

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 25/10/2023

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
AL37	On 02/11/2023		Index Future	0.00	899.07700	899.07700	0.00000	899.69700	899.69700	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	918.91900	918.91900	0.00000	919.55500	919.55500	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	939.42000	939.42000	0.00000	940.06900	940.06900	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	960.80200	960.80200	0.00000	961.46500	961.46500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	984.03400	984.03400	0.00000	984.71100	984.71100	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	1,010.63200	1,010.63200	0.00000	1,009.93400	1,009.93400	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,032.93500	1,032.93500	0.00000	1,032.22500	1,032.22500	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,055.98000	1,055.98000	0.00000	1,055.25300	1,055.25300	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,080.01400	1,080.01400	0.00000	1,079.27000	1,079.27000	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,106.12900	1,106.12900	0.00000	1,105.36400	1,105.36400	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	884.14500	884.14500	0.00000	883.56100	883.56100	0.00	0.00	0.00	0	68.00
ALBI	On 01/02/2024		Index Future	0.00	903.65700	903.65700	0.00000	903.06300	903.06300	0.00	0.00	0.00	0	39.00
ALBI	On 02/05/2024		Index Future	0.00	923.81800	923.81800	0.00000	923.20900	923.20900	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	944.84500	944.84500	0.00000	944.22100	944.22100	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	967.69100	967.69100	0.00000	967.05000	967.05000	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	13.04463	70.79806	0.00000	13.07023	70.68880	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.20910	72.37804	0.00000	13.23569	72.26698	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.37526	70.21051	0.00000	13.40311	70.09665	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	13.54161	71.82405	0.00000	13.57076	71.70742	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	13.74491	69.77003	0.00000	13.77569	69.64994	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	13.50830	66.53506	0.00000	13.53842	66.39027	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	13.65774	68.01993	0.00000	13.68898	67.87247	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	13.81413	65.29091	0.00000	13.84676	65.13989	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	13.96747	66.79117	0.00000	14.00149	66.63656	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.15053	64.14987	0.00000	14.18629	63.99092	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	871.28300	871.28300	0.00000	870.71300	870.71300	0.00	0.00	0.00	0	18.00
GOVI	On 01/02/2024		GOVI	0.00	890.51100	890.51100	0.00000	889.93100	889.93100	0.00	0.00	0.00	0	694.00
GOVI	On 02/05/2024		GOVI	0.00	910.37900	910.37900	0.00000	909.78500	909.78500	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	931.09900	931.09900	0.00000	930.49100	930.49100	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	953.61400	953.61400	0.00000	952.98800	952.98800	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	172.35229	172.35229	0.00000	172.24626	172.24626	0.00	0.00	0.00	0	1,436.00
I2025	On 01/02/2024		Bond Future	0.00	174.40173	174.40173	0.00000	174.29491	174.29491	0.00	0.00	0.00	0	10,805.00
I2025	On 02/05/2024		Bond Future	0.00	178.33389	178.33389	0.00000	178.22399	178.22399	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.59579	180.59579	0.00000	180.48302	180.48302	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.00276	185.00276	0.00000	184.88576	184.88576	0.00	0.00	0.00	0	0.00
I2025	On 31/01/2025		Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000	0.00	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2029	On 02/11/2023	Bond Future	0.00	123.68712	123.68712	0.00000	124.65287	124.65287		0.00	0.00	0.00	0	936.00
I2029	On 01/02/2024	Bond Future	0.00	126.44745	126.44745	0.00000	127.43588	127.43588		0.00	0.00	0.00	0	2,795.00
I2029	On 02/05/2024	Bond Future	0.00	127.93091	127.93091	0.00000	128.94116	128.94116		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	130.87152	130.87152	0.00000	131.90468	131.90468		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	132.66457	132.66457	0.00000	133.72195	133.72195		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	116.71445	116.71445	0.00000	116.64718	116.64718		0.00	0.00	0.00	0	965.00
I2033	On 01/02/2024	Bond Future	0.00	119.31913	119.31913	0.00000	119.25140	119.25140		0.00	0.00	0.00	0	7,919.00
I2033	On 02/05/2024	Bond Future	0.00	120.54574	120.54574	0.00000	120.47609	120.47609		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.31666	123.31666	0.00000	123.24507	123.24507		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	124.82711	124.82711	0.00000	124.75285	124.75285		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	125.30193	125.30193	0.00000	125.15676	125.15676		0.00	0.00	0.00	0	1,922.00
I2038	On 01/02/2024	Bond Future	0.00	126.07673	126.07673	0.00000	125.92953	125.92953		0.00	0.00	0.00	0	2,768.00
I2038	On 02/05/2024	Bond Future	0.00	128.91931	128.91931	0.00000	128.76827	128.76827		0.00	0.00	0.00	0	1,706.00
I2038	On 01/08/2024	Bond Future	0.00	129.81554	129.81554	0.00000	129.66079	129.66079		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	132.98264	132.98264	0.00000	132.82297	132.82297		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	106.61298	106.61298	0.00000	106.63100	106.63100		0.00	0.00	0.00	0	9,418.00
I2046	On 01/02/2024	Bond Future	0.00	108.99234	108.99234	0.00000	109.01159	109.01159		0.00	0.00	0.00	0	11,513.00
I2046	On 02/05/2024	Bond Future	0.00	109.30071	109.30071	0.00000	109.32006	109.32006		0.00	0.00	0.00	0	4,626.00
I2046	On 01/08/2024	Bond Future	0.00	111.81311	111.81311	0.00000	111.83256	111.83256		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	112.33994	112.33994	0.00000	112.35899	112.35899		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	107.91440	107.91440	0.00000	107.85061	107.85061		0.00	0.00	0.00	0	7,974.00
I2050	On 01/02/2024	Bond Future	0.00	108.06906	108.06906	0.00000	108.00491	108.00491		0.00	0.00	0.00	0	10,613.00
I2050	On 02/05/2024	Bond Future	0.00	110.50577	110.50577	0.00000	110.43965	110.43965		0.00	0.00	0.00	0	3,316.00
I2050	On 01/08/2024	Bond Future	0.00	110.74195	110.74195	0.00000	110.67423	110.67423		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	113.44350	113.44350	0.00000	113.37308	113.37308		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	325.45200	325.45200	0.00000	325.62300	325.62300		0.00	0.00	0.00	0	37.00
IGOV	On 01/02/2024	Index Future	0.00	332.71500	332.71500	0.00000	332.89000	332.89000		0.00	0.00	0.00	0	593.00
IGOV	On 02/05/2024	Index Future	0.00	340.21700	340.21700	0.00000	340.39600	340.39600		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	348.03700	348.03700	0.00000	348.22000	348.22000		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	356.53400	356.53400	0.00000	356.72100	356.72100		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	8.35000	91.65000	0.00000	8.37000	91.63000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023	Jibar Tradeable Future	0.00	8.47000	91.53000	0.00000	8.50000	91.50000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024	Jibar Tradeable Future	0.00	8.48000	91.52000	0.00000	8.50000	91.50000		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	8.52000	91.48000		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	8.52000	91.48000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/04/2024	Jibar Tradeable Future	0.00	8.51000	91.49000	0.00000	8.53000	91.47000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024	Jibar Tradeable Future	0.00	8.44000	91.56000	0.00000	8.48000	91.52000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024	Jibar Tradeable Future	0.00	8.38000	91.62000	0.00000	8.43000	91.57000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024	Jibar Tradeable Future	0.00	8.25000	91.75000	0.00000	8.33000	91.67000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025	Jibar Tradeable Future	0.00	8.21000	91.79000	0.00000	8.30000	91.70000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025	Jibar Tradeable Future	0.00	8.10000	91.90000	0.00000	8.19000	91.81000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025	Jibar Tradeable Future	0.00	8.09000	91.91000	0.00000	8.18000	91.82000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023	Bond Future	0.00	9.33489	107.05788	0.00000	9.28619	107.18984		3.92	0.00	23,659,791.48	221	33,519.00
R186	On 02/11/2023	Bond Future	9.15 Call	49.48000	0.04948	0.00000	87.20000	0.08720	49.480	3.35	0.17	0.00	0	1,715.00
R186	On 02/11/2023	Bond Future	10.42 Put	0.03000	0.00003	0.00000	0.04000	0.00004	0.030	5.11	0.00	0.00	0	1,715.00
R186	On 01/02/2024	Bond Future	0.00	9.37131	104.11071	0.00000	9.31729	104.24659		4.00	0.00	53,617,015.65	515	72,453.00
R186	On 02/05/2024	Bond Future	0.00	9.40388	106.43313	0.00000	9.34411	106.57168		3.74	0.00	0.00	0	10,568.00
R186	On 02/05/2024	Bond Future	9.73 Call	1,597.46000	1.59746	0.00000	1,685.55000	1.68555	1,597.460	3.88	0.61	0.00	0	2,030.00
R186	On 02/05/2024	Bond Future	10.40 Put	469.18000	0.46918	0.00000	439.68000	0.43968	469.180	4.30	(0.24)	0.00	0	2,030.00
R186	On 01/08/2024	Bond Future	0.00	9.42148	103.54469	0.00000	9.35467	103.68621		3.57	0.00	0.00	0	0.00
R186	On 07/11/2024	Bond Future	0.00	9.46610	106.04423	0.00000	9.39020	106.18825		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	342.77198	342.77198	0.00000	342.62812	342.62812		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	251.19984	251.19984	0.00000	251.05491	251.05491		0.00	0.00	0.00	0	4,558.00
R202	On 01/02/2024	Bond Future	0.00	251.83129	251.83129	0.00000	251.68538	251.68538		0.00	0.00	0.00	0	5,070.00
R202	On 02/05/2024	Bond Future	0.00	257.50924	257.50924	0.00000	257.35926	257.35926		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024	Bond Future	0.00	258.33343	258.33343	0.00000	258.17947	258.17947		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024	Bond Future	0.00	264.63644	264.63644	0.00000	264.47651	264.47651		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	10.66849	90.20235	0.00000	10.67169	90.18914		8.55	0.00	31,119,810.75	345	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	0.05000	0.00005	0.00000	0.11000	0.00011	0.050	5.38	0.00	0.00	0	800.00
R2030	On 02/11/2023	Bond Future	10.39 Call	39.67000	0.03967	0.00000	47.81000	0.04781	39.670	6.59	0.10	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	10.62 Call	302.22000	0.30222	0.00000	320.08000	0.32008	302.220	7.39	0.42	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.12 Call	1,868.44000	1.86844	0.00000	1,865.05000	1.86505	1,868.440	8.87	0.94	0.00	0	500.00
R2030	On 02/11/2023	Bond Future	11.43 Put	3.22000	0.00322	0.00000	5.30000	0.00530	3.220	9.67	(0.01)	0.00	0	500.00

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium	On Volatility	Delta	Delta Value	ContractsTraded	Open Interest
												Option				
R2030	On 02/11/2023	Bond Future	11.57	Put	1.10000	0.00110	0.00000	2.01000	0.00201	1.100	10.00	0.00	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	0.00000	0.00000	0.00000	0.01000	0.00001		11.49	0.00	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	0.00		10.75792	88.18720	0.00000	10.76108	88.17457		9.22	0.00	383,614,320.00	4,350	55,088.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	296.48000	0.29648	0.00000	299.52000	0.29952	296.480	9.37	0.14	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	482.21000	0.48221	0.00000	485.62000	0.48562	482.210	9.10	0.21	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	511.43000	0.51143	0.00000	514.86000	0.51486	511.430	9.07	0.22	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	566.21000	0.56621	0.00000	569.66000	0.56966	566.210	9.01	0.24	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	634.10000	0.63410	0.00000	637.57000	0.63757	634.100	9.01	0.26	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	730.23000	0.73023	0.00000	733.70000	0.73370	730.230	9.00	0.29	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	1,023.15000	1.02315	0.00000	1,026.34000	1.02634	1,023.150	8.99	0.37	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	1,242.95000	1.24295	0.00000	1,256.27000	1.25627	1,242.950	9.22	(0.40)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	840.20000	0.84020	0.00000	851.56000	0.85156	840.200	9.46	(0.30)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	468.94000	0.46894	0.00000	477.40000	0.47740	468.940	9.86	(0.19)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	409.30000	0.40930	0.00000	417.13000	0.41713	409.300	9.96	(0.16)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	403.78000	0.40378	0.00000	411.55000	0.41155	403.780	9.97	(0.16)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	290.18000	0.29018	0.00000	296.55000	0.29655	290.180	10.20	(0.12)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		10.85426	90.15423	0.00000	10.85768	90.14100		8.63	0.00	63,107,961.00	700	19,398.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	633.44000	0.63344	0.00000	634.86000	0.63486	633.440	8.50	0.21	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	1,089.60000	1.08960	0.00000	1,090.46000	1.09046	1,089.600	8.32	0.32	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,770.43000	1.77043	0.00000	1,770.22000	1.77022	1,770.430	8.42	0.45	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	2,146.99000	2.14699	0.00000	2,146.16000	2.14616	2,146.990	8.52	0.50	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,795.86000	2.79586	0.00000	2,793.95000	2.79395	2,795.860	8.72	0.58	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	880.06000	0.88006	0.00000	888.17000	0.88817	880.060	9.41	(0.24)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	602.12000	0.60212	0.00000	608.64000	0.60864	602.120	9.81	(0.17)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	295.29000	0.29529	0.00000	299.42000	0.29942	295.290	10.39	(0.09)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		10.95034	88.19994	0.00000	10.95402	88.18620		8.60	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		11.06454	90.32850	0.00000	11.06866	90.31370		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		11.59560	83.18373	0.00000	11.59960	83.16515		10.70	0.00	14,224,417.83	171	61,754.00	
R2032	On 02/11/2023	Bond Future	10.35	Call	0.00000	0.00000	0.00000	0.00000	0.00000		7.82	0.00	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58	Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.96	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.93	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	0.00000	0.00000	0.00000	0.00000	0.00000		6.48	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.85	Call	0.00000	0.00000	0.00000	0.01000	0.00001		6.81	0.00	0.00	0	10,000.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	2,828.76000	2.82876	0.00000	2,847.63000	2.84763	2,828.760	7.54	(1.00)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	2.70000	0.00270	0.00000	4.08000	0.00408	2.700	7.98	0.01	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	1,528.70000	1.52870	0.00000	1,556.76000	1.55676	1,528.700	8.88	(0.91)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	736.59000	0.73659	0.00000	775.79000	0.77579	736.590	9.77	(0.64)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	488.11000	0.48811	0.00000	527.50000	0.52750	488.110	10.14	(0.49)	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	208.11000	0.20811	0.00000	239.52000	0.23952	208.110	10.80	(0.26)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	12.23000	0.01223	0.00000	18.12000	0.01812	12.230	12.37	(0.02)	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00		11.71160	85.01945	0.00000	11.71560	85.00131		11.30	0.00	1,785,408.45	21	92,568.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	119.90000	0.11990	0.00000	121.73000	0.12173	119.900	11.09	0.06	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	354.94000	0.35494	0.00000	357.82000	0.35782	354.940	10.80	0.15	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	472.95000	0.47295	0.00000	475.98000	0.47598	472.950	10.72	0.19	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	488.71000	0.48871	0.00000	491.75000	0.49175	488.710	10.71	0.19	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	805.44000	0.80544	0.00000	808.34000	0.80834	805.440	10.64	0.28	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	11.75	Put	1,863.90000	1.86390	0.00000	1,882.33000	1.88233	1,863.900	11.05	(0.47)	0.00	0	200.00	

Contract Details			Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2032	On 01/02/2024	Bond Future	12.50	Put	768.93000	0.76893	0.00000	781.57000	0.78157	768.930	11.89	(0.24)	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	12.62	Put	663.61000	0.66361	0.00000	675.30000	0.67530	663.610	12.04	(0.21)	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	12.73	Put	579.16000	0.57916	0.00000	590.00000	0.59000	579.160	12.18	(0.19)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	0.00		11.83152	82.75367	0.00000	11.83579	82.73477		11.57	0.00	0.00	0	61,107.00	
R2032	On 02/05/2024	Bond Future	10.36	Call	586.16000	0.58616	0.00000	587.37000	0.58737	586.160	11.15	0.17	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	10.59	Call	761.32000	0.76132	0.00000	762.34000	0.76234	761.320	11.05	0.21	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	10.65	Call	813.38000	0.81338	0.00000	814.33000	0.81433	813.380	11.03	0.22	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	10.86	Call	1,018.39000	1.01839	0.00000	1,018.99000	1.01899	1,018.390	10.95	0.27	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	11.09	Call	1,303.93000	1.30393	0.00000	1,304.01000	1.30401	1,303.930	10.93	0.32	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	11.35	Call	1,722.20000	1.72220	0.00000	1,721.51000	1.72151	1,722.200	11.06	0.39	0.00	0	1,550.00	
R2032	On 02/05/2024	Bond Future	12.90	Put	1,184.87000	1.18487	0.00000	1,195.95000	1.19595	1,184.870	12.59	(0.25)	0.00	0	1,000.00	
R2032	On 02/05/2024	Bond Future	13.18	Put	951.26000	0.95126	0.00000	961.04000	0.96104	951.260	12.93	(0.21)	0.00	0	500.00	
R2032	On 02/05/2024	Bond Future	13.35	Put	832.50000	0.83250	0.00000	841.54000	0.84154	832.500	13.13	(0.19)	0.00	0	1,550.00	
R2032	On 01/08/2024	Bond Future	0.00		11.95046	84.63678	0.00000	11.95496	84.61733		10.82	0.00	0.00	0	0.00	
R2032	On 07/11/2024	Bond Future	0.00		12.09775	82.51138	0.00000	12.10266	82.49075		10.21	0.00	0.00	0	243.00	
R2032	On 07/11/2024	Bond Future	11.64	Call	2,427.62000	2.42762	0.00000	2,423.08000	2.42308	2,427.620	9.77	0.43	0.00	0	1,615.00	
R2032	On 07/11/2024	Bond Future	13.36	Put	1,668.40000	1.66840	0.00000	1,678.13000	1.67813	1,668.400	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		12.25697	81.22786	0.00000	12.28659	81.07589		12.74	0.00	0.00	0	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	0.00000	0.00000	0.00000	0.01000	0.00001		11.75	0.00	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	11.70	Call	10.17000	0.01017	0.00000	11.24000	0.01124	10.170	11.62	0.02	0.00	0	6,500.00	
R2035	On 02/11/2023	Bond Future	11.74	Call	15.49000	0.01549	0.00000	16.71000	0.01671	15.490	11.67	0.03	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.24	Call	549.00000	0.54900	0.00000	514.54000	0.51454	549.000	12.33	0.48	0.00	0	731.00	
R2035	On 02/11/2023	Bond Future	12.85	Put	18.11000	0.01811	0.00000	31.46000	0.03146	18.110	13.33	(0.03)	0.00	0	400.00	
R2035	On 02/11/2023	Bond Future	13.59	Put	0.02000	0.00002	0.00000	0.09000	0.00009	0.020	14.58	0.00	0.00	0	731.00	
R2035	On 01/02/2024	Bond Future	0.00		12.38988	83.02045	0.00000	12.42062	82.86590		13.00	0.00	9,132,249.50	110	59,015.00	
R2035	On 01/02/2024	Bond Future	10.62	Call	76.38000	0.07638	0.00000	72.68000	0.07268	76.380	11.74	0.04	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	11.12	Call	250.00000	0.25000	0.00000	238.63000	0.23863	250.000	11.75	0.11	0.00	0	400.00	
R2035	On 01/02/2024	Bond Future	13.46	Put	670.97000	0.67097	0.00000	709.28000	0.70928	670.970	14.49	(0.19)	0.00	0	400.00	
R2035	On 02/05/2024	Bond Future	0.00		12.51617	80.35970	0.00000	12.54826	80.20140		13.17	0.00	0.00	0	100,132.00	
R2035	On 01/08/2024	Bond Future	0.00		12.64074	82.18841	0.00000	12.67424	82.02632		12.65	0.00	0.00	0	0.00	
R2035	On 07/11/2024	Bond Future	0.00		12.79653	79.65422	0.00000	12.83176	79.48754		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		12.59671	76.19236	0.00000	12.61618	76.09317		13.64	0.00	15,238,472.00	200	27,015.00	
R2037	On 02/11/2023	Bond Future	12.02	Call	9.24000	0.00924	0.00000	11.36000	0.01136	9.240	12.52	0.02	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	12.52	Call	421.59000	0.42159	0.00000	417.56000	0.41756	421.590	13.24	0.40	0.00	0	731.00	
R2037	On 02/11/2023	Bond Future	13.89	Put	0.06000	0.00006	0.00000	0.17000	0.00017	0.060	15.70	0.00	0.00	0	731.00	
R2037	On 01/02/2024	Bond Future	0.00		12.72657	73.61767	0.00000	12.74670	73.51696		14.75	0.00	0.00	0	135,098.00	
R2037	On 01/02/2024	Bond Future	12.09	Call	853.46000	0.85346	0.00000	834.42000	0.83442	853.460	13.45	0.28	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	12.93	Put	1,754.26000	1.75426	0.00000	1,807.26000	1.80726	1,754.260	14.63	(0.41)	0.00	0	2,500.00	
R2037	On 01/02/2024	Bond Future	13.93	Put	562.16000	0.56216	0.00000	586.67000	0.58667	562.160	16.39	(0.16)	0.00	0	2,500.00	
R2037	On 02/05/2024	Bond Future	0.00		12.86066	75.25962	0.00000	12.88166	75.15641		14.15	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	0.00		12.99752	72.71590	0.00000	13.01943	72.61021		14.48	0.00	0.00	0	0.00	
R2037	On 01/08/2024	Bond Future	12.11	Call	1,748.37000	1.74837	0.00000	1,719.39000	1.71939	1,748.370	13.53	0.33	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.17	Put	3,239.89000	3.23989	0.00000	3,292.96000	3.29296	3,239.890	14.38	(0.44)	0.00	0	1,383.00	
R2037	On 01/08/2024	Bond Future	13.82	Put	2,167.59000	2.16759	0.00000	2,207.72000	2.20772	2,167.590	15.24	(0.32)	0.00	0	1,383.00	
R2037	On 07/11/2024	Bond Future	0.00		13.14968	74.46980	0.00000	13.17269	74.36094		13.28	0.00	0.00	0	1,634.00	

Contract Details		Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R2037	On 31/01/2037			Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R2040	On 06/10/2015			Price Contribution	0.00	100.00000	0.00000	0.00000	100.00000	100.00000		0.00	0.00	0.00	0	0.00
R2040	On 02/11/2023			Bond Future	0.00	12.83691	76.46404	0.00000	12.86149	76.33286		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	0.02000	0.00002	0.00000	0.04000	0.00004	0.020	13.01	0.00	0.00	0	128.00
R2040	On 02/11/2023			Bond Future	12.10 Call	1.42000	0.00142	0.00000	1.90000	0.00190	1.420	12.93	0.00	0.00	0	225.00
R2040	On 02/11/2023			Bond Future	12.60 Call	178.67000	0.17867	0.00000	178.46000	0.17846	178.670	13.62	0.21	0.00	0	128.00
R2040	On 02/11/2023			Bond Future	12.97 Put	349.97000	0.34997	0.00000	431.40000	0.43140	349.970	14.29	(0.33)	0.00	0	875.00
R2040	On 02/11/2023			Bond Future	13.10 Put	179.22000	0.17922	0.00000	236.03000	0.23603	179.220	14.53	(0.19)	0.00	0	1,100.00
R2040	On 02/11/2023			Bond Future	13.64 Put	4.77000	0.00477	0.00000	9.26000	0.00926	4.770	15.57	(0.01)	0.00	0	128.00
R2040	On 02/11/2023			Bond Future	13.90 Put	0.56000	0.00056	0.00000	1.38000	0.00138	0.560	16.07	0.00	0.00	0	1,100.00
R2040	On 01/02/2024			Bond Future	0.00	12.96939	73.64496	0.00000	12.99483	73.51160		15.55	0.00	0.00	0	140,890.00
R2040	On 01/02/2024			Bond Future	12.30 Call	850.83000	0.85083	0.00000	824.55000	0.82455	850.830	14.12	0.27	0.00	0	1,000.00
R2040	On 01/02/2024			Bond Future	12.90 Call	2,113.80000	2.11380	0.00000	2,060.54000	2.06054	2,113.800	14.95	0.49	0.00	0	1,000.00
R2040	On 01/02/2024			Bond Future	13.90 Put	823.42000	0.82342	0.00000	862.14000	0.86214	823.420	16.77	(0.22)	0.00	0	1,000.00
R2040	On 02/05/2024			Bond Future	0.00	13.10553	75.28751	0.00000	13.13205	75.15089		14.93	0.00	0.00	0	0.00
R2040	On 01/08/2024			Bond Future	0.00	13.24461	72.49404	0.00000	13.27226	72.35420		15.39	0.00	0.00	0	0.00
R2040	On 07/11/2024			Bond Future	0.00	13.39831	74.24230	0.00000	13.42730	74.09845		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	12.91659	72.62610	0.00000	12.94607	72.46964		15.01	0.00	0.00	0	35,274.00
R2044	On 02/11/2023			Bond Future	12.00 Call	0.10000	0.00010	0.00000	0.15000	0.00015	0.100	13.39	0.00	0.00	0	5,860.00
R2044	On 02/11/2023			Bond Future	12.75 Put	1,173.84000	1.17384	0.00000	1,318.60000	1.31860	1,173.840	14.53	(0.71)	0.00	0	5,860.00
R2044	On 02/11/2023			Bond Future	13.00 Put	445.27000	0.44527	0.00000	547.19000	0.54719	445.270	15.01	(0.39)	0.00	0	6,375.00
R2044	On 01/02/2024			Bond Future	0.00	13.04554	69.84749	0.00000	13.07608	69.68824		16.31	0.00	0.00	0	102,105.00
R2044	On 01/02/2024			Bond Future	13.25 Put	1,858.66000	1.85866	0.00000	1,936.83000	1.93683	1,858.660	16.31	(0.41)	0.00	0	5,000.00
R2044	On 02/05/2024			Bond Future	0.00	13.17763	71.40530	0.00000	13.20943	71.24229		15.67	0.00	0.00	0	0.00
R2044	On 01/08/2024			Bond Future	0.00	13.31240	68.64868	0.00000	13.34555	68.48178		16.21	0.00	0.00	0	0.00
R2044	On 07/11/2024			Bond Future	0.00	13.46078	70.30413	0.00000	13.49549	70.13261		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	12.82653	71.37697	0.00000	12.86102	71.19064		15.60	0.00	0.00	0	27,404.00
R2048	On 02/11/2023			Bond Future	11.80 Call	0.02000	0.00002	0.00000	0.04000	0.00004	0.020	14.16	0.00	0.00	0	207.00
R2048	On 02/11/2023			Bond Future	12.50 Call	96.34000	0.09634	0.00000	92.62000	0.09262	96.340	14.64	0.13	0.00	0	207.00
R2048	On 02/11/2023			Bond Future	13.60 Put	6.40000	0.00640	0.00000	13.00000	0.01300	6.400	16.85	(0.01)	0.00	0	207.00
R2048	On 01/02/2024			Bond Future	0.00	12.95526	72.95214	0.00000	12.99103	72.76238		15.95	0.00	0.00	0	223,887.00
R2048	On 01/02/2024			Bond Future	11.50 Call	175.47000	0.17547	0.00000	165.57000	0.16557	175.470	14.40	0.07	0.00	0	1,000.00
R2048	On 01/02/2024			Bond Future	12.30 Call	921.48000	0.92148	0.00000	879.41000	0.87941	921.480	14.81	0.28	0.00	0	100.00
R2048	On 01/02/2024			Bond Future	13.10 Put	2,070.47000	2.07047	0.00000	2,166.11000	2.16611	2,070.470	16.14	(0.43)	0.00	0	1,100.00
R2048	On 01/02/2024			Bond Future	13.37 Put	1,559.35000	1.55935	0.00000	1,638.58000	1.63858	1,559.350	16.65	(0.35)	0.00	0	1,000.00
R2048	On 01/02/2024			Bond Future	13.90 Put	886.86000	0.88686	0.00000	939.63000	0.93963	886.860	17.67	(0.22)	0.00	0	1,100.00
R2048	On 02/05/2024			Bond Future	0.00	13.07717	70.13033	0.00000	13.11440	69.93609		16.30	0.00	0.00	0	12,631.00
R2048	On 01/08/2024			Bond Future	0.00	13.19737	71.72620	0.00000	13.23612	71.52738		15.84	0.00	0.00	0	13,000.00
R2048	On 07/11/2024			Bond Future	0.00	13.34362	69.00268	0.00000	13.38420	68.79850		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	12.84626	91.91528	0.00000	12.88064	91.67751		15.77	0.00	0.00	0	3,320.00
R2053	On 01/02/2024			Bond Future	0.00	12.97168	93.94374	0.00000	13.00735	93.70153		16.12	0.00	0.00	0	0.00
R2053	On 02/05/2024			Bond Future	0.00	13.09996	90.17411	0.00000	13.13716	89.92621		16.48	0.00	0.00	0	5,189.00
R2053	On 01/08/2024			Bond Future	0.00	13.22661	92.22596	0.00000	13.26538	91.97225		16.00	0.00	0.00	0	0.00
R2053	On 07/11/2024			Bond Future	0.00	13.37654	88.57736	0.00000	13.41723	88.31674		16.04	0.00	0.00	0	0.00

Contract Details	Strike	Call /Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	ContractsTraded	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	12.34039	62.46567	12.36439	62.35825		14.40	0.00	0.00	0	18,532.00
R209	On 01/02/2024		Bond Future	0.00	12.45508	63.84416	12.47984	63.73499		14.73	0.00	0.00	0	14,440.00
R209	On 02/05/2024		Bond Future	0.00	12.57233	62.11508	12.59809	62.00321		14.88	0.00	0.00	0	0.00
R209	On 01/08/2024		Bond Future	0.00	12.68804	63.52852	12.71480	63.41404		14.40	0.00	0.00	0	0.00
R209	On 07/11/2024		Bond Future	0.00	12.82641	61.90408	12.85443	61.78629		13.74	0.00	0.00	0	101.00
R209	On 31/03/2036		Price Contribution	0.00	6.25000	93.75000	6.25000	93.75000		0.00	0.00	0.00	0	0.00
R209/R157	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R210	On 02/11/2023		Bond Future	0.00	224.80043	224.80043	224.77083	224.77083		0.00	0.00	0.00	0	136.00
R210	On 01/02/2024		Bond Future	0.00	229.81733	229.81733	229.78913	229.78913		0.00	0.00	0.00	0	501.00
R210	On 02/05/2024		Bond Future	0.00	231.74140	231.74140	231.71174	231.71174		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	237.06814	237.06814	237.03727	237.03727		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	239.51624	239.51624	239.48285	239.48285		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	11.25043	80.48224	11.25436	80.46564		10.04	0.00	885,304.64	11	15,162.00
R213	On 02/11/2023		Bond Future	10.94 Call	36.21000	0.03621	43.99000	0.04399	36.210	7.96	0.08	0.00	0	731.00
R213	On 02/11/2023		Bond Future	11.44 Call	967.08000	0.96708	977.44000	0.97744	967.080	9.83	0.75	0.00	0	731.00
R213	On 02/11/2023		Bond Future	12.70 Put	0.03000	0.00003	0.07000	0.00007	0.030	13.35	0.00	0.00	0	731.00
R213	On 01/02/2024		Bond Future	0.00	11.36404	82.25838	11.36798	82.24218		10.54	0.00	904,842.18	11	25,894.00
R213	On 02/05/2024		Bond Future	0.00	11.47108	80.53404	11.47527	80.51725		10.56	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	11.57508	82.36679	11.57953	82.34943		9.95	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	11.71406	80.79216	11.71894	80.77370		9.53	0.00	0.00	0	0.00
R213	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R213/R186	On 28/02/2031		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214	On 02/11/2023		Bond Future	0.00	12.65585	58.36966	12.68503	58.23797		15.65	0.00	0.00	0	13,174.00
R214	On 01/02/2024		Bond Future	0.00	12.77631	59.65781	12.80647	59.52373		16.02	0.00	0.00	0	13,804.00
R214	On 02/05/2024		Bond Future	0.00	12.89011	57.68354	12.92142	57.54624		16.32	0.00	0.00	0	2,002.00
R214	On 01/08/2024		Bond Future	0.00	13.00173	58.99620	13.03422	58.85566		15.88	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	13.13810	57.11119	13.17202	56.96679		15.84	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											597,289,593.48	6,655	1,773,553.00	
Grand Total:											597,289,593.48	6,655	1,773,553.00	