.23797	0.00000	12.79694	57.73733		15.65	0.00	0.00	0	13,174.00
R214	On 01/02/2024	Bond Future	0.00	12.80647	59.52373	0.00000	12.92257	59.01225		16.02	0.00	0.00	0	13,804.00
R214	On 02/05/2024	Bond Future	0.00	12.92142	57.54624	0.00000	13.04179	57.02327		16.32	0.00	0.00	0	2,002.00
R214	On 01/08/2024	Bond Future	0.00	13.03422	58.85566	0.00000	13.15906	58.32075		15.88	0.00	0.00	0	0.00
R214	On 07/11/2024	Bond Future	0.00	13.17202	56.96679	0.00000	13.30202	56.41878		15.84	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 :											10,220,348,196.15		97,415	1,775,390.00
Grand Total:											10,220,348,196.15		97,415	1,775,390.00