

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 28/09/2023

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	888.86800	888.86800	0.00000	894.43200	894.43200	0.00	0.00	0.00	0	0.00
AL37	On 01/02/2024		Index Future	0.00	908.50500	908.50500	0.00000	914.19200	914.19200	0.00	0.00	0.00	0	0.00
AL37	On 02/05/2024		Index Future	0.00	928.75600	928.75600	0.00000	934.56900	934.56900	0.00	0.00	0.00	0	0.00
AL37	On 01/08/2024		Index Future	0.00	949.12700	949.12700	0.00000	955.06500	955.06500	0.00	0.00	0.00	0	0.00
AL37	On 07/11/2024		Index Future	0.00	971.19400	971.19400	0.00000	977.26600	977.26600	0.00	0.00	0.00	0	0.00
AL7T	On 02/11/2023		Index Future	0.00	989.56300	989.56300	0.00000	999.55900	999.55900	0.00	0.00	0.00	0	0.00
AL7T	On 01/02/2024		Index Future	0.00	1,011.42400	1,011.42400	0.00000	1,021.64200	1,021.64200	0.00	0.00	0.00	0	0.00
AL7T	On 02/05/2024		Index Future	0.00	1,033.96900	1,033.96900	0.00000	1,044.41400	1,044.41400	0.00	0.00	0.00	0	0.00
AL7T	On 01/08/2024		Index Future	0.00	1,056.64900	1,056.64900	0.00000	1,067.31900	1,067.31900	0.00	0.00	0.00	0	0.00
AL7T	On 07/11/2024		Index Future	0.00	1,081.21600	1,081.21600	0.00000	1,092.13000	1,092.13000	0.00	0.00	0.00	0	0.00
ALBI	On 02/11/2023		Index Future	0.00	867.44800	867.44800	0.00000	875.12000	875.12000	0.00	0.00	0.00	0	107.00
ALBI	On 01/02/2024		Index Future	0.00	886.61200	886.61200	0.00000	894.45300	894.45300	0.00	0.00	0.00	0	0.00
ALBI	On 02/05/2024		Index Future	0.00	906.37500	906.37500	0.00000	914.39000	914.39000	0.00	0.00	0.00	0	0.00
ALBI	On 01/08/2024		Index Future	0.00	926.25500	926.25500	0.00000	934.44400	934.44400	0.00	0.00	0.00	0	0.00
ALBI	On 07/11/2024		Index Future	0.00	947.79000	947.79000	0.00000	956.16600	956.16600	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	13.46397	69.03736	0.00000	13.30322	69.70505	0.00	0.00	0.00	0	0.00
ES33	On 01/02/2024		Bond Future	0.00	13.64696	70.57943	0.00000	13.47893	71.26208	0.00	0.00	0.00	0	0.00
ES33	On 02/05/2024		Bond Future	0.00	13.83330	68.36969	0.00000	13.65767	69.06759	0.00	0.00	0.00	0	0.00
ES33	On 01/08/2024		Bond Future	0.00	14.03573	69.88257	0.00000	13.85201	70.59571	0.00	0.00	0.00	0	0.00
ES33	On 07/11/2024		Bond Future	0.00	14.28161	67.71575	0.00000	14.08848	68.44534	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	13.92052	64.59863	0.00000	13.78008	65.24755	0.00	0.00	0.00	0	0.00
ES42	On 01/02/2024		Bond Future	0.00	14.08693	66.04162	0.00000	13.94053	66.70507	0.00	0.00	0.00	0	0.00
ES42	On 02/05/2024		Bond Future	0.00	14.26242	63.26635	0.00000	14.10957	63.94463	0.00	0.00	0.00	0	0.00
ES42	On 01/08/2024		Bond Future	0.00	14.44763	64.66499	0.00000	14.28813	65.35808	0.00	0.00	0.00	0	0.00
ES42	On 07/11/2024		Bond Future	0.00	14.66869	61.90981	0.00000	14.50129	62.61891	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	854.90200	854.90200	0.00000	862.52500	862.52500	0.00	0.00	34,196,080.00	4	815.00
GOVI	On 01/02/2024		GOVI	0.00	873.78800	873.78800	0.00000	881.58100	881.58100	0.00	0.00	0.00	0	0.00
GOVI	On 02/05/2024		GOVI	0.00	893.26600	893.26600	0.00000	901.23000	901.23000	0.00	0.00	0.00	0	0.00
GOVI	On 01/08/2024		GOVI	0.00	912.85900	912.85900	0.00000	920.99600	920.99600	0.00	0.00	0.00	0	0.00
GOVI	On 07/11/2024		GOVI	0.00	934.08200	934.08200	0.00000	942.40500	942.40500	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	172.74887	172.74887	0.00000	172.69715	172.69715	0.00	0.00	1,554,739.83	9	5,478.00
I2025	On 01/02/2024		Bond Future	0.00	174.81489	174.81489	0.00000	174.76216	174.76216	0.00	0.00	0.00	0	2,884.00
I2025	On 02/05/2024		Bond Future	0.00	178.75229	178.75229	0.00000	178.69810	178.69810	0.00	0.00	0.00	0	0.00
I2025	On 01/08/2024		Bond Future	0.00	180.87336	180.87336	0.00000	180.81752	180.81752	0.00	0.00	0.00	0	0.00
I2025	On 07/11/2024		Bond Future	0.00	185.11703	185.11703	0.00000	185.05916	185.05916	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	124.32461	124.32461	0.00000	125.22788	125.22788		0.00	0.00	0.00	0	2,068.00
I2029	On 01/02/2024	Bond Future	0.00	127.10164	127.10164	0.00000	128.02518	128.02518		0.00	0.00	0.00	0	728.00
I2029	On 02/05/2024	Bond Future	0.00	128.59874	128.59874	0.00000	129.54298	129.54298		0.00	0.00	0.00	0	0.00
I2029	On 01/08/2024	Bond Future	0.00	131.44747	131.44747	0.00000	132.41220	132.41220		0.00	0.00	0.00	0	0.00
I2029	On 07/11/2024	Bond Future	0.00	133.13020	133.13020	0.00000	134.11717	134.11717		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	116.55097	116.55097	0.00000	117.59976	117.59976		0.00	0.00	0.00	0	2,258.00
I2033	On 01/02/2024	Bond Future	0.00	119.15435	119.15435	0.00000	120.22669	120.22669		0.00	0.00	0.00	0	5,737.00
I2033	On 02/05/2024	Bond Future	0.00	120.37749	120.37749	0.00000	121.47383	121.47383		0.00	0.00	0.00	0	0.00
I2033	On 01/08/2024	Bond Future	0.00	123.04416	123.04416	0.00000	124.16440	124.16440		0.00	0.00	0.00	0	0.00
I2033	On 07/11/2024	Bond Future	0.00	124.43184	124.43184	0.00000	125.57792	125.57792		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	125.07416	125.07416	0.00000	126.71184	126.71184		0.00	0.00	0.00	0	4,695.00
I2038	On 01/02/2024	Bond Future	0.00	125.85123	125.85123	0.00000	127.52559	127.52559		0.00	0.00	0.00	0	0.00
I2038	On 02/05/2024	Bond Future	0.00	128.68568	128.68568	0.00000	130.39751	130.39751		0.00	0.00	0.00	0	0.00
I2038	On 01/08/2024	Bond Future	0.00	129.46723	129.46723	0.00000	131.21683	131.21683		0.00	0.00	0.00	0	0.00
I2038	On 07/11/2024	Bond Future	0.00	132.50355	132.50355	0.00000	134.29374	134.29374		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	107.11166	107.11166	0.00000	109.00470	109.00470		0.00	0.00	0.00	0	16,148.00
I2046	On 01/02/2024	Bond Future	0.00	109.50423	109.50423	0.00000	111.43961	111.43961		0.00	0.00	0.00	0	0.00
I2046	On 02/05/2024	Bond Future	0.00	109.82465	109.82465	0.00000	111.80356	111.80356		0.00	0.00	0.00	0	0.00
I2046	On 01/08/2024	Bond Future	0.00	112.25696	112.25696	0.00000	114.27927	114.27927		0.00	0.00	0.00	0	0.00
I2046	On 07/11/2024	Bond Future	0.00	112.68709	112.68709	0.00000	114.75653	114.75653		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	108.06916	108.06916	0.00000	110.81778	110.81778		0.00	0.00	0.00	0	14,081.00
I2050	On 01/02/2024	Bond Future	0.00	108.23555	108.23555	0.00000	111.04573	111.04573		0.00	0.00	0.00	0	0.00
I2050	On 02/05/2024	Bond Future	0.00	110.67330	110.67330	0.00000	113.54670	113.54670		0.00	0.00	0.00	0	0.00
I2050	On 01/08/2024	Bond Future	0.00	110.81955	110.81955	0.00000	113.75626	113.75626		0.00	0.00	0.00	0	0.00
I2050	On 07/11/2024	Bond Future	0.00	113.41825	113.41825	0.00000	116.42326	116.42326		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	326.34900	326.34900	0.00000	330.10200	330.10200		0.00	0.00	0.00	0	475.00
IGOV	On 01/02/2024	Index Future	0.00	333.63900	333.63900	0.00000	337.47600	337.47600		0.00	0.00	0.00	0	0.00
IGOV	On 02/05/2024	Index Future	0.00	341.15400	341.15400	0.00000	345.07700	345.07700		0.00	0.00	0.00	0	0.00
IGOV	On 01/08/2024	Index Future	0.00	348.71400	348.71400	0.00000	352.72200	352.72200		0.00	0.00	0.00	0	0.00
IGOV	On 07/11/2024	Index Future	0.00	356.90200	356.90200	0.00000	361.00300	361.00300		0.00	0.00	0.00	0	0.00
IS05	On 19/09/2023	Interest Rate Swap	0.00	94.88000	94.88000	0.00000	94.88000	94.88000		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

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 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
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 20/09/2023		Jibar Tradeable Future	0.00	8.33300	91.66700	0.00000	8.33300	8.33300		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/10/2023		Jibar Tradeable Future	0.00	8.33700	91.66300	0.00000	8.35100	91.64900		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 15/11/2023		Jibar Tradeable Future	0.00	8.37200	91.62800	0.00000	8.37100	91.62900		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/12/2023		Jibar Tradeable Future	0.00	8.47700	91.52300	0.00000	8.47200	91.52800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/01/2024		Jibar Tradeable Future	0.00	8.46500	91.53500	0.00000	8.46300	91.53700		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 21/02/2024		Jibar Tradeable Future	0.00	8.46400	91.53600	0.00000	8.46100	91.53900		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 20/03/2024		Jibar Tradeable Future	0.00	8.46600	91.53400	0.00000	8.46300	91.53700		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2024		Jibar Tradeable Future	0.00	8.32800	91.67200	0.00000	8.32200	91.67800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/09/2024		Jibar Tradeable Future	0.00	8.14800	91.85200	0.00000	8.14300	91.85700		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/12/2024		Jibar Tradeable Future	0.00	8.04300	91.95700	0.00000	8.04100	91.95900		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 19/03/2025		Jibar Tradeable Future	0.00	7.99600	92.00400	0.00000	7.99000	92.01000		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 18/06/2025		Jibar Tradeable Future	0.00	7.95300	92.04700	0.00000	7.94200	92.05800		0.00	0.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2025		Jibar Tradeable Future	0.00	7.99700	92.00300	0.00000	7.99000	92.01000		0.00	0.00	0.00	0	0.00
R186	On 02/11/2023		Bond Future	0.00	9.61300	106.30832	0.00000	9.43230	106.79455		3.66	0.00	331,150,416.80	3,115	124,211.00
R186	On 02/11/2023		Bond Future	9.15 Call	84.79000	0.08479	0.00000	186.16000	0.18616	84.790	3.53	0.14	0.00	0	1,715.00
R186	On 02/11/2023		Bond Future	10.42 Put	68.24000	0.06824	0.00000	37.17000	0.03717	68.240	4.92	(0.09)	0.00	0	1,715.00
R186	On 01/02/2024		Bond Future	0.00	9.67660	103.34704	0.00000	9.47756	103.84411		3.71	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	0.00	9.74359	105.65018	0.00000	9.52280	106.15818		3.40	0.00	0.00	0	0.00
R186	On 02/05/2024		Bond Future	9.73 Call	1,179.91000	1.17991	0.00000	1,454.50000	1.45450	1,179.910	3.68	0.50	0.00	0	2,030.00
R186	On 02/05/2024		Bond Future	10.40 Put	698.06000	0.69806	0.00000	551.89000	0.55189	698.060	4.06	(0.32)	0.00	0	2,030.00
R186	On 01/08/2024		Bond Future	0.00	9.84370	102.65612	0.00000	9.59661	103.17492		3.22	0.00	0.00	0	0.00
R186	On 07/11/2024		Bond Future	0.00	10.00175	105.03534	0.00000	9.71928	105.56574		2.83	0.00	0.00	0	0.00
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	341.85932	341.85932	0.00000	341.81672	341.81672		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	251.97593	251.97593	0.00000	254.11830	254.11830		0.00	0.00	0.00	0	4,618.00
R202	On 01/02/2024		Bond Future	0.00	252.63251	252.63251	0.00000	254.82290	254.82290		0.00	0.00	0.00	0	460.00
R202	On 02/05/2024		Bond Future	0.00	258.32267	258.32267	0.00000	260.56199	260.56199		0.00	0.00	0.00	0	0.00
R202	On 01/08/2024		Bond Future	0.00	258.94842	258.94842	0.00000	261.23688	261.23688		0.00	0.00	0.00	0	0.00
R202	On 07/11/2024		Bond Future	0.00	265.02197	265.02197	0.00000	267.36300	267.36300		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	11.03745	88.69589	0.00000	10.85492	89.43708		8.28	0.00	1,596,526.02	18	91,132.00
R2030	On 02/11/2023		Bond Future	9.57 Call	0.03000	0.00003	0.00000	0.26000	0.00026	0.030	5.81	0.00	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	9.89 Call	3.37000	0.00337	0.00000	12.24000	0.01224	3.370	6.70	0.01	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.07 Call	17.58000	0.01758	0.00000	48.44000	0.04844	17.580	7.19	0.02	0.00	0	800.00
R2030	On 02/11/2023		Bond Future	10.39 Call	126.73000	0.12673	0.00000	251.54000	0.25154	126.730	8.01	0.12	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	10.62 Call	328.20000	0.32820	0.00000	557.33000	0.55733	328.200	8.56	0.24	0.00	0	500.00
R2030	On 02/11/2023		Bond Future	11.12 Call	1,230.53000	1.23053	0.00000	1,696.47000	1.69647	1,230.530	9.66	0.56	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	11.43	Put	504.09000	0.50409	0.00000	337.18000	0.33718	504.090	10.29	(0.28)	0.00	0	500.00	
R2030	On 02/11/2023	Bond Future	11.57	Put	382.51000	0.38251	0.00000	252.29000	0.25229	382.510	10.55	(0.22)	0.00	0	800.00	
R2030	On 02/11/2023	Bond Future	12.27	Put	86.99000	0.08699	0.00000	54.59000	0.05459	86.990	11.79	(0.06)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	0.00		11.14681	86.64956	0.00000	10.95413	87.40716		8.91	0.00	0.00	0	0.00	
R2030	On 01/02/2024	Bond Future	9.57	Call	173.11000	0.17311	0.00000	252.60000	0.25260	173.110	8.78	0.09	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	9.89	Call	296.99000	0.29699	0.00000	419.77000	0.41977	296.990	8.66	0.14	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	9.93	Call	318.77000	0.31877	0.00000	448.36000	0.44836	318.770	8.66	0.14	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	10.00	Call	360.09000	0.36009	0.00000	502.18000	0.50218	360.090	8.66	0.16	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	10.07	Call	405.50000	0.40550	0.00000	560.81000	0.56081	405.500	8.66	0.17	0.00	0	400.00	
R2030	On 01/02/2024	Bond Future	10.16	Call	470.19000	0.47019	0.00000	643.46000	0.64346	470.190	8.67	0.20	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	10.39	Call	680.06000	0.68006	0.00000	904.96000	0.90496	680.060	8.73	0.26	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.00	Put	2,154.62000	2.15462	0.00000	1,778.40000	1.77840	2,154.620	9.09	(0.54)	0.00	0	700.00	
R2030	On 01/02/2024	Bond Future	11.31	Put	1,592.14000	1.59214	0.00000	1,292.52000	1.29252	1,592.140	9.36	(0.44)	0.00	0	1,360.00	
R2030	On 01/02/2024	Bond Future	11.75	Put	1,010.74000	1.01074	0.00000	803.57000	0.80357	1,010.740	9.76	(0.31)	0.00	0	200.00	
R2030	On 01/02/2024	Bond Future	11.85	Put	909.26000	0.90926	0.00000	719.88000	0.71988	909.260	9.86	(0.28)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	11.86	Put	899.65000	0.89965	0.00000	711.99000	0.71199	899.650	9.87	(0.28)	0.00	0	500.00	
R2030	On 01/02/2024	Bond Future	12.10	Put	694.88000	0.69488	0.00000	544.82000	0.54482	694.880	10.11	(0.23)	0.00	0	400.00	
R2030	On 02/05/2024	Bond Future	0.00		11.26567	88.58043	0.00000	11.06208	89.35481		8.43	0.00	0.00	0	0.00	
R2030	On 02/05/2024	Bond Future	9.66	Call	389.96000	0.38996	0.00000	515.49000	0.51549	389.960	8.12	0.14	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.16	Call	740.24000	0.74024	0.00000	943.11000	0.94311	740.240	8.15	0.23	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	10.62	Call	1,274.10000	1.27410	0.00000	1,566.37000	1.56637	1,274.100	8.35	0.35	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	10.82	Call	1,577.81000	1.57781	0.00000	1,911.26000	1.91126	1,577.810	8.48	0.40	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	11.12	Call	2,112.77000	2.11277	0.00000	2,507.24000	2.50724	2,112.770	8.71	0.48	0.00	0	500.00	
R2030	On 02/05/2024	Bond Future	11.94	Put	1,469.59000	1.46959	0.00000	1,233.43000	1.23343	1,469.590	9.41	(0.33)	0.00	0	1,000.00	
R2030	On 02/05/2024	Bond Future	12.38	Put	1,057.35000	1.05735	0.00000	879.49000	0.87949	1,057.350	9.80	(0.25)	0.00	0	1,080.00	
R2030	On 02/05/2024	Bond Future	13.15	Put	534.35000	0.53435	0.00000	434.69000	0.43469	534.350	10.13	(0.15)	0.00	0	500.00	
R2030	On 01/08/2024	Bond Future	0.00		11.40676	86.51582	0.00000	11.19099	87.30693		8.25	0.00	0.00	0	0.00	
R2030	On 07/11/2024	Bond Future	0.00		11.57446	88.52024	0.00000	11.34468	89.32932		7.67	0.00	0.00	0	0.00	
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		11.95568	81.53341	0.00000	11.76379	82.40740		10.38	0.00	88,952,950.31	1,091	171,333.00	
R2032	On 02/11/2023	Bond Future	10.35	Call	0.00000	0.00000	0.00000	0.05000	0.00005		6.84	0.00	0.00	0	7,750.00	
R2032	On 02/11/2023	Bond Future	10.58	Call	0.12000	0.00012	0.00000	0.87000	0.00087	0.120	7.19	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.59	Call	0.15000	0.00015	0.00000	1.01000	0.00101	0.150	7.22	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.71	Call	0.93000	0.00093	0.00000	4.62000	0.00462	0.930	7.66	0.00	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	10.85	Call	5.04000	0.00504	0.00000	18.60000	0.01860	5.040	8.18	0.01	0.00	0	10,000.00	
R2032	On 02/11/2023	Bond Future	11.00	Put	4,499.10000	4.49910	0.00000	3,663.45000	3.66345	4,499.100	8.73	(0.98)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.09	Call	39.74000	0.03974	0.00000	101.79000	0.10179	39.740	9.04	0.04	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.28	Put	3,257.07000	3.25707	0.00000	2,518.93000	2.51893	3,257.070	9.68	(0.89)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.50	Put	2,420.81000	2.42081	0.00000	1,798.78000	1.79878	2,420.810	10.38	(0.78)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	11.60	Put	2,090.41000	2.09041	0.00000	1,526.53000	1.52653	2,090.410	10.68	(0.72)	0.00	0	15,500.00	
R2032	On 02/11/2023	Bond Future	11.78	Put	1,579.57000	1.57957	0.00000	1,120.67000	1.12067	1,579.570	11.22	(0.60)	0.00	0	500.00	
R2032	On 02/11/2023	Bond Future	12.26	Put	686.02000	0.68602	0.00000	457.16000	0.45716	686.020	12.52	(0.33)	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	0.00		12.08799	83.33466	0.00000	11.88714	84.22800		11.03	0.00	0.00	0	0.00	
R2032	On 01/02/2024	Bond Future	10.01	Call	76.38000	0.07638	0.00000	119.36000	0.11936	76.380	10.57	0.04	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.59	Call	231.73000	0.23173	0.00000	339.07000	0.33907	231.730	10.39	0.10	0.00	0	500.00	
R2032	On 01/02/2024	Bond Future	10.76	Call	324.29000	0.32429	0.00000	462.86000	0.46286	324.290	10.47	0.13	0.00	0	1,200.00	
R2032	On 01/02/2024	Bond Future	10.78	Call	336.80000	0.33680	0.00000	479.35000	0.47935	336.800	10.48	0.13	0.00	0	200.00	
R2032	On 01/02/2024	Bond Future	11.09	Call	585.74000	0.58574	0.00000	798.87000	0.79887	585.740	10.65	0.21	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
R2032	On 01/02/2024	Bond Future	11.75	Put	3,063.46	0.0000	3.06346	0.00000	2,569.95	2.56995	3,063.460	11.30	(0.59)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.50	Put	1,568.01	0.0000	1.56801	0.00000	1,273.05	1.27305	1,568.010	12.20	(0.37)	0.00	0	200.00
R2032	On 01/02/2024	Bond Future	12.62	Put	1,400.76	0.0000	1.40076	0.00000	1,132.12	1.13212	1,400.760	12.35	(0.34)	0.00	0	1,200.00
R2032	On 01/02/2024	Bond Future	12.73	Put	1,261.68	0.0000	1.26168	0.00000	1,015.64	1.01564	1,261.680	12.48	(0.31)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	0.00		12.22627	81.02959	0.00000	12.01583	81.94273			11.21	0.00	0.00	0	0.00
R2032	On 02/05/2024	Bond Future	10.36	Call	374.97	0.00000	0.37497	0.00000	499.81	0.49981	374.970	10.68	0.12	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	10.59	Call	495.25	0.00000	0.49525	0.00000	651.34	0.65134	495.250	10.60	0.15	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	10.65	Call	531.54	0.00000	0.53154	0.00000	696.61	0.69661	531.540	10.58	0.16	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	10.86	Call	691.50	0.00000	0.69150	0.00000	892.75	0.89275	691.500	10.60	0.20	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	11.09	Call	923.11	0.00000	0.92311	0.00000	1,170.24	1.17024	923.110	10.71	0.24	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	11.35	Call	1,249.60	0.00000	1.24960	0.00000	1,553.17	1.55317	1,249.600	10.87	0.30	0.00	0	1,550.00
R2032	On 02/05/2024	Bond Future	12.90	Put	1,842.40	0.00000	1.84240	0.00000	1,559.33	1.55933	1,842.400	12.47	(0.34)	0.00	0	1,000.00
R2032	On 02/05/2024	Bond Future	13.18	Put	1,516.75	0.00000	1.51675	0.00000	1,277.02	1.27702	1,516.750	12.79	(0.29)	0.00	0	500.00
R2032	On 02/05/2024	Bond Future	13.35	Put	1,347.21	0.00000	1.34721	0.00000	1,130.99	1.13099	1,347.210	12.98	(0.26)	0.00	0	1,550.00
R2032	On 01/08/2024	Bond Future	0.00		12.38073	82.80448	0.00000	12.16007	83.73741			10.40	0.00	0.00	0	0.00
R2032	On 07/11/2024	Bond Future	0.00		12.57035	80.55714	0.00000	12.33772	81.51141			10.16	0.00	0.00	0	0.00
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		12.63668	79.31053	0.00000	12.48075	80.08986			12.85	0.00	176,703,860.84	2,228	168,847.00
R2035	On 02/11/2023	Bond Future	10.62	Call	0.10	0.00010	0.00000	0.38000	0.00038	0.100	11.55	0.00	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.12	Call	3.02	0.00302	0.00000	8.12000	0.00812	3.020	11.54	0.00	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	11.70	Call	72.07	0.07207	0.00000	137.89000	0.13789	72.070	12.04	0.06	0.00	0.00	0	6,500.00
R2035	On 02/11/2023	Bond Future	11.74	Call	85.91	0.08591	0.00000	161.06000	0.16106	85.910	12.09	0.07	0.00	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.24	Call	514.11	0.51411	0.00000	775.93000	0.77593	514.110	12.83	0.27	0.00	0.00	0	731.00
R2035	On 02/11/2023	Bond Future	12.85	Put	887.71	0.88771	0.00000	648.63000	0.64863	887.710	13.85	(0.37)	0.00	0.00	0	400.00
R2035	On 02/11/2023	Bond Future	13.59	Put	176.42	0.17642	0.00000	119.21000	0.11921	176.420	15.04	(0.10)	0.00	0.00	0	731.00
R2035	On 01/02/2024	Bond Future	0.00		12.78569	81.06266	0.00000	12.62294	81.85926			12.95	0.00	0.00	0	0.00
R2035	On 01/02/2024	Bond Future	10.62	Call	60.47	0.06047	0.00000	89.26000	0.08926	60.470	11.78	0.03	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	11.12	Call	182.35	0.18235	0.00000	254.11000	0.25411	182.350	11.79	0.07	0.00	0.00	0	400.00
R2035	On 01/02/2024	Bond Future	13.46	Put	1,439.49	1.43949	0.00000	1,220.13000	1.22013	1,439.490	14.72	(0.31)	0.00	0.00	0	400.00
R2035	On 02/05/2024	Bond Future	0.00		12.92909	78.35656	0.00000	12.75943	79.17080			13.13	0.00	0.00	0	0.00
R2035	On 01/08/2024	Bond Future	0.00		13.08576	80.07312	0.00000	12.90870	80.90499			12.43	0.00	0.00	0	0.00
R2035	On 07/11/2024	Bond Future	0.00		13.27918	77.41341	0.00000	13.09358	78.26428			12.12	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		12.98046	74.27325	0.00000	12.81953	75.06894			13.77	0.00	0.00	0	73,395.00
R2037	On 02/11/2023	Bond Future	12.02	Call	71.14	0.07114	0.00000	137.31000	0.13731	71.140	12.99	0.06	0.00	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	12.52	Call	447.48	0.44748	0.00000	690.38000	0.69038	447.480	13.81	0.24	0.00	0.00	0	731.00
R2037	On 02/11/2023	Bond Future	13.89	Put	212.65	0.21265	0.00000	144.43000	0.14443	212.650	16.21	(0.11)	0.00	0.00	0	731.00
R2037	On 01/02/2024	Bond Future	0.00		13.12581	71.65793	0.00000	12.95817	72.47127			14.69	0.00	0.00	0	76,958.00
R2037	On 01/02/2024	Bond Future	12.09	Call	629.60	0.62960	0.00000	817.67000	0.81767	629.600	13.75	0.20	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	12.93	Put	3,036.83	3.03683	0.00000	2,626.78000	2.62678	3,036.830	14.99	(0.54)	0.00	0.00	0	2,500.00
R2037	On 01/02/2024	Bond Future	13.93	Put	1,260.69	1.26069	0.00000	1,059.79000	1.05979	1,260.690	16.67	(0.28)	0.00	0.00	0	2,500.00
R2037	On 02/05/2024	Bond Future	0.00		13.27660	73.25459	0.00000	13.10206	74.08594			14.13	0.00	0.00	0	0.00
R2037	On 01/08/2024	Bond Future	0.00		13.44455	70.60336	0.00000	13.26248	71.45271			14.32	0.00	0.00	0	0.00
R2037	On 07/11/2024	Bond Future	0.00		13.63199	72.23734	0.00000	13.44164	73.10615			13.40	0.00	0.00	0	0.00
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		13.14524	74.84488	0.00000	13.00971	75.54959			14.49	0.00	135,319,543.04	1,808	48,258.00
R2040	On 02/11/2023	Bond Future	11.50	Call	1.58	0.00158	0.00000	3.99000	0.00399	1.580	12.99	0.00	0.00	0.00	0	875.00

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
R2040	On 02/11/2023	Bond Future	11.80	Call	9.61000	0.00961	0.00000	20.76000	0.02076	9.610	13.05	0.01	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.10	Call	49.40000	0.04940	0.00000	90.96000	0.09096	49.400	13.44	0.04	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	12.60	Call	360.08000	0.36008	0.00000	538.67000	0.53867	360.080	14.22	0.20	0.00	0	128.00	
R2040	On 02/11/2023	Bond Future	12.97	Put	1,890.54000	1.89054	0.00000	1,519.29000	1.51929	1,890.540	14.90	(0.59)	0.00	0	875.00	
R2040	On 02/11/2023	Bond Future	13.64	Put	549.86000	0.54986	0.00000	413.35000	0.41335	549.860	16.16	(0.24)	0.00	0	128.00	
R2040	On 01/02/2024	Bond Future	0.00		13.29005	71.99179	0.00000	13.14889	72.71218		15.51	0.00	1,802,170,479.07	25,033	102,604.00	
R2040	On 02/05/2024	Bond Future	0.00		13.43956	73.59586	0.00000	13.29264	74.33217		14.93	0.00	0.00	0	0.00	
R2040	On 01/08/2024	Bond Future	0.00		13.60554	70.70165	0.00000	13.45231	71.45391		15.15	0.00	0.00	0	0.00	
R2040	On 07/11/2024	Bond Future	0.00		13.78978	72.33748	0.00000	13.62965	73.10688		14.16	0.00	0.00	0	0.00	
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		13.24419	70.92015	0.00000	13.10355	71.64377		15.26	0.00	0.00	0	52,387.00	
R2044	On 02/11/2023	Bond Future	12.00	Call	15.99000	0.01599	0.00000	33.71000	0.03371	15.990	13.68	0.02	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	12.75	Put	3,008.29000	3.00829	0.00000	2,487.01000	2.48701	3,008.290	14.79	(0.78)	0.00	0	5,860.00	
R2044	On 02/11/2023	Bond Future	13.00	Put	2,074.43000	2.07443	0.00000	1,662.31000	1.66231	2,074.430	15.26	(0.64)	0.00	0	6,375.00	
R2044	On 01/02/2024	Bond Future	0.00		13.38621	68.10557	0.00000	13.23976	68.84520		16.36	0.00	338,348,471.76	4,968	39,508.00	
R2044	On 01/02/2024	Bond Future	13.25	Put	3,056.92000	3.05692	0.00000	2,698.63000	2.69863	3,056.920	16.83	(0.52)	0.00	0	5,000.00	
R2044	On 02/05/2024	Bond Future	0.00		13.53240	69.62300	0.00000	13.37997	70.37908		15.77	0.00	0.00	0	0.00	
R2044	On 01/08/2024	Bond Future	0.00		13.69432	66.76693	0.00000	13.53536	67.53931		16.05	0.00	0.00	0	0.00	
R2044	On 07/11/2024	Bond Future	0.00		13.87347	68.31148	0.00000	13.70733	69.10156		15.02	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		13.13879	69.72197	0.00000	13.00319	70.43190		15.90	0.00	557,775.76	8	232,398.00	
R2048	On 02/11/2023	Bond Future	11.80	Call	10.53000	0.01053	0.00000	22.42000	0.02242	10.530	14.33	0.01	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	12.50	Call	275.29000	0.27529	0.00000	423.04000	0.42304	275.290	15.41	0.16	0.00	0	207.00	
R2048	On 02/11/2023	Bond Future	13.60	Put	612.24000	0.61224	0.00000	464.28000	0.46428	612.240	17.64	(0.26)	0.00	0	207.00	
R2048	On 01/02/2024	Bond Future	0.00		13.28016	71.26230	0.00000	13.13887	71.98793		16.05	0.00	0.00	0	0.00	
R2048	On 01/02/2024	Bond Future	11.50	Call	162.49000	0.16249	0.00000	217.65000	0.21765	162.490	14.60	0.06	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	12.30	Call	752.58000	0.75258	0.00000	931.95000	0.93195	752.580	14.98	0.22	0.00	0	1,000.00	
R2048	On 01/02/2024	Bond Future	13.37	Put	2,561.77000	2.56177	0.00000	2,257.64000	2.25764	2,561.770	16.72	(0.45)	0.00	0	1,000.00	
R2048	On 02/05/2024	Bond Future	0.00		13.41540	68.40127	0.00000	13.26840	69.14300		16.44	0.00	0.00	0	0.00	
R2048	On 01/08/2024	Bond Future	0.00		13.56124	69.89951	0.00000	13.40813	70.65727		15.74	0.00	0.00	0	13,000.00	
R2048	On 07/11/2024	Bond Future	0.00		13.73747	67.06698	0.00000	13.57728	67.84206		15.66	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		13.09666	90.20976	0.00000	12.95085	91.19554		16.08	0.00	0.00	0	5,189.00	
R2053	On 01/02/2024	Bond Future	0.00		13.23215	92.20271	0.00000	13.08025	93.21029		16.24	0.00	0.00	0	0.00	
R2053	On 02/05/2024	Bond Future	0.00		13.37172	88.39238	0.00000	13.21337	89.42236		16.64	0.00	0.00	0	0.00	
R2053	On 01/08/2024	Bond Future	0.00		13.52184	90.32779	0.00000	13.35669	91.38009		15.92	0.00	0.00	0	0.00	
R2053	On 07/11/2024	Bond Future	0.00		13.69946	86.54840	0.00000	13.52638	87.62477		15.85	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		12.71426	60.82170	0.00000	12.55336	61.52157		14.53	0.00	3,101,906.70	51	25,368.00	
R209	On 01/02/2024	Bond Future	0.00		12.84275	62.16537	0.00000	12.67572	62.88073		14.69	0.00	0.00	0	1,690.00	
R209	On 02/05/2024	Bond Future	0.00		12.97522	60.39753	0.00000	12.80173	61.12881		14.86	0.00	0.00	0	0.00	
R209	On 01/08/2024	Bond Future	0.00		13.11895	61.72048	0.00000	12.93872	62.46757		14.24	0.00	0.00	0	0.00	
R209	On 07/11/2024	Bond Future	0.00		13.29008	59.99446	0.00000	13.10208	60.75865		13.95	0.00	0.00	0	0.00	
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	

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
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	225.82382	225.82382	227.15345	227.15345		0.00	0.00	0.00	0	206.00
R210	On 01/02/2024		Bond Future	0.00	230.86810	230.86810	232.22756	232.22756		0.00	0.00	0.00	0	300.00
R210	On 02/05/2024		Bond Future	0.00	232.81486	232.81486	234.20474	234.20474		0.00	0.00	0.00	0	0.00
R210	On 01/08/2024		Bond Future	0.00	237.97172	237.97172	239.39163	239.39163		0.00	0.00	0.00	0	0.00
R210	On 07/11/2024		Bond Future	0.00	240.21573	240.21573	241.66830	241.66830		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	11.59489	79.04431	11.41297	79.79957		9.73	0.00	13,595,621.32	172	27,837.00
R213	On 02/11/2023		Bond Future	10.94 Call	108.93000	0.10893	225.48000	0.22548	108.930	8.81	0.11	0.00	0	731.00
R213	On 02/11/2023		Bond Future	11.44 Call	716.68000	0.71668	1,081.92000	1.08192	716.680	10.26	0.41	0.00	0	731.00
R213	On 02/11/2023		Bond Future	12.70 Put	116.13000	0.11613	73.40000	0.07340	116.130	13.23	(0.08)	0.00	0	731.00
R213	On 01/02/2024		Bond Future	0.00	11.72512	80.79056	11.53414	81.56259		10.19	0.00	0.00	0	0.00
R213	On 02/05/2024		Bond Future	0.00	11.85037	79.03183	11.64999	79.82095		10.21	0.00	0.00	0	0.00
R213	On 01/08/2024		Bond Future	0.00	11.99118	80.76364	11.78060	81.56984		9.58	0.00	0.00	0	0.00
R213	On 07/11/2024		Bond Future	0.00	12.17429	79.07522	11.95168	79.89984		9.38	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	13.05672	56.60171	12.91615	57.21165		15.87	0.00	35,659,077.30	630	20,943.00
R214	On 01/02/2024		Bond Future	0.00	13.19222	57.85213	13.04619	58.47562		16.05	0.00	0.00	0	0.00
R214	On 02/05/2024		Bond Future	0.00	13.32170	55.83638	13.17022	56.47368		16.37	0.00	0.00	0	0.00
R214	On 01/08/2024		Bond Future	0.00	13.46106	57.05953	13.30379	57.71062		15.69	0.00	0.00	0	0.00
R214	On 07/11/2024		Bond Future	0.00	13.62963	55.07472	13.46571	55.74070		15.55	0.00	0.00	0	0.00
R214	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
R214/R209	On 28/02/2041		Price Contribution	0.00	100.00000	0.00000	100.00000	0.00000		0.00	0.00	0.00	0	0.00
Total for Derivatives :											2,962,907,448.75	39,135	1,468,490.00	
Grand Total:											2,962,907,448.75	39,135	1,468,490.00	